



Daily MTM Report

Daily summary for 20/12/2005

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			7.00200	7.00200			0.00	0.00
R153 On 31/08/2010 Bond			7.35000	7.39000			0.00	0.00
R157 On 15/09/2015 Bond			7.54500	7.57500			0.00	0.00
R186 On 21/12/2026 Bond			7.18000	7.22000			0.00	0.00
R194 On 28/02/2008 Bond			7.23500	7.28000			0.00	0.00
R201 On 21/12/2014 Bond			7.52000	7.55000			0.00	0.00
R203 On 15/09/2017 Bond			7.53000	7.56000			0.00	0.00
R204 On 21/12/2018 Bond			7.50500	7.53500			0.00	0.00
R207 On 15/01/2020 Bond			7.47100	7.50200			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			236.26600	235.83900		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		65180.00000	68514	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		6790.00000	5854	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			240.50900	240.07600		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		103332.00000	107310	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		2572.00000	2220	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			244.85600	244.42600		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		146656.00000	150696	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		2396.00000	2136	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			249.27300	248.85600		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		190066.00000	194086	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1506.00000	1356	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			7.33900	7.37500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.54800	7.57600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.12600	7.16600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.23600	7.27500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.48500	7.51300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.51100	7.54000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.47300	7.50200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.44900	7.47900		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.05700	7.05700		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.12300	7.12100		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		192.00000	191	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		508.00000	502	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.03700	7.05400		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		830.00000	806	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		698.00000	715	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.14200	7.17400		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1312.00000	1266	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		885.00000	918	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.21500	7.25400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1685.00000	1629	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1063.00000	1102	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.28200	7.32400		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1332.00000	1284	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1763.00000	1817	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.34500	7.39500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1602.00000	1543	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1859.00000	1923	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.39100	7.44600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1813.00000	1747	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1945.00000	2013	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.45500	7.51900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2141.00000	2056	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2091.00000	2174	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.24500	7.28200		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		3789.00000	3404	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3198.00000	3492	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.52900	7.56900		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		4136.00000	3530	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		11645.00000	12706	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.61400	7.64900		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		3114.00000	2583	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		27577.00000	29529	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.66700	6.66800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.75800	6.76100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.88100	6.88400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.88400	6.88500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.96100	6.96300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.04900	7.05100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.99700	6.99900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.05100	7.05300		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			7.10100	7.10300		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.36400	7.40600		4.47	0.00	277.00
R153 On 02/02/2006 Bond Future	7.40	Call		6973.00000	7830	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		7231.00000	6278	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		5895.00000	6665	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		8309.00000	7269	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		8152.00000	9096	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		6260.00000	5393	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		1588.00000	1885	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		17039.00000	15525	3.71	0.00	1.00
R153 On 02/02/2006 Bond Future	7.25	Call		4052.00000	4649	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		10792.00000	9579	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		17070.00000	18455	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		2374.00000	1949	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		18801.00000	20242	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		1988.00000	1619	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		9429.00000	10457	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		5391.00000	4609	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		26176.00000	27786	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		941.00000	741	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		36040.00000	37759	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		384.00000	293	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1200.00000	1437	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		18840.00000	17268	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		280.00000	347	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		28945.00000	27201	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		46117.00000	47886	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		156.00000	116	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		56215.00000	58008	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		64.00000	46	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		66256.00000	68058	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		27.00000	19	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2061.00000	2424	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		15327.00000	13880	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		2626.00000	3062	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		13711.00000	12337	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		3288.00000	3802	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		12198.00000	10902	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		10799.00000	11907	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		4619.00000	3918	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		12254.00000	13439	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		3938.00000	3313	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		13789.00000	15046	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		3342.00000	2789	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		15397.00000	16721	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		2823.00000	2337	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Call		4921.00000	5603	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		9496.00000	8368	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		20584.00000	22075	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		1658.00000	1339	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		22411.00000	23947	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		1378.00000	1103	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		24277.00000	25852	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		1141.00000	906	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.36800	7.41200		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		15063.00000	16022	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		11475.00000	10634	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		10190.00000	10928	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		16831.00000	15770	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		21113.00000	22286	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		7405.00000	6779	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		28223.00000	29586	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		4504.00000	4068	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		36196.00000	37712	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		2571.00000	2289	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		3890.00000	4246	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		31323.00000	29879	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		6501.00000	7032	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		23481.00000	22213	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		44798.00000	46427	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		1374.00000	1204	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		53805.00000	55509	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		685.00000	590	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		63031.00000	64781	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		318.00000	269	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		72341.00000	74117	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		137.00000	114	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.36700	7.41400		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		17496.00000	18458	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		14181.00000	13327	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		12092.00000	12874	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		18446.00000	17411	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		23741.00000	24863	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		10857.00000	10163	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		30658.00000	31917	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		8302.00000	7744	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		7683.00000	8273	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		23804.00000	22578	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		38393.00000	39755	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		6661.00000	6207	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		46431.00000	47874	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		5418.00000	5046	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		54666.00000	56174	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		4467.00000	4159	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		63025.00000	64583	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		3732.00000	3474	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.55700	7.58800		7.56	0.00	145.00
