



# Daily MTM Report

Daily summary for 04/11/2005

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			7.22700	7.23200			0.00	0.00
R153 On 31/08/2010 Bond			7.80500	7.77000			0.00	0.00
R157 On 15/09/2015 Bond			8.03500	7.98500			0.00	0.00
R186 On 21/12/2026 Bond			7.73000	7.69000			0.00	0.00
R194 On 28/02/2008 Bond			7.64500	7.63000			0.00	0.00
R201 On 21/12/2014 Bond			8.01500	7.96500			0.00	0.00
R203 On 15/09/2017 Bond			8.01500	7.97000			0.00	0.00
R204 On 21/12/2018 Bond			7.99500	7.95000			0.00	0.00
R207 On 15/01/2020 Bond			7.97000	7.92500			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			230.43600	230.91000		8.38	0.00	463.00
GOVI On 02/02/2006 jGovi	230.00	Call		43178.00000	40426	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		34078.00000	36066	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			234.73900	235.23100		5.19	0.00	195.00
GOVI On 04/05/2006 jGovi	230.00	Call		66393.00000	62737	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		14083.00000	15347	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			239.17700	239.68400		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		105869.00000	101608	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		9029.00000	9838	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			243.73300	244.25200		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		147776.00000	143076	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		5256.00000	5746	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.18800	7.18900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.77800	7.74400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.03800	7.98800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.67200	7.63300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.61100	7.59800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.95900	7.91200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.99200	7.94900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.94600	7.90400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.93100	7.88800		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.13600	7.12900		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.27000	7.25100		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		465.00000	486	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		463.00000	437	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.52700	7.50500		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1634.00000	1670	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		398.00000	380	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.65700	7.65800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2164.00000	2160	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		554.00000	553	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.78100	7.76700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2572.00000	2595	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		696.00000	684	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.87700	7.87500		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2120.00000	2121	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1203.00000	1199	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.94900	7.94800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2405.00000	2404	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1309.00000	1307	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.01000	8.04400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2685.00000	2634	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1356.00000	1387	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.09200	8.02500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2943.00000	3048	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1564.00000	1493	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.76200	7.75100		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		10887.00000	11033	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1626.00000	1558	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			8.05600	7.99000		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		15933.00000	17672	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		6086.00000	5129	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			8.12600	8.05400		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		17911.00000	20536	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		14218.00000	11941	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.55500	6.70700		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.69200	6.84400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.88300	7.03600		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.89600	6.97400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.99100	7.07000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.08800	7.16900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.04900	7.10400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.14300	7.19900		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 31/07/2006 jRod			7.25500	7.31500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.21400	7.26200		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.85100	7.81300		4.70	2.00	263.00
R153 On 02/02/2006 Bond Future	7.75	Call		10459.00000	9660	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		13125.00000	13932	4.70	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Call		24044.00000	22842	5.20	1.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		5751.00000	6154	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		16651.00000	15629	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		8779.00000	9362	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1073.00000	914	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		36077.00000	37523	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		5858.00000	5302	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		19183.00000	20232	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2791.00000	2461	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		26894.00000	28169	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		310.00000	253	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		46338.00000	47886	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		32315.00000	30979	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		3718.00000	3986	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		41174.00000	39745	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		2386.00000	2561	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		50394.00000	48902	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		1529.00000	1641	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			7.86900	7.82800		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		13287.00000	12485	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		16423.00000	17264	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		24572.00000	23428	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		7790.00000	8290	4.34	0.00	20.00
R153 On 04/05/2006 Bond Future	8.00	Call		18434.00000	17455	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		11557.00000	12222	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Call		2234.00000	2019	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		46510.00000	47938	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3772.00000	3446	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		37595.00000	38913	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		6032.00000	5567	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		29516.00000	30694	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		9167.00000	8540	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		22422.00000	23439	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		31597.00000	30309	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		5015.00000	5372	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		39353.00000	37950	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		3076.00000	3317	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		47663.00000	46173	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		1794.00000	1947	4.34	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 04/05/2006 Bond Future	9.25	Call		56353.00000	54801	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		992.00000	1084	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			7.88000	7.83500		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		15754.00000	14922	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		18986.00000	19859	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		20555.00000	19574	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		14315.00000	15040	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		5924.00000	5507	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		38161.00000	39449	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		8474.00000	7930	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		30943.00000	32105	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		11733.00000	11048	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		24534.00000	25555	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		26115.00000	24992	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		10498.00000	11081	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		32375.00000	31123	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		7478.00000	7932	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		39251.00000	37885	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		5167.00000	5507	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		46636.00000	45176	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		3459.00000	3705	4.07	0.00	0.00
R157 On 02/02/2006 Bond Future			8.07100	8.01900		8.15	0.00	140.00
R157 On 02/02/2006 Bond Future	8.00	Call		22232.00000	20062	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		23784.00000	25849	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		34496.00000	31757	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		15821.00000	17316	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	7.75	Call		12872.00000	11330	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		35067.00000	37760	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		293.00000	220	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		109423.00000	113585	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		890.00000	696	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		87613.00000	91652	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2693.00000	2208	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		67463.00000	71213	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		6429.00000	5482	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		49694.00000	52981	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		48808.00000	45611	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		10311.00000	11349	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		64579.00000	61044	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		6659.00000	7358	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		81222.00000	77448	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		4266.00000	4727	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		97924.00000	93960	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		2312.00000	2583	9.81	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			8.09200	8.03700		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		30862.00000	28645	