



Daily MTM Report

Daily summary for 12/12/2005

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			7.04700	7.08800			0.00	0.00
R153 On 31/08/2010 Bond			7.39000	7.42000			0.00	0.00
R157 On 15/09/2015 Bond			7.59000	7.63500			0.00	0.00
R186 On 21/12/2026 Bond			7.25000	7.29500			0.00	0.00
R194 On 28/02/2008 Bond			7.26000	7.29500			0.00	0.00
R201 On 21/12/2014 Bond			7.56000	7.60000			0.00	0.00
R203 On 15/09/2017 Bond			7.57500	7.62000			0.00	0.00
R204 On 21/12/2018 Bond			7.55000	7.59500			0.00	0.00
R207 On 15/01/2020 Bond			7.51900	7.56500			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			235.68400	235.20500		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		62178.00000	65314	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		10128.00000	8474	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			239.96500	239.51500		4.99	20.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		98625.00000	102590	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		3475.00000	2940	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			244.33900	243.92200		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		142189.00000	146011	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		2969.00000	2621	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			248.77500	248.38500		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		185669.00000	189378	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1819.00000	1628	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			7.37700	7.40100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.59300	7.63800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.19800	7.24200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.25600	7.28100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.52400	7.56200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.55400	7.59800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.51700	7.56000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.49500	7.53900		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.08600	7.10700		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.13500	7.15000		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		252.00000	228	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		496.00000	510	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.01700	7.00100		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		791.00000	803	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		789.00000	761	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.14500	7.13900		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1287.00000	1289	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		947.00000	933	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.23100	7.21500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1652.00000	1668	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1125.00000	1102	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.29800	7.29200		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1315.00000	1316	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1824.00000	1811	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.39000	7.35700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1576.00000	1609	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1926.00000	1878	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.39500	7.39300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1766.00000	1764	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2028.00000	2021	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.51100	7.53400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2176.00000	2141	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2087.00000	2112	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.26100	7.25700		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		3915.00000	3855	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3794.00000	3642	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.57300	7.58700		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		5115.00000	4698	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		11878.00000	12043	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.67500	7.70200		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		4844.00000	4118	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		25584.00000	26757	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.68200	6.54000		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.79900	6.67000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.94100	6.82500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.92100	6.86900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.00100	6.95000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.08900	7.03600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.02400	6.98700		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.08200	7.04500		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			7.13900	7.10500		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.40700	7.43700		4.47	0.00	277.00
R153 On 02/02/2006 Bond Future	7.45	Call		8201.00000	8664	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		7642.00000	6814	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		1806.00000	1913	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		18590.00000	17407	3.71	0.00	1.00
R153 On 02/02/2006 Bond Future	7.25	Call		4263.00000	4519	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		12337.00000	11302	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		16675.00000	17465	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		3313.00000	2812	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		18327.00000	19166	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		2848.00000	2395	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		9415.00000	9934	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		6711.00000	5939	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		25410.00000	26414	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		1509.00000	1222	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		35032.00000	36163	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		710.00000	550	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1401.00000	1482	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		20375.00000	19166	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		387.00000	401	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		30385.00000	29109	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		44961.00000	46166	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		334.00000	248	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		54977.00000	56222	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		159.00000	113	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		64972.00000	66239	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		77.00000	53	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2290.00000	2428	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		16889.00000	15736	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		2858.00000	3031	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		15277.00000	14159	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		3514.00000	3727	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		13758.00000	12680	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		6044.00000	6398	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		9792.00000	8855	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		7076.00000	7484	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		8668.00000	7785	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		10716.00000	11290	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		5870.00000	5154	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		12097.00000	12728	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		5115.00000	4455	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		13555.00000	14240	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		4441.00000	3836	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		15083.00000	15821	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		3842.00000	3290	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Call		5106.00000	5410	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		11014.00000	10027	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		20032.00000	20916	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		2440.00000	2034	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		21784.00000	22712	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		2085.00000	1721	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		23579.00000	24546	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		1776.00000	1452	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.40800	7.43500		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		15028.00000	15486	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		12379.00000	11735	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		20933.00000	21528	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		8165.00000	7657	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		27879.00000	28606	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		5098.00000	4723	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		35689.00000	36532	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		3004.00000	2744	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4037.00000	4170	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		32409.00000	31439	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		6632.00000	6850	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		24552.00000	23667	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		10262.00000	10591	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		17842.00000	17068	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		44150.00000	45084	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		1665.00000	1497	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		53047.00000	54048	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		866.00000	765	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		62195.00000	63241	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		422.00000	365	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		71457.00000	72530	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		192.00000	163	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.40500	7.42900		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		17528.00000	17924	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		14792.00000	14262	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		23722.00000	24200	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		11417.00000	10968	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		30583.00000	31133	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		8806.00000	8429	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		7773.00000	7998	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		24473.00000	23772	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		12162.00000	12473	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		19095.00000	18479	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		38272.00000	38878	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		7119.00000	6799	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		46266.00000	46919	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		5833.00000	5559	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		54463.00000	55154	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		4843.00000	4607	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		62786.00000	63508	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		4073.00000	3868	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.60500	7.65000		7.56	0.00	145.00