R157 On 02/02/2006 Bond Future	7.50	Call		10570.00000	11556	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		18035.00000	16398	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		22393.00000	23985	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		8789.00000	7757	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		38077.00000	40143	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		3829.00000	3272	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		56143.00000	58485	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		1668.00000	1387	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		126.00000	147	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		73457.00000	70855	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		753.00000	870	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		51676.00000	49169	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		3591.00000	4028	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		32562.00000	30375	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		75009.00000	77498	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		713.00000	578	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		94028.00000	96588	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		309.00000	244	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		112890.00000	115483	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		135.00000	105	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		131447.00000	134061	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		36.00000	27	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.56800	7.60000		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		19737.00000	20872	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		28029.00000	26517	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		31354.00000	32841	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		19040.00000	17881	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		45207.00000	46998	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		12696.00000	11841	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		61129.00000	63145	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		8819.00000	8189	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		95176.00000	97480	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		4431.00000	4088	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		5024.00000	5460	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		55789.00000	53579	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		10915.00000	11681	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		40229.00000	38350	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		77908.00000	80092	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		6190.00000	5727	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		112630.00000	115019	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		3230.00000	2973	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		129561.00000	132043	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		1871.00000	1707	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.57600	7.60900		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		27438.00000	28630	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		36266.00000	34793	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		39060.00000	40512	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		27751.00000	26539	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		52247.00000	53928	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		21193.00000	20209	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		67305.00000	69166	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		16887.00000	16083	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		10335.00000	10968	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		60643.00000	58611	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		17799.00000	18710	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		47163.00000	45410	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		83057.00000	85061	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		13649.00000	12988	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		99256.00000	101371	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		11222.00000	10673	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		115636.00000	117841	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		9335.00000	8876	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		130829.00000	133143	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		6610.00000	6259	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.18200	7.22300		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		20781.00000	23679	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		17151.00000	14508	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		43165.00000	47397	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		6616.00000	5307	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		70479.00000	75488	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		2220.00000	1688	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		99585.00000	104917	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		774.00000	565	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		135.00000	183	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		103082.00000	97589	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1173.00000	1509	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		67233.00000	62028	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		6751.00000	8105	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		37305.00000	33118	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		128530.00000	133990	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		273.00000	193	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		156742.00000	162251	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		100.00000	69	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		184051.00000	189579	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		39.00000	26	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		210418.00000	215956	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		8.00000	5	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.18000	7.22200		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		34657.00000	37601	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		30919.00000	28226	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		55491.00000	59254	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		19057.00000	17182	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		79452.00000	83840	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		11514.00000	10264	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		105733.00000	110525	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		7432.00000	6586	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3069.00000	3578	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		105118.00000	99990	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7785.00000	8878	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		73230.00000	68686	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		18466.00000	20465	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		48669.00000	45030	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		132499.00000	137557	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		4926.00000	4347	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		159160.00000	164394	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		3363.00000	2959	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		185387.00000	190736	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		2366.00000	2078	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		210524.00000	215996	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		1239.00000	1074	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.17700	7.21900		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		44613.00000	47551	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		40502.00000	37841	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		65208.00000	68773	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		28626.00000	26592	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		88128.00000	92198	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		20250.00000	18720	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		113365.00000	117789	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		15314.00000	14139	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		14362.00000	15812	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		78926.00000	74777	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		27332.00000	29541	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		56918.00000	53528	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		139043.00000	143725	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		11897.00000	10979	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		164659.00000	169530	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		9449.00000	8720	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		189981.00000	194991	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		7696.00000	7106	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		213445.00000	218628	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		5032.00000	4616	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		236850.00000	242164	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		3217.00000	2931	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.25300	7.30200		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.25	Call		2423.00000	2840	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		3433.00000	2898	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		5354.00000	6006	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		1519.00000	1218	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		9231.00000	10045	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		578.00000	439	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		13663.00000	14555	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		222.00000	162	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		1.00000	2	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		20691.00000	19740	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		17.00000	24	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		15742.00000	14797	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		130.00000	175	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		10921.00000	10013	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		755.00000	938	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		6640.00000	5872	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		18283.00000	19211	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		82.00000	58	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		22964.00000	23906	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		31.00000	21	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		27647.00000	28595	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		12.00000	8	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		32313.00000	33264	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		2.00000	1	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.24500	7.30000		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3912.00000	4357	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		4772.00000	4271	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6497.00000	7082	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		3066.00000	2705	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		9601.00000	10300	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		1902.00000	1655	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		13116.00000	13898	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1172.00000	1008	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		156.00000	192	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		18416.00000	17507	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		418.00000	502	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		14292.00000	13431	