



# Daily MTM Report

Daily summary for 09/11/2005

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			7.22000	7.21700			0.00	0.00
R153 On 31/08/2010 Bond			7.79000	7.82500			0.00	0.00
R157 On 15/09/2015 Bond			8.00500	8.05000			0.00	0.00
R186 On 21/12/2026 Bond			7.69500	7.73000			0.00	0.00
R194 On 28/02/2008 Bond			7.62000	7.66000			0.00	0.00
R201 On 21/12/2014 Bond			7.98000	8.03000			0.00	0.00
R203 On 15/09/2017 Bond			7.98000	8.02500			0.00	0.00
R204 On 21/12/2018 Bond			7.96000	8.00000			0.00	0.00
R207 On 15/01/2020 Bond			7.93600	7.97200			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			230.78300	230.31200		8.06	0.00	463.00
GOVI On 02/02/2006 jGovi	230.00	Call		37498.00000	39795	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		34378.00000	31965	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			235.09200	234.61700		4.99	0.00	195.00
GOVI On 04/05/2006 jGovi	230.00	Call		60394.00000	63796	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		14224.00000	12876	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			239.53200	239.06400		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		100481.00000	104318	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		9841.00000	8998	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			244.08400	243.63200		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		142057.00000	146096	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		5737.00000	5256	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.18100	7.18200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.76200	7.79700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.00600	8.05200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.63700	7.67100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.58400	7.62400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.92400	7.97200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.95700	8.00200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.91200	7.95100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.89700	7.93300		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.13600	7.13600		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.29800	7.30300		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		519.00000	510	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		389.00000	392	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.56300	7.57900		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1755.00000	1724	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		338.00000	346	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.71100	7.72600		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2273.00000	2245	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		497.00000	505	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.81000	7.83100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2674.00000	2636	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		642.00000	655	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.90300	7.92800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2189.00000	2150	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1142.00000	1165	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.98200	8.01500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2495.00000	2445	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1236.00000	1266	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.90800	7.99300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2603.00000	2479	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1398.00000	1482	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.01000	8.09500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3047.00000	2911	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1484.00000	1571	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.76600	7.80100		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		11514.00000	10985	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1328.00000	1441	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			8.03200	8.07900		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		18118.00000	16750	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		4641.00000	5187	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			8.10100	8.16300		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		21675.00000	19128	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		10570.00000	12232	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.69100	6.69400		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.81800	6.82400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.00500	7.01200		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.95800	6.96100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.05200	7.05500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.14800	7.15100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.08600	7.08800		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.17600	7.17900		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			7.28600	7.29000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.23600	7.23900		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.83300	7.87200		4.47	0.00	266.00
R153 On 02/02/2006 Bond Future	7.75	Call		7987.00000	8647	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		13144.00000	12159	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		13705.00000	14623	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		8324.00000	7596	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		21068.00000	22201	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		5266.00000	4753	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		457.00000	531	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		37952.00000	36379	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		3953.00000	4359	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		19768.00000	18528	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		1565.00000	1766	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		28159.00000	26714	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		133.00000	157	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		48651.00000	47029	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		29413.00000	30707	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		3305.00000	2954	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		38374.00000	39783	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		2077.00000	1840	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		47689.00000	49176	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		1314.00000	1155	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.85000	7.89100		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		17084.00000	17965	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		12732.00000	11971	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		12209.00000	12914	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		17869.00000	16932	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		22958.00000	24010	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		8701.00000	8111	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1978.00000	2147	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		48778.00000	47305	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3371.00000	3634	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		39719.00000	38341	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		5442.00000	5829	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		31451.00000	30195	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		8348.00000	8884	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		24128.00000	23022	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		29743.00000	30950	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		5686.00000	5251	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		37297.00000	38635	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		3544.00000	3241	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		45448.00000	46890	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		2103.00000	1902	4.42	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 04/05/2006 Bond Future	9.25	Call		54022.00000	55539	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1185.00000	1060	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.86000	7.90300		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		20460.00000	21314	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		16796.00000	16022	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		15045.00000	15765	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		20853.00000	19945	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3895.00000	4191	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		38708.00000	37376	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		6695.00000	7127	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		31740.00000	30544	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		10426.00000	11003	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		25803.00000	24752	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		26956.00000	27927	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		13916.00000	13258	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		33956.00000	35026	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		11636.00000	11077	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		41332.00000	42482	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		9825.00000	9347	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		48978.00000	50196	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		8378.00000	7967	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			8.03800	8.08700		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	8.00	Call		17350.00000	19095	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		24436.00000	22196	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		29185.00000	31516	8.09	2.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		16044.00000	14389	8.09	2.00	250.00