R157 On 02/02/2006 Bond Future	7.75	Call		20638.00000	22509	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		12262.00000	10342	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		9912.00000	10994	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		22605.00000	19896	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		35121.00000	37713	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		6101.00000	4902	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		52293.00000	55379	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		3046.00000	2340	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		168.00000	188	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		78727.00000	74956	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		834.00000	949	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		56984.00000	53308	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		3550.00000	4000	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		37749.00000	34407	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		70569.00000	73963	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		1501.00000	1103	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		89240.00000	92811	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		748.00000	527	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		107904.00000	111574	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		377.00000	255	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		126310.00000	130055	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		127.00000	80	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.61400	7.65900		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		29457.00000	31297	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		22004.00000	20139	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		42713.00000	44984	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		15063.00000	13628	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		18448.00000	19812	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		31601.00000	29259	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		58150.00000	60756	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		10701.00000	9602	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		91491.00000	94551	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		5606.00000	4960	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		4678.00000	5170	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		60304.00000	57090	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		10167.00000	11060	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		44343.00000	41530	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		74533.00000	77398	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		7676.00000	6836	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		108704.00000	111909	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		4164.00000	3664	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		125335.00000	128705	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		2505.00000	2170	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.62200	7.66500		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		37276.00000	38972	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		30474.00000	28711	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		50072.00000	52064	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		23524.00000	22058	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		64808.00000	67041	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		18897.00000	17671	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		9723.00000	10418	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		64537.00000	61774	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		16828.00000	17853	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		50698.00000	48264	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		26065.00000	27432	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		39400.00000	37308	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		80288.00000	82716	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		15386.00000	14356	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		96261.00000	98846	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		12734.00000	11861	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		112452.00000	115165	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		10658.00000	9912	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		127372.00000	130247	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		7660.00000	7076	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.25300	7.29800		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		17778.00000	20098	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		24195.00000	20500	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		37512.00000	41295	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		11009.00000	8778	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		62706.00000	67577	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		4493.00000	3351	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		90651.00000	96106	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		1886.00000	1327	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		152.00000	181	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		113147.00000	107161	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1097.00000	1312	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		77203.00000	71404	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		5849.00000	6810	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		46450.00000	41396	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		119010.00000	124758	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		800.00000	533	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		146945.00000	152831	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		349.00000	222	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		174125.00000	180076	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		159.00000	97	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		200406.00000	206402	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		42.00000	23	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.25100	7.29500		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		30914.00000	33473	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		36889.00000	33606	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		50301.00000	53716	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		23580.00000	21153	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		73013.00000	77136	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		14789.00000	13069	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		98412.00000	103026	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		9824.00000	8596	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2646.00000	3019	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		114408.00000	108940	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		6696.00000	7544	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		81855.00000	76861	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		16181.00000	17830	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		56098.00000	51904	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		124541.00000	129499	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		6682.00000	5798	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		150752.00000	155949	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		4668.00000	4022	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		176660.00000	182022	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		3353.00000	2872	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		201417.00000	206965	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		1845.00000	1551	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.24800	7.29200		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		40585.00000	43248	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		46124.00000	42983	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		60087.00000	63407	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		33156.00000	30672	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		82065.00000	85937	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		23837.00000	21905	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		106609.00000	110884	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		18209.00000	16680	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		12613.00000	13836	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		86828.00000	82246	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		24471.00000	26409	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		63708.00000	59842	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		131758.00000	136335	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		14263.00000	13036	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		156967.00000	161773	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		11408.00000	10409	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		181980.00000	186957	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		9345.00000	8518	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		205004.00000	210206	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		6241.00000	5639	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		228064.00000	233441	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		4081.00000	3653	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.28100	7.31700		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.25	Call		2597.00000	2826	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		3898.00000	3428	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		5448.00000	5840	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		1903.00000	1596	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		9190.00000	9718	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		828.00000	657	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		13518.00000	14126	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		367.00000	277	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		4.00000	4	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		20985.00000	20286	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		32.00000	35	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		16049.00000	15353	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		190.00000	210	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		11272.00000	10593	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		901.00000	993	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		7078.00000	6471	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		18069.00000	18723	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		159.00000	114	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		22712.00000	23389	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		71.00000	48	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		27376.00000	28064	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		31.00000	20	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		32028.00000	32724	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		8.00000	5	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.26400	7.29500		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4108.00000	4320	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		4882.00000	4561	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6708.00000	6996	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		3191.00000	2946	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		9806.00000	10161	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		2021.00000	1843	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		13305.00000	13712	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1276.00000	1150	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		192.00000	206	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		18367.00000	17847	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		487.00000	522	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		14276.00000	13778	