



# Daily MTM Report

Daily summary for 04/01/2006

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			6.96200	6.96200			0.00	0.00
R153 On 31/08/2010 Bond			7.23000	7.29500			0.00	0.00
R157 On 15/09/2015 Bond			7.39000	7.44500			0.00	0.00
R186 On 21/12/2026 Bond			7.05000	7.08000			0.00	0.00
R194 On 28/02/2008 Bond			7.09000	7.18000			0.00	0.00
R201 On 21/12/2014 Bond			7.37000	7.42500			0.00	0.00
R203 On 15/09/2017 Bond			7.36000	7.42000			0.00	0.00
R204 On 21/12/2018 Bond			7.34500	7.39500			0.00	0.00
R207 On 15/01/2020 Bond			7.32000	7.36100			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			237.98600		237.33900		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call			75553.00000	81408	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			2163.00000	1548	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			242.22900		241.57000		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call			116909.00000	123224	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put			1209.00000	934	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			246.56700		245.90700		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call			160458.00000	166817	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put			1388.00000	1147	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			250.94600		250.30500		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call			203976.00000	210241	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put			926.00000	781	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			7.22500		7.28500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.39100		7.44400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.00200		7.03000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.10700		7.18500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.36800		7.42400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.34400		7.40200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.33900		7.39000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.30200		7.34400		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.05000		7.05000		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.09300		7.10600		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		126.00000	113	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		479.00000	498	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.78800	6.93800		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		646.00000	486	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		798.00000	1006	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.84800	7.01500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1067.00000	871	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1031.00000	1243	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.89500	7.07700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1416.00000	1193	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1227.00000	1450	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.00700	7.15500		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1124.00000	980	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1969.00000	2188	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.09700	7.23700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1399.00000	1252	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2043.00000	2240	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.12600	7.25500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1570.00000	1431	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2170.00000	2348	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.23500	7.35300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1905.00000	1761	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2292.00000	2459	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.00900	7.13900		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		1938.00000	1115	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3996.00000	5600	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.37300	7.45800		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		1755.00000	1074	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		13904.00000	16800	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.45900	7.52200		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		808.00000	482	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		34298.00000	38516	8.05	0.00	0.00
JROD On 31/01/2006 jRod			6.70200	6.70800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.80500	6.81300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.95300	6.95900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.91600	6.91800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.99700	7.00200		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.07100	7.08100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.00600	7.01700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.05200	7.06700		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			7.23700	7.30400		4.47	0.00	267.00
R153 On 02/02/2006 Bond Future	7.30	Call		5615.00000	7082	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		5788.00000	4353	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		6803.00000	8442	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		4816.00000	3552	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		8113.00000	9917	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		3970.00000	2872	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		9538.00000	11496	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		3244.00000	2300	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		1605.00000	2233	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		12653.00000	10379	3.71	0.00	1.00
R153 On 02/02/2006 Bond Future	7.25	Call		4556.00000	5846	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		6894.00000	5282	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		19909.00000	22508	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		812.00000	508	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		21843.00000	24502	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		628.00000	385	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		11068.00000	13168	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		2628.00000	1826	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		29847.00000	32657	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		211.00000	119	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		40114.00000	42989	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		57.00000	30	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1163.00000	1656	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		14401.00000	11992	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		197.00000	308	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		24460.00000	21669	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		50377.00000	53272	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		15.00000	7	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		60557.00000	63457	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		4.00000	2	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		70631.00000	73533	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		1.00000	0	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2156.00000	2935	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		11020.00000	8897	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		2828.00000	3770	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		9512.00000	7552	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		3627.00000	4740	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		8135.00000	6347	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		12692.00000	14920	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		2111.00000	1437	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		14399.00000	16741	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		1682.00000	1121	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		16178.00000	18619	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		1329.00000	868	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		18018.00000	20544	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		1043.00000	666	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		23809.00000	26519	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		482.00000	289	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		25803.00000	28553	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		368.00000	216	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		27817.00000	30601	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		279.00000	161	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.23600	7.30800		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		11361.00000	12770	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		13744.00000	12194	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		16779.00000	18571	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		8933.00000	7766	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		23410.00000	25552	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		5444.00000	4627	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		31073.00000	33504	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		3096.00000	2568	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		39518.00000	42163	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1636.00000	1321	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4277.00000	4976	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		27451.00000	25192	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		7219.00000	8251	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		19941.00000	18014	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		48482.00000	51270	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		800.00000	628	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		57739.00000	60612	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		361.00000	275	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		67121.00000	70041	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		150.00000	111	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		76519.00000	79462	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		57.00000	41	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.23000	7.30700		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		13494.00000	14949	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		15707.00000	14172	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		19294.00000	21049	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		11839.00000	10603	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		25911.00000	27922	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		8887.00000	7907	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		33161.00000	35385	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		6665.00000	5898	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		8690.00000	9815	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		20671.00000	18805	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		41150.00000	43527	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		5277.00000	4664	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		49395.00000	51891	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		4242.00000	3747	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		57799.00000	60387	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		3460.00000	3057	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		66296.00000	68954	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2863.00000	2531	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.39600	7.45300		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.50	Call		13581.00000	16290	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		9572.00000	7398	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		