R157 On 02/02/2006 Bond Future	7.75	Call		9021.00000	10149	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		36750.00000	33894	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		61.00000	79	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		114726.00000	110759	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		267.00000	334	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		92523.00000	88605	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		1223.00000	1463	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		71527.00000	67783	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		3820.00000	4418	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		52619.00000	49232	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		43345.00000	46153	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		10383.00000	9206	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		59101.00000	62266	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		6715.00000	5895	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		75772.00000	79192	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		4350.00000	3786	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		92386.00000	96033	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		2308.00000	1971	9.66	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/05/2006 Bond Future			8.05800	8.10800		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		24848.00000	26651	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		33450.00000	31279	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		36703.00000	38918	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		25506.00000	23748	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		64709.00000	67553	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		15076.00000	13947	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		1719.00000	1982	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		93596.00000	89886	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		4327.00000	4869	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		74755.00000	71323	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		8874.00000	9792	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		58278.00000	55223	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		15719.00000	17074	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		44518.00000	41900	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		50119.00000	52681	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		19513.00000	18102	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		80058.00000	83126	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		11770.00000	10866	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		94596.00000	97896	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		8018.00000	7344	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			8.07200	8.12300		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		32382.00000	34216	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		41957.00000	39831	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		44417.00000	46566	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		34627.00000	32818	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		4533.00000	5019	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		95470.00000	91997	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		8737.00000	9522	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		78729.00000	75556	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		14763.00000	15890	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		64219.00000	61388	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		22703.00000	24188	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		52023.00000	49550	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		57614.00000	60034	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		28834.00000	27296	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		71696.00000	74342	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		24291.00000	22979	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		86315.00000	89149	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		20643.00000	19518	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		99334.00000	102372	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		15744.00000	14823	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.70700	7.74300		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		28124.00000	30340	11.03	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/02/2006 Bond Future	7.75	Put		27252.00000	24970	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		47783.00000	50716	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		16358.00000	14793	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		13977.00000	15378	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		44815.00000	41718	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		33.00000	41	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		170367.00000	165877	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		215.00000	261	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		133662.00000	129210	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		1404.00000	1636	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		99345.00000	95079	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		5345.00000	6032	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		69103.00000	65291	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		70603.00000	74070	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		9734.00000	8702	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		95079.00000	98908	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		5824.00000	5155	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		120164.00000	124229	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		3539.00000	3106	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		144690.00000	148957	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		1667.00000	1435	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.71100	7.74800		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		39783.00000	42082	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		39535.00000	37243	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		59269.00000	62082	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		28658.00000	26880	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		674.00000	774	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		170413.00000	165923	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		1903.00000	2155	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		135039.00000	130700	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		5729.00000	6334	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		103623.00000	99637	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		13052.00000	14167	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		77005.00000	73529	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		24484.00000	26192	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		55740.00000	52858	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		80881.00000	84102	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		20999.00000	19629	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		103728.00000	107262	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		15621.00000	14564	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		127157.00000	130926	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		11826.00000	11005	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		149182.00000	153192	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		7587.00000	7007	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.71200	7.74900		11.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.75	Call		49329.00000	51640	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		49207.00000	46956	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		69147.00000	71867	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		38852.00000	37011	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		4619.00000	5075	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		136939.00000	132834	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		10638.00000	11491	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		107980.00000	104272	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		20195.00000	21528	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		83839.00000	80612	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		33223.00000	35058	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		64397.00000	61671	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		90575.00000	93626	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		31185.00000	29675	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		112868.00000	116182	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		25414.00000	24167	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		135617.00000	139138	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		21088.00000	20048	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		155877.00000	159626	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		15219.00000	14407	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		176670.00000	180610	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		10792.00000	10171	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.68000	7.72800		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		4632.00000	5100	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		4210.00000	3754	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		7798.00000	8406	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		2587.00000	2272	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		964.00000	1124	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		10204.00000	9442	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		2.00000	2	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		28922.00000	27999	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		10.00000	14	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		23966.00000	23046	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		53.00000	69	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		19074.00000	18166	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		288.00000	350	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		14404.00000	13543	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		2379.00000	2685	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		6773.00000	6156	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		11524.00000	12239	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		1553.00000	1345	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		15641.00000	16429	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		938.00000	804	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		19968.00000	20805	2.72	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/02/2006 Bond Future	8.75	Put		563.00000	477	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		24342.00000	25220	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		261.00000	216	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.69200	7.74500		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		5500.00000	5953	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		5415.00000	4965	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		8162.00000	8718	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		3832.00000	3486	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		55.00000	67	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		25929.00000	25038	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		150.00000	180	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		21638.00000	20765	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		364.00000	429	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		17491.00000	16652	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		796.00000	920	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		13584.00000	12805	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		1801.00000	2024	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		10275.00000	9594	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		3378.00000	3716	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		7561.00000	6995	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		11362.00000	12000	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		2811.00000	2546	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		14816.00000	15517	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		2065.00000	1864	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		18480.00000	19228	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1554.00000	1399	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		22252.00000	23036	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1172.00000	1053	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.68700	7.74600		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6615.00000	7052	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		6556.00000	6120	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		8939.00000	9449	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		5192.00000	4829	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1060.00000	1189	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		15933.00000	15188	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		1728.00000	1917	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		12840.00000	12156	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		2971.00000	3243	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		10341.00000	9741	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		4610.00000	4967	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		8256.00000	7740	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		11663.00000	12234	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4247.00000	3945	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		14610.00000	15229	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3542.00000	3288	2.