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1088.00000	1162	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		10515.00000	10056	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2159.00000	2293	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		7247.00000	6848	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		17120.00000	17561	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		869.00000	777	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		21045.00000	21511	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		595.00000	528	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		25050.00000	25533	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		424.00000	374	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		29083.00000	29579	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		303.00000	266	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.23400	7.25800		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5548.00000	5694	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		5668.00000	5455	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7887.00000	8067	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		4283.00000	4105	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10540.00000	10752	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3231.00000	3084	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13437.00000	13676	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2440.00000	2320	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2349.00000	2424	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		9971.00000	9687	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3595.00000	3704	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		7456.00000	7206	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16613.00000	16871	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1946.00000	1846	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		19916.00000	20190	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1598.00000	1513	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		23267.00000	23553	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1315.00000	1242	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		26682.00000	26978	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1113.00000	1050	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.57200	7.61200		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		9516.00000	10310	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		17007.00000	15134	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		18498.00000	19824	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		9359.00000	8017	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		30207.00000	32018	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		4766.00000	3909	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		43858.00000	46008	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		2436.00000	1918	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		49.00000	51	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		77505.00000	74839	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		265.00000	285	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		59698.00000	57050	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1076.00000	1178	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		42846.00000	40281	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		3816.00000	4170	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		28275.00000	25961	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		58328.00000	60694	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		1239.00000	937	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		73078.00000	75574	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		630.00000	458	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		87833.00000	90403	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		327.00000	229	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		102385.00000	105013	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		115.00000	75	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.58100	7.62100		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		17153.00000	18136	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		25072.00000	23446	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		26155.00000	27449	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		17794.00000	16478	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		36772.00000	38349	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		12444.00000	11412	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		48999.00000	50800	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		9012.00000	8204	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		61941.00000	63919	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		6597.00000	5965	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		75300.00000	77414	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		4892.00000	4397	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		88863.00000	91082	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		3681.00000	3290	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		101955.00000	104296	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		2280.00000	2011	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.59000	7.62800		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		32323.00000	33510	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		24588.00000	23352	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		23274.00000	24245	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		31466.00000	30013	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		42563.00000	43947	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		19203.00000	18163	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		54273.00000	55816	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		15580.00000	14699	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		66531.00000	68206	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		12794.00000	12045	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		79136.00000	80919	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		10636.00000	9996	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		91936.00000	93808	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		8950.00000	8398	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		103713.00000	105700	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6511.00000	6074	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.58600	7.63200		8.06	0.00	11.00
R203 On 02/02/2006 Bond Future	7.75	Call		18519.00000	20467	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		9316.00000	7647	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		8962.00000	10063	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		19386.00000	16870	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		32009.00000	34748	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		3663.00000	2786	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		48170.00000	51432	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		1151.00000	796	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1059.00000	1201	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		52240.00000	48764	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		3492.00000	3960	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		34039.00000	30889	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		65520.00000	69028	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		284.00000	175	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		83063.00000	86655	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		54.00000	29	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		100357.00000	103970	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		8.00000	4	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.59400	7.63800		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		27662.00000	29410	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		19052.00000	17391	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		18337.00000	19629	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		29077.00000	26961	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		39218.00000	41413	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		11726.00000	10512	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		52667.00000	55254	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		6748.00000	5927	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		6489.00000	7035	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		57386.00000	54524	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		11336.00000	12216	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		41908.00000	39379	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		99420.00000	102674	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		832.00000	677	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		67521.00000	70417	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		3618.00000	3106	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		83257.00000	86372	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		1802.00000	1508	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.59900	7.64300		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		33515.00000	35233	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		25410.00000	23770	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		24385.00000	25755	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		35349.00000	33362	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		44325.00000	46386	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		17604.00000	16307	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		56626.00000	59003	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		11731.00000	10750	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		11331.00000	12081	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		61844.00000	59236	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		17009.00000	18049	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		47508.00000	45191	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		70146.00000	72796	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		7506.00000	6798	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		84572.00000	87443	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		4606.00000	4119	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		99593.00000	102631	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		2707.00000	2388	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.55900	7.60500		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		35641.00000	38597	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		3572.00000	2704	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.56600	7.61100		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		43086.00000	45515	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		11883.00000	10619	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.57200	7.61600		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		48553.00000	50778	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		18128.00000	16788	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.52700	7.57300		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		38073.00000	41122	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		3253.00000	2446	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.53300	7.57900		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		45321.00000	47891	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		11333.00000	10089	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.53900	7.58400		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		50833.00000	53186	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		17599.00000	16262	10.20	0.00	0.00
Total for Derivatives:							20.00	2,400.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

20.00

2,400.00