28458.00000	32355	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		3379.00000	2393	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		46714.00000	51246	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		991.00000	640	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		66241.00000	71008	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		290.00000	175	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		85.00000	130	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		61941.00000	57103	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		757.00000	1077	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		40204.00000	35642	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		4363.00000	5640	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		21859.00000	18252	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		85854.00000	90701	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		83.00000	46	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		105219.00000	110091	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		24.00000	13	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		124237.00000	129117	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		7.00000	4	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		142887.00000	147770	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		1.00000	0	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.40300	7.46200		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		24020.00000	26633	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		20852.00000	18527	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		37185.00000	40457	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		13412.00000	11745	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		52426.00000	56216	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		8454.00000	7307	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		69387.00000	73529	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		5618.00000	4820	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		104813.00000	109360	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		2607.00000	2216	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		6483.00000	7607	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		45787.00000	41973	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		13663.00000	15525	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		31518.00000	28441	6.52	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/05/2006 Bond Future	8.50	Call		86960.00000	91344	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		3782.00000	3227	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		122696.00000	127355	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1836.00000	1556	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		140133.00000	144908	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		983.00000	819	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.40700	7.46700		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		32078.00000	34640	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		29390.00000	27048	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		44809.00000	47846	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		21985.00000	20117	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		58996.00000	62430	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		16426.00000	14955	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		74837.00000	78569	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		12903.00000	11731	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		12691.00000	14153	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		51483.00000	48041	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		21276.00000	23302	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		39124.00000	36246	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		91225.00000	95185	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		10300.00000	9357	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		107930.00000	112066	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		8381.00000	7613	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		124723.00000	128995	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		6907.00000	6274	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		140478.00000	144916	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		4743.00000	4277	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.05100	7.08100		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		9915.00000	11359	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		21132.00000	18438	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		29657.00000	32531	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		6691.00000	5426	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		57466.00000	61202	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		1580.00000	1178	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		87894.00000	91938	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		299.00000	204	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		118209.00000	122326	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		61.00000	39	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		121.00000	151	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		83732.00000	79623	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1553.00000	1879	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		48276.00000	44464	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		147606.00000	151740	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		13.00000	8	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		175981.00000	180119	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		3.00000	2	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		203349.00000	207487	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		1.00000	0	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		229747.00000	233886	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			7.04700	7.07800		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		24650.00000	26500	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		35376.00000	32979	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		44087.00000	46676	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		20873.00000	19213	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		67837.00000	71008	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		11927.00000	10849	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		94094.00000	97673	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		6679.00000	6011	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		121861.00000	125679	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		4083.00000	3653	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		4430.00000	4944	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		87003.00000	83269	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		11004.00000	12079	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		56973.00000	53800	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		149629.00000	153596	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		2580.00000	2299	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		176963.00000	181022	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1689.00000	1500	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		203644.00000	207761	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		1146.00000	1015	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		229305.00000	233485	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		543.00000	475	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.04200	7.07300		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		34552.00000	36495	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		44521.00000	42244	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		54335.00000	56827	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		30607.00000	28879	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		77132.00000	80073	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		20933.00000	19654	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		101858.00000	105144	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		14363.00000	13429	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		128351.00000	131866	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		10684.00000	9978	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		19030.00000	20366	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		63978.00000	61093	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		154957.00000	158633	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		8195.00000	7650	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		181267.00000	185059	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		6441.00000	6012	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		207107.00000	210982	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		5205.00000	4860	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		231296.00000	235283	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		3266.00000	3032	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		255251.00000	259316	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		2000.00000	1846	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.09700	7.19200		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.25	Call		2977.00000	4119	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		1848.00000	1139	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		6546.00000	8127	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		572.00000	301	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		10930.00000	12706	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		138.00000	62	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		15614.00000	17445	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		34.00000	13	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		0.00000	1	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		18551.00000	16700	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		9.00000	23	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		13595.00000	11757	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		115.00000	236	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		8766.00000	7036	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		855.00000	1394	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		4602.00000	3289	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		20348.00000	22194	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		8.00000	3	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		25073.00000	26924	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		2.00000	1	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		29775.00000	31626	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		34450.00000	36301	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			7.07300	7.18300		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4689.00000	5780	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		3535.00000	2727	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7579.00000	8939	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		2134.00000	1596	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10952.00000	12510	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		1239.00000	899	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14673.00000	16363	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		715.00000	507	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		189.00000	295	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		16436.00000	14643	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		517.00000	757	1.57	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 04/05/2006 Bond Future	6.50	Put		12378.00000	10719	