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		33817.00000	35976	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		42564.00000	39928	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		25720.00000	27461	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		69963.00000	66665	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		14683.00000	15762	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		4163.00000	3618	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		90394.00000	94226	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		7233.00000	6384	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		72014.00000	75541	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		12998.00000	11710	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		56756.00000	59845	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		20895.00000	19138	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		44048.00000	46667	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		55710.00000	52713	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		19458.00000	20837	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		85040.00000	81501	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		11106.00000	11943	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		100623.00000	96892	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		8399.00000	9044	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.10800	8.05000		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		30685.00000	28454	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		34588.00000	36866	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		40690.00000	38034	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		25229.00000	27082	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		6814.00000	6078	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		92080.00000	95852	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		10561.00000	9522	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		74883.00000	78352	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		15678.00000	14278	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		59463.00000	62572	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		22350.00000	20546	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		45999.00000	48704	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		52271.00000	49214	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		17820.00000	19271	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		65245.00000	61829	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		12169.00000	13262	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		79367.00000	75649	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		8023.00000	8814	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		94364.00000	90404	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		5102.00000	5651	6.74	0.00	0.00
R186 On 02/02/2006 Bond Future			7.74300	7.70200		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		37152.00000	34253	13.17	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/02/2006 Bond Future	7.75	Put		31155.00000	33381	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		56405.00000	52827	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		19856.00000	21402	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		21718.00000	19611	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		47431.00000	50449	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		319.00000	245	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		165528.00000	170580	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1435.00000	1168	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		129757.00000	134615	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		4398.00000	3732	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		97214.00000	101674	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		10869.00000	9554	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		69501.00000	73311	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		78355.00000	74255	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		12360.00000	13386	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		101964.00000	97495	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		7584.00000	8241	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		125763.00000	121017	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		4013.00000	4393	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		150144.00000	145222	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		1996.00000	2199	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.74800	7.70600		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		46971.00000	44103	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		41511.00000	43855	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		63907.00000	60481	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		28083.00000	29870	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		4342.00000	3859	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		168869.00000	173599	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7973.00000	7178	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		135896.00000	140315	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		13629.00000	12420	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		106310.00000	110314	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		21818.00000	20102	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		80557.00000	84055	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		32892.00000	30609	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		58935.00000	61865	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		83312.00000	79393	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		18217.00000	19511	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		104636.00000	100313	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		11316.00000	12206	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		127270.00000	122638	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		6726.00000	7307	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		150632.00000	145779	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		3825.00000	4185	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.75000	7.70600		12.16	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.75	Call		57070.00000	54101	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		51645.00000	54101	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		73345.00000	69903	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		37747.00000	39730	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		14674.00000	13541	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		141691.00000	145984	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		21875.00000	20340	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		113914.00000	117805	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		31269.00000	29279	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		89611.00000	93046	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		42999.00000	40522	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		68870.00000	71819	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		91563.00000	87688	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		26870.00000	28420	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		111374.00000	107122	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		18617.00000	19790	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		132384.00000	127817	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		12552.00000	13410	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		154193.00000	149376	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		8233.00000	8841	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		176435.00000	171427	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		5254.00000	5671	12.16	0.00	0.00
R194 On 02/02/2006 Bond Future			7.71000	7.69400		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		6075.00000	5882	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		4998.00000	5113	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		9227.00000	8996	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		3362.00000	3439	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1751.00000	1657	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		10338.00000	10551	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		2.00000	1	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		28268.00000	28575	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		26.00000	23	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		23328.00000	23632	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		171.00000	154	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		18538.00000	18829	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		647.00000	599	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		14109.00000	14369	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		3549.00000	3403	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		7289.00000	7451	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		12862.00000	12603	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		2237.00000	2286	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		16637.00000	16357	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		1281.00000	1309	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		20744.00000	20451	2.85	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/02/2006 Bond Future	8.75	Put		685.00000	700	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		25076.00000	24775	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		341.00000	348	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.72700	7.70600		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		7271.00000	7067	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		6522.00000	6676	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		9660.00000	9422	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		4666.00000	4786	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		584.00000	551	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		25794.00000	26118	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		992.00000	941	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		21816.00000	22123	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1607.00000	1534	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		18070.00000	18354	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2492.00000	2391	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		14616.00000	14872	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3703.00000	3570	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		11512.00000	11737	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5287.00000	5119	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		8805.00000	8995	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		12432.00000	12164	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		3216.00000	3306	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		15547.00000	15253	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		2132.00000	2196	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		18947.00000	18633	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1356.00000	1399	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		22571.00000	22241	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		826.00000	854	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.72700	7.70100		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		7893.00000	7681	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		7168.00000	7341	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9924.00000	9682	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		5511.00000	5655	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2500.00000	2402	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		16706.00000	16994	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3461.00000	3337	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		13907.00000	14168	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4668.00000	4516	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		11372.00000	11605	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		6141.00000	5960	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		9122.00000	9325	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		12223.00000	11954	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4141.00000	4257	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		14771.00000	14477	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3037.00000	3128	2.03	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	8.75	Call		17540.00000	17225	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2172.00000	2242	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		20498.00000	20165	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1514.00000	1565	2.03	0.00	0.00
