



Daily MTM Report

Daily summary for 09/12/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R152 On 28/02/2006 Bond			7.08800	7.09200			0.00	0.00
R153 On 31/08/2010 Bond			7.42000	7.42000			0.00	0.00
R157 On 15/09/2015 Bond			7.63500	7.64000			0.00	0.00
R186 On 21/12/2026 Bond			7.29500	7.31000			0.00	0.00
R194 On 28/02/2008 Bond			7.29500	7.28500			0.00	0.00
R201 On 21/12/2014 Bond			7.60000	7.60500			0.00	0.00
R203 On 15/09/2017 Bond			7.62000	7.62000			0.00	0.00
R204 On 21/12/2018 Bond			7.59500	7.60000			0.00	0.00
R207 On 15/01/2020 Bond			7.56500	7.57500			0.00	0.00

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

Derivatives

GOVI On 02/02/2006 jGovi			235.20500	235.14700		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		61939.00000	62178	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		10469.00000	10128	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			239.51500	239.46000		4.99	0.00	200.00
GOVI On 04/05/2006 jGovi	230.00	Call		98173.00000	98625	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		3573.00000	3475	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			243.92200	243.86900		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		141723.00000	142189	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		3033.00000	2969	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			248.38500	248.33600		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		185213.00000	185669	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1853.00000	1819	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			7.40100	7.40200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.63800	7.64400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.24200	7.25700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.28100	7.27300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.56200	7.56700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.59800	7.59900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.56000	7.56500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.53900	7.54800		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.10700	7.10700		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.15000	7.15400		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		259.00000	252	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		494.00000	496	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.00100	7.01800		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		815.00000	791	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		771.00000	789	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.13900	7.14500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1298.00000	1287	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		943.00000	947	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.21500	7.19600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1628.00000	1652	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1148.00000	1125	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.29200	7.27800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1301.00000	1315	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1845.00000	1824	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.35700	7.35100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1571.00000	1576	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1935.00000	1926	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.39300	7.40300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1780.00000	1766	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2017.00000	2028	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.53400	7.53500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2179.00000	2176	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2087.00000	2087	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.25700	7.25700		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		3950.00000	3915	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3829.00000	3794	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.58700	7.59900		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		5369.00000	5115	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		11633.00000	11878	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.70200	7.70200		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		4937.00000	4844	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		25672.00000	25584	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.54000	6.69100		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.67000	6.82000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.82500	6.98200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.86900	6.94900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.95000	7.03400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.03600	7.12400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.98700	7.05100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.04500	7.11700		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 31/08/2006 jRod			7.10500	7.18800		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.43700	7.43700		4.47	0.00	277.00
R153 On 02/02/2006 Bond Future	7.45	Call		8273.00000	8201	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		7714.00000	7642	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		1850.00000	1806	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		18634.00000	18590	3.71	0.00	1.00
R153 On 02/02/2006 Bond Future	7.25	Call		4326.00000	4263	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		12400.00000	12337	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		16737.00000	16675	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		3375.00000	3313	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		18386.00000	18327	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		2906.00000	2848	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		9487.00000	9415	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		6782.00000	6711	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		25454.00000	25410	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		1553.00000	1509	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		35060.00000	35032	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		738.00000	710	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1439.00000	1401	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		20413.00000	20375	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		404.00000	387	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		30402.00000	30385	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		44978.00000	44961	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		351.00000	334	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		54987.00000	54977	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		169.00000	159	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		64978.00000	64972	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		83.00000	77	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2340.00000	2290	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		16939.00000	16889	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		2912.00000	2858	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		15332.00000	15277	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		3574.00000	3514	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		13818.00000	13758	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		6113.00000	6044	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		9861.00000	9792	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		7147.00000	7076	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		8739.00000	8668	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		10787.00000	10716	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		5941.00000	5870	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		12167.00000	12097	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		5184.00000	5115	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		13622.00000	13555	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		4508.00000	4441	4.19	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future	7.70	Call		15147.00000	15083	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		3907.00000	3842	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Call		5173.00000	5106	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		11081.00000	11014	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		20087.00000	20032	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		2495.00000	2440	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		21835.00000	21784	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		2136.00000	2085	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		23626.00000	23579	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		1823.00000	1776	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.43500	7.43500		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		15075.00000	15028	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		12426.00000	12379	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		20977.00000	20933	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		8208.00000	8165	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		27916.00000	27879	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		5135.00000	5098	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		35718.00000	35689	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		3033.00000	3004	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4071.00000	4037	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		32443.00000	32409	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		6673.00000	6632	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		24593.00000	24552	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		10308.00000	10262	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		17888.00000	17842	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		44171.00000	44150	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		1686.00000	1665	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		53060.00000	53047	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		879.00000	866	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		62204.00000	62195	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		430.00000	422	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		71461.00000	71457	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		196.00000	192	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.42900	7.42900		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		17562.00000	17528	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		14826.00000	14792	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		23757.00000	23722	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		11452.00000	11417	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		30616.00000	30583	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		8839.00000	8806	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		7801.00000	7773	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		24501.00000	24473	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		12194.00000	12162	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		19127.00000	19095	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		38304.00000	38272	4.72	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.25	Put		7151.00000	7119	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		46297.00000	46266	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		5863.00000	5833	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		54491.00000	54463	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		4871.00000	4843	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		62813.00000	62786	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		4099.00000	4073	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.65000	7.65600		7.56	0.00	145.00