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1213.00000	1676	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		8712.00000	7276	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2474.00000	3239	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		5634.00000	4501	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18634.00000	20397	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		454.00000	320	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		22668.00000	24479	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		290.00000	203	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		26749.00000	28589	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		195.00000	136	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		30839.00000	32697	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		131.00000	91	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.03300	7.15800		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6023.00000	7081	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		4648.00000	3834	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8510.00000	9750	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		3411.00000	2779	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11302.00000	12690	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2497.00000	2014	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14323.00000	15828	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1831.00000	1464	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2547.00000	3177	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		8675.00000	7433	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3925.00000	4768	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		6292.00000	5263	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17589.00000	19175	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1428.00000	1142	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20964.00000	22607	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1151.00000	922	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24376.00000	26065	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		929.00000	746	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27838.00000	29559	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		774.00000	624	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.37500	7.43100		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		12097.00000	14263	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		7448.00000	5822	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		24028.00000	27057	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		2747.00000	1985	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		38440.00000	41945	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		857.00000	570	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		53829.00000	57521	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		266.00000	165	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		12.00000	18	6.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/02/2006 Bond Future	6.50	Put		65326.00000	61540	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		134.00000	193	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		47426.00000	43693	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		917.00000	1247	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		30546.00000	27085	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		4324.00000	5430	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		16643.00000	13956	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		69311.00000	73070	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		81.00000	47	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		84614.00000	88395	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		25.00000	14	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		99655.00000	103443	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		8.00000	4	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		114412.00000	118204	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		1.00000	1	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.38200	7.44100		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		21112.00000	23210	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		17223.00000	15414	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		31570.00000	34151	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		11400.00000	10074	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		43548.00000	46517	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		7412.00000	6473	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		56845.00000	60083	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		5050.00000	4381	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		70641.00000	74071	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		3488.00000	3011	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		84666.00000	88229	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		2450.00000	2106	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		98742.00000	102399	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1751.00000	1501	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		112461.00000	116215	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		978.00000	825	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.38800	7.44800		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		27548.00000	29601	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		24197.00000	22366	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		37628.00000	40035	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		18351.00000	16874	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		48822.00000	51527	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		13918.00000	12740	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		61295.00000	64228	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		11059.00000	10109	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		74192.00000	77303	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		8912.00000	8139	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		87326.00000	90576	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		7284.00000	6650	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		100564.00000	103923	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		6035.00000	5510	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		112958.00000	116449	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4213.00000	3821	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.36500	7.42600		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		13302.00000	16252	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		7398.00000	5448	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		27537.00000	31720	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		2007.00000	1290	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		45027.00000	49766	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		353.00000	192	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		63386.00000	68264	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		39.00000	17	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1041.00000	1477	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		35894.00000	31429	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		4601.00000	6042	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		18820.00000	15361	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		81566.00000	86464	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		3.00000	1	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		99336.00000	104236	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		116677.00000	121577	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			7.36900	7.43200		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		24165.00000	26908	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		18819.00000	16577	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		35789.00000	39224	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		11093.00000	9543	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		49602.00000	53610	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		6023.00000	5047	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		65002.00000	69431	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		2997.00000	2441	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		8661.00000	10008	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		43473.00000	39835	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		15109.00000	17126	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		29595.00000	26626	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		114885.00000	119815	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		211.00000	156	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		81350.00000	86049	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		1361.00000	1075	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		98103.00000	102956	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		562.00000	430	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.37100	7.43600		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		30696.00000	33441	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	7.50	Put		25740.00000	23420	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		41545.00000	44825	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		17519.00000	15735	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		54052.00000	57812	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		11411.00000	10106	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		67913.00000	72074	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		7097.00000	6193	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		14621.00000	16279	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		49213.00000	45806	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		21704.00000	23895	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		36283.00000	33409	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		82768.00000	87240	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		4208.00000	3615	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		98262.00000	102959	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		2376.00000	2007	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		114081.00000	118930	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		1275.00000	1059	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.34900	7.40000		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		49589.00000	53793	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		327.00000	193	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.35300	7.40600		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		54239.00000	57838	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		6063.00000	5213	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.35600	7.41000		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		59000.00000	62341	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		11740.00000	10607	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.32300	7.36500		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		52689.00000	56196	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		268.00000	169	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.32700	7.37100		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		57065.00000	60117	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		5667.00000	4983	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.33100	7.37500		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		61814.00000	64598	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		11282.00000	10372	10.20	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,374.00</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**

**2,374.00**