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	8.75	Call		17665.00000	18325	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2963.00000	2749	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		20850.00000	21541	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2531.00000	2349	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			8.00900	8.06200		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		15280.00000	16841	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		19273.00000	17422	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		24808.00000	26844	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		12820.00000	11444	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		8364.00000	9416	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		28660.00000	26300	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		22.00000	29	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		106913.00000	103507	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		99.00000	126	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		88967.00000	85582	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		362.00000	450	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		71567.00000	68243	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1383.00000	1652	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		55277.00000	52134	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		3833.00000	4430	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		40759.00000	37945	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		36095.00000	38518	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		8441.00000	7452	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		48542.00000	51258	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		5529.00000	4832	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		61714.00000	64641	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		3643.00000	3157	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		74814.00000	77930	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		1979.00000	1683	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			8.02800	8.08300		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		21967.00000	23591	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		27200.00000	25360	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		31465.00000	33423	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		21039.00000	19534	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		8693.00000	9587	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		46173.00000	43603	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		14492.00000	15749	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		35691.00000	33484	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		42129.00000	44371	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		16345.00000	15123	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		53635.00000	56110	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		12788.00000	11800	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		65716.00000	68380	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		10095.00000	9294	10.35	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 04/05/2006 Bond Future	9.25	Call		77137.00000	79995	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		7023.00000	6417	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			8.04400	8.10000		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		27866.00000	29504	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		34034.00000	32224	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		37486.00000	39385	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		28321.00000	26772	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		13522.00000	14575	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		51242.00000	48847	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		20034.00000	21385	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		41828.00000	39731	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		47966.00000	50089	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		23757.00000	22432	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		59077.00000	61389	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		20106.00000	18970	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		70630.00000	73100	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		17173.00000	16195	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		80897.00000	83539	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		13223.00000	12417	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			8.00600	8.05400		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		14420.00000	16083	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		18493.00000	16537	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		24565.00000	26881	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		9964.00000	8661	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		399.00000	486	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		83998.00000	80466	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1258.00000	1499	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		64223.00000	60844	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		3321.00000	3867	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		46163.00000	43090	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		7447.00000	8481	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		30663.00000	28078	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		37548.00000	40416	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		4730.00000	3979	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		52547.00000	55796	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		1957.00000	1587	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		68631.00000	72095	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		700.00000	545	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			8.02000	8.06900		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		22333.00000	24050	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		27464.00000	25541	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		31809.00000	33957	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		18513.00000	17021	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2975.00000	3337	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		86496.00000	83217	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5446.00000	6042	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		68641.00000	65597	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		9291.00000	10200	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		52654.00000	49924	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		14845.00000	16137	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		38858.00000	36510	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		70093.00000	73249	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		4128.00000	3644	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		43139.00000	45687	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		11860.00000	10768	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		56029.00000	58919	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		7198.00000	6447	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.03100	8.08000		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		27555.00000	29267	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		33419.00000	31545	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		36688.00000	38742	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		24377.00000	22845	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5949.00000	6489	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		89046.00000	86000	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9305.00000	10078	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		72388.00000	69576	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		13919.00000	14973	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		57467.00000	54935	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		19968.00000	21340	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		44447.00000	42233	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		47277.00000	49656	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		17221.00000	16014	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		59146.00000	61818	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		11764.00000	10850	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		72062.00000	74983	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		7761.00000	7096	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.98200	8.02400		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		16535.00000	18122	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		18439.00000	16691	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.99600	8.03900		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		24897.00000	26524	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		27955.00000	26210	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.00600	8.05000		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		30509.00000	32171	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		34381.00000	32636	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.95500	7.99300		9.73	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/02/2006 Bond Future	8.00	Call		18040.00000	19537	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		17483.00000	15949	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.96800	8.00700		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		26438.00000	27962	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		26990.00000	25436	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.97900	8.01800		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		32160.00000	33675	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		33563.00000	32034	10.20	0.00	0.00

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<b>Total for Derivatives:</b>							<b>4.00</b>	<b>2,201.00</b>
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<b>Grand Total:</b>							<b>4.00</b>	<b>2,201.00</b>
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