R157 On 02/02/2006 Bond Future	7.75	Call		20486.00000	20638	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		12614.00000	12262	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		9855.00000	9912	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		23053.00000	22605	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		34859.00000	35121	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		6344.00000	6101	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		51945.00000	52293	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		3202.00000	3046	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		172.00000	168	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		79236.00000	78727	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		841.00000	834	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		57496.00000	56984	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		3546.00000	3550	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		38249.00000	37749	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		70160.00000	70569	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		1596.00000	1501	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		88792.00000	89240	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		805.00000	748	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		107433.00000	107904	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		410.00000	377	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		125820.00000	126310	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		141.00000	127	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.65900	7.66400		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		29316.00000	29457	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		22274.00000	22004	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		42523.00000	42713	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		15283.00000	15063	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		18356.00000	18448	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		31920.00000	31601	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		57917.00000	58150	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		10880.00000	10701	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		91195.00000	91491	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		5721.00000	5606	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		4657.00000	4678	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		60694.00000	60304	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		10117.00000	10167	6.52	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/05/2006 Bond Future	7.25	Put		44703.00000	44343	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		74266.00000	74533	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		7819.00000	7676	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		108386.00000	108704	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		4257.00000	4164	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		124988.00000	125335	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		2569.00000	2505	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.66500	7.67100		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		37086.00000	37276	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		30765.00000	30474	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		49840.00000	50072	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		23773.00000	23524	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		64542.00000	64808	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		19112.00000	18897	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		9656.00000	9723	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		64952.00000	64537	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		16723.00000	16828	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		51075.00000	50698	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		25918.00000	26065	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		39734.00000	39400	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		79993.00000	80288	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		15573.00000	15386	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		95942.00000	96261	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		12897.00000	12734	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		112113.00000	112452	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		10800.00000	10658	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		127004.00000	127372	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		7773.00000	7660	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.29800	7.31400		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		17004.00000	17778	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		25550.00000	24195	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		36227.00000	37512	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		11853.00000	11009	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		61026.00000	62706	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		4942.00000	4493	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		88749.00000	90651	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		2112.00000	1886	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		143.00000	152	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		115266.00000	113147	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1027.00000	1097	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		79262.00000	77203	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		5534.00000	5849	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		48263.00000	46450	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		116993.00000	119010	12.71	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/02/2006 Bond Future	8.25	Put		911.00000	800	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		144871.00000	146945	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		404.00000	349	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		172024.00000	174125	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		187.00000	159	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		198286.00000	200406	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		51.00000	42	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.29500	7.31100		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		30015.00000	30914	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		38106.00000	36889	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		49092.00000	50301	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		24487.00000	23580	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		71545.00000	73013	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		15436.00000	14789	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		96761.00000	98412	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		10288.00000	9824	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2518.00000	2646	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		116396.00000	114408	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		6405.00000	6696	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		83679.00000	81855	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		15608.00000	16181	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		57640.00000	56098	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		122762.00000	124541	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		7018.00000	6682	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		148883.00000	150752	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		4914.00000	4668	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		174728.00000	176660	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		3536.00000	3353	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		199415.00000	201417	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		1958.00000	1845	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.29200	7.30700		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		39706.00000	40585	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		47215.00000	46124	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		58985.00000	60087	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		34024.00000	33156	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		80773.00000	82065	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		24515.00000	23837	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		105177.00000	106609	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		18747.00000	18209	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		12218.00000	12613	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		88403.00000	86828	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		23838.00000	24471	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		65044.00000	63708	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		130221.00000	131758	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		14695.00000	14263	12.96	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	8.50	Call		155350.00000	156967	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		11760.00000	11408	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		180302.00000	181980	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		9637.00000	9345	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		203248.00000	205004	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		6455.00000	6241	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		226247.00000	228064	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		4234.00000	4081	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.31700	7.30600		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.25	Call		2720.00000	2597	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		3808.00000	3898	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		5618.00000	5448	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		1860.00000	1903	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		9387.00000	9190	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		812.00000	828	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		13727.00000	13518	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		363.00000	367	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		5.00000	4	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		20772.00000	20985	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		38.00000	32	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		15841.00000	16049	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		212.00000	190	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		11080.00000	11272	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		967.00000	901	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		6930.00000	7078	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		18282.00000	18069	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		158.00000	159	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		22926.00000	22712	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		71.00000	71	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		27590.00000	27376	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		32.00000	31	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		32242.00000	32028	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		9.00000	8	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.29500	7.28200		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4230.00000	4108	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		4781.00000	4882	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6862.00000	6708	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		3122.00000	3191	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		9985.00000	9806	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		1977.00000	2021	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		13501.00000	13305	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1248.00000	1276	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		206.00000	192	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		18157.00000	18367	1.57	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 04/05/2006 Bond Future	6.50	Call		516.00000	487	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		14081.00000	