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		975.00000	1144	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		10488.00000	9711	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2002.00000	2295	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		7176.00000	6523	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		16946.00000	17779	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		780.00000	668	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		20886.00000	21755	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		522.00000	445	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		24904.00000	25796	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		364.00000	309	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		28948.00000	29856	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		254.00000	216	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.22200	7.28400		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5237.00000	5689	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		5745.00000	5271	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7534.00000	8080	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		4318.00000	3938	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10157.00000	10783	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3236.00000	2935	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13035.00000	13726	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2426.00000	2191	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2146.00000	2398	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		10156.00000	9482	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3339.00000	3687	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		7589.00000	7011	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16198.00000	16936	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1919.00000	1731	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		19493.00000	20266	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1562.00000	1410	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		22840.00000	23641	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1275.00000	1151	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		26253.00000	27075	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1071.00000	968	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.53000	7.56100		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		9772.00000	10604	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		13860.00000	12617	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		19459.00000	20742	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		6916.00000	6124	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		31965.00000	33602	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		3120.00000	2681	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		46230.00000	48078	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		1405.00000	1176	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		28.00000	33	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		74081.00000	72010	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		193.00000	222	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		56223.00000	54177	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		933.00000	1061	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		39301.00000	37353	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		3701.00000	4104	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		24757.00000	23085	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		61118.00000	63080	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		626.00000	512	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		76130.00000	78149	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		279.00000	223	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		91036.00000	93084	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		127.00000	99	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		105709.00000	107776	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		36.00000	27	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.54100	7.57300		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		17872.00000	18803	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		22659.00000	21494	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		27238.00000	28427	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		15744.00000	14838	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		38224.00000	39637	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		10763.00000	10081	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		50758.00000	52341	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		7639.00000	7126	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		63960.00000	65670	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		5483.00000	5098	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		77530.00000	79335	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		3990.00000	3700	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		91264.00000	93138	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		2949.00000	2728	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		104574.00000	106524	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		1767.00000	1622	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.55100	7.58300		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		24053.00000	24991	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		29375.00000	28265	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		33346.00000	34472	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		22741.00000	21819	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		43825.00000	45116	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		17594.00000	16837	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		55731.00000	57154	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		14168.00000	13543	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		68161.00000	69690	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		11553.00000	11035	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		80913.00000	82527	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		9542.00000	9109	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		93838.00000	95520	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		7981.00000	7616	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		105803.00000	107568	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		5731.00000	5448	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.53900	7.57000		8.06	0.00	11.00
R203 On 02/02/2006 Bond Future	7.50	Call		9702.00000	10668	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		15247.00000	13762	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		20480.00000	22071	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		6399.00000	5539	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		35301.00000	37380	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		2076.00000	1704	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		52404.00000	54738	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		506.00000	389	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		967.00000	1105	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		47269.00000	44955	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		3561.00000	3996	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		29229.00000	27213	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		70206.00000	72631	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		91.00000	65	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		87899.00000	90346	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		12.00000	8	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		105229.00000	107680	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		1.00000	1	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.54800	7.57900		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		19601.00000	20666	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		25767.00000	24418	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		29553.00000	30950	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		16369.00000	15352	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		41773.00000	43478	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		9707.00000	8998	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		55839.00000	57799	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		5346.00000	4892	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		6867.00000	7346	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		53191.00000	51256	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		12083.00000	12831	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		38081.00000	36415	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		103716.00000	106060	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		554.00000	484	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		71201.00000	73349	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		2725.00000	2458	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		87310.00000	89581	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		1281.00000	1138	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.55400	7.58600		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	Call		25787.00000	26910	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		32399.00000	31068	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		35376.00000	36757	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		22918.00000	21846	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		46661.00000	48290	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		15588.00000	14763	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		59421.00000	61268	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		10173.00000	9567	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		11985.00000	12625	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		58146.00000	56332	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		18000.00000	18871	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		44147.00000	42564	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		73352.00000	75382	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		6360.00000	5936	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		88121.00000	90293	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		3803.00000	3521	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		103410.00000	105686	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		2173.00000	1995	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.51300	7.54300		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		39222.00000	41378	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		1993.00000	1641	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.52100	7.55200		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		45858.00000	47694	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		9808.00000	9086	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.52700	7.55900		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		51083.00000	52839	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		16037.00000	15186	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.47800	7.50900		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		41951.00000	44241	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		1761.00000	1436	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.48500	7.51700		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		48390.00000	50350	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		9256.00000	8545	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.49100	7.52300		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		53687.00000	55500	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		15446.00000	14619	10.20	0.00	0.00
Total for Derivatives:							0.00	2,400.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

2,400.00