R201 On 02/02/2006 Bond Future			8.04700	7.99500		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		18083.00000	16321	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		17760.00000	19350	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		27958.00000	25744	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		11654.00000	12792	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		10506.00000	9248	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		26486.00000	28579	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		60.00000	42	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		102634.00000	105968	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		220.00000	163	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		84772.00000	88067	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		685.00000	532	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		67574.00000	70773	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		2164.00000	1770	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		51742.00000	54700	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		5268.00000	4491	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		37879.00000	40454	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		39463.00000	36891	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		7493.00000	8272	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		52085.00000	49250	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		4756.00000	5273	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		65386.00000	62370	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		2999.00000	3334	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		78736.00000	75577	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		1585.00000	1778	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.06700	8.01300		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		20953.00000	19223	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		21775.00000	23449	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		29446.00000	27321	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		14609.00000	15889	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		9039.00000	8076	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		42109.00000	44549	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		14159.00000	12827	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		30947.00000	33020	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		39506.00000	37024	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		9311.00000	10234	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		50878.00000	48099	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		5620.00000	6246	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		63237.00000	60229	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		3205.00000	3602	7.03	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 04/05/2006 Bond Future	9.25	Call		76248.00000	73078	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		1723.00000	1958	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.08400	8.02700		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		25017.00000	23244	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		26687.00000	28428	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		33063.00000	30959	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		19401.00000	20811	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		12896.00000	11773	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		46118.00000	48509	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		18295.00000	16855	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		35591.00000	37666	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		42355.00000	39941	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		13649.00000	14749	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		52745.00000	50056	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		9277.00000	10101	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		64037.00000	61116	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		6082.00000	6675	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		76013.00000	72908	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3842.00000	4251	7.10	0.00	0.00
R203 On 02/02/2006 Bond Future			8.04300	7.99700		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		17890.00000	16074	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		17663.00000	19319	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		28658.00000	26278	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		9757.00000	10850	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		814.00000	649	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		80113.00000	83420	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		2170.00000	1794	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		60836.00000	63931	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		4995.00000	4261	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		43538.00000	46275	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		10044.00000	8809	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		28960.00000	31198	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		41949.00000	39112	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		4832.00000	5466	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		57017.00000	53867	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		2127.00000	2449	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		73058.00000	69728	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		827.00000	969	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.05900	8.01100		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		24807.00000	22969	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		25627.00000	27358	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		34773.00000	32523	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		17166.00000	18486	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3620.00000	3181	8.69	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 04/05/2006 Bond Future	7.00	Put		82831.00000	85960	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		6449.00000	5751	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		65334.00000	68205	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		10740.00000	9709	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		49793.00000	52331	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		16799.00000	15378	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		36501.00000	38650	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		74047.00000	70885	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		3772.00000	4179	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		46524.00000	43903	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		10934.00000	11883	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		59745.00000	56818	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		6603.00000	7244	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.07000	8.02000		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		30014.00000	28136	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		31484.00000	33269	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		39555.00000	37333	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		22850.00000	24292	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6840.00000	6199	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		85543.00000	88566	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		10533.00000	9637	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		69223.00000	71990	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		15534.00000	14337	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		54689.00000	57155	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		22002.00000	20471	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		42088.00000	44220	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		50512.00000	47971	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		16063.00000	17185	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		62697.00000	59873	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		10922.00000	11761	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		75868.00000	72809	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		7174.00000	7777	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			8.01900	7.97300		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		19979.00000	18003	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		17830.00000	19511	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.03400	7.98600		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		27376.00000	25388	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		26276.00000	28054	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.04600	7.99600		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		32933.00000	30904	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		32622.00000	34467	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.99100	7.94500		10.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/02/2006 Bond Future	8.00	Call		21372.00000	19316	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		16984.00000	18600	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.00500	7.95700		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		28875.00000	26819	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		25479.00000	27213	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.01600	7.96700		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		34537.00000	32484	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		31958.00000	33731	10.20	0.00	0.00

---

<b>Total for Derivatives:</b>							<b>3.00</b>	<b>2,198.00</b>
-------------------------------	--	--	--	--	--	--	-------------	-----------------

---

<b>Grand Total:</b>							<b>3.00</b>	<b>2,198.00</b>
---------------------	--	--	--	--	--	--	-------------	-----------------