14276	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1141.00000	1088	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		10344.00000	10515	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2244.00000	2159	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		7109.00000	7247	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		17326.00000	17120	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		851.00000	869	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		21258.00000	21045	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		584.00000	595	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		25267.00000	25050	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		417.00000	424	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		29302.00000	29083	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		299.00000	303	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.25800	7.24200		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5680.00000	5548	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		5561.00000	5668	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8043.00000	7887	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		4200.00000	4283	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10716.00000	10540	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3167.00000	3231	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13628.00000	13437	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2392.00000	2440	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2428.00000	2349	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		9810.00000	9971	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3699.00000	3595	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		7322.00000	7456	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16815.00000	16613	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1910.00000	1946	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20127.00000	19916	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1569.00000	1598	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		23484.00000	23267	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1292.00000	1315	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		26904.00000	26682	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1096.00000	1113	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.61200	7.61800		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		9465.00000	9516	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		17356.00000	17007	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		18372.00000	18498	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		9632.00000	9359	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		29998.00000	30207	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		4955.00000	4766	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		43583.00000	43858	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		2560.00000	2436	8.96	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/02/2006 Bond Future	6.50	Call		51.00000	49	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		77906.00000	77505	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		270.00000	265	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		60103.00000	59698	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1083.00000	1076	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		43253.00000	42846	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		3810.00000	3816	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		28669.00000	28275	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		58005.00000	58328	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		1316.00000	1239	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		72725.00000	73078	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		677.00000	630	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		87461.00000	87833	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		355.00000	327	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		101998.00000	102385	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		127.00000	115	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.62100	7.62600		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		26043.00000	26155	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		18008.00000	17794	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		17077.00000	17153	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		25323.00000	25072	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		36623.00000	36772	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		12621.00000	12444	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		48818.00000	48999	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		9157.00000	9012	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		61734.00000	61941	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		6715.00000	6597	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		75070.00000	75300	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		4989.00000	4892	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		88616.00000	88863	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		3760.00000	3681	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		101685.00000	101955	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		2336.00000	2280	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.62800	7.63300		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		32205.00000	32323	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		24789.00000	24588	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		23183.00000	23274	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		31693.00000	31466	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		42420.00000	42563	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		19378.00000	19203	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		54107.00000	54273	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		15733.00000	15580	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		66347.00000	66531	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		12929.00000	12794	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		78936.00000	79136	10.31	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 03/08/2006 Bond Future	8.75	Put		10755.00000	10636	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		91722.00000	91936	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		9055.00000	8950	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		103479.00000	103713	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6596.00000	6511	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.63200	7.63200		8.06	0.00	11.00
R203 On 02/02/2006 Bond Future	7.75	Call		18636.00000	18519	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		9433.00000	9316	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		9079.00000	8962	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		19503.00000	19386	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		32093.00000	32009	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		3747.00000	3663	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		48214.00000	48170	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		1195.00000	1151	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1102.00000	1059	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		52282.00000	52240	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		3576.00000	3492	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		34122.00000	34039	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		65537.00000	65520	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		301.00000	284	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		83068.00000	83063	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		59.00000	54	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		100358.00000	100357	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		9.00000	8	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.63800	7.63800		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		27740.00000	27662	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		19130.00000	19052	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		18415.00000	18337	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		29155.00000	29077	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		39288.00000	39218	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		11795.00000	11726	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		52723.00000	52667	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		6804.00000	6748	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		6545.00000	6489	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		57443.00000	57386	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		11407.00000	11336	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		41978.00000	41908	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		99435.00000	99420	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		847.00000	832	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		67561.00000	67521	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		3658.00000	3618	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		83283.00000	83257	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		1828.00000	1802	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.64300	7.64200		8.49	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/08/2006 Bond Future	7.75	Call		33619.00000	33515	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		25437.00000	25410	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		24482.00000	24385	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		35369.00000	35349	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		44432.00000	44325	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		17635.00000	17604	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		56733.00000	56626	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		11761.00000	11731	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		11402.00000	11331	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		61838.00000	61844	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		17094.00000	17009	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		47516.00000	47508	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		70250.00000	70146	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		7533.00000	7506	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		84671.00000	84572	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		4628.00000	4606	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		99686.00000	99593	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		2724.00000	2707	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.60500	7.61000		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		35388.00000	35641	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		3734.00000	3572	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.61100	7.61600		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		42871.00000	43086	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		12078.00000	11883	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.61600	7.62100		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		48344.00000	48553	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		18324.00000	18128	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.57300	7.58300		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		37461.00000	38073	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		3477.00000	3253	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.57900	7.58900		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		44802.00000	45321	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		11640.00000	11333	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.58400	7.59400		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		50341.00000	50833	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		17925.00000	17599	10.20	0.00	0.00
Total for Derivatives:							0.00	2,380.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

2,380.00