



Daily MTM Report

Daily summary for 27/12/2005

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			6.98100	7.00500			0.00	0.00
R153 On 31/08/2010 Bond			7.31500	7.31500			0.00	0.00
R157 On 15/09/2015 Bond			7.48000	7.47500			0.00	0.00
R186 On 21/12/2026 Bond			7.11500	7.11000			0.00	0.00
R194 On 28/02/2008 Bond			7.20500	7.20500			0.00	0.00
R201 On 21/12/2014 Bond			7.45500	7.45000			0.00	0.00
R203 On 15/09/2017 Bond			7.46000	7.46000			0.00	0.00
R204 On 21/12/2018 Bond			7.43500	7.43500			0.00	0.00
R207 On 15/01/2020 Bond			7.40100	7.40000			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			236.95600	236.98500		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		74112.00000	73197	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		4262.00000	3637	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			241.18800	241.22000		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		113886.00000	113464	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		1686.00000	1584	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			245.52400	245.55000		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		157239.00000	156911	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		1739.00000	1671	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			249.92600	249.94300		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		200557.00000	200349	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1127.00000	1089	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			7.30500	7.30500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.48200	7.47700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.06600	7.06000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.20900	7.20800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.45600	7.45100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.44300	7.44300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.43200	7.43100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.38400	7.38100		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.05000	7.05000		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.11700	7.11500		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		174.00000	161	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		504.00000	487	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.02800	7.02900		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		787.00000	774	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		716.00000	706	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.10800	7.11600		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1224.00000	1203	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		940.00000	939	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.19100	7.21000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1616.00000	1581	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1101.00000	1113	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.26900	7.27300		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1268.00000	1256	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1824.00000	1822	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.33000	7.36700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1563.00000	1514	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1889.00000	1930	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.38600	7.33100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1673.00000	1730	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2086.00000	2009	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.40100	7.36300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1935.00000	1976	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2295.00000	2237	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.22500	7.22200		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		3077.00000	2937	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3594.00000	3398	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.47300	7.48300		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		2778.00000	2394	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		13874.00000	13906	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.54800	7.55800		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		1772.00000	1413	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		32695.00000	33048	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.66200	6.44000		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.73200	6.52400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.84600	6.63600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.86300	6.75900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.93600	6.83200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.02300	6.92100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.98000	6.91100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.03500	6.96500		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			7.08500	7.01500		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.32600	7.32500		4.47	20.00	267.00
R153 On 02/02/2006 Bond Future	7.35	Call		7279.00000	6920	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		6199.00000	5884	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		8528.00000	8169	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		5292.00000	4977	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		9877.00000	9525	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		4491.00000	4182	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		2083.00000	1837	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		14039.00000	13837	3.71	0.00	1.00
R153 On 02/02/2006 Bond Future	7.25	Call		5104.00000	4762	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		8350.00000	8051	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		19684.00000	19434	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		1494.00000	1288	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		21529.00000	21301	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		1222.00000	1037	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		11321.00000	10979	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		3789.00000	3490	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		29254.00000	29102	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		525.00000	416	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		39343.00000	39246	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		193.00000	140	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1589.00000	1375	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		15735.00000	15565	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		376.00000	290	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		25547.00000	25505	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		49526.00000	49458	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		71.00000	47	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		59672.00000	59618	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		27.00000	16	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		69732.00000	69685	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		10.00000	6	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2676.00000	2401	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		12448.00000	12215	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		3375.00000	3072	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		10966.00000	10707	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		4183.00000	3859	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		9600.00000	9318	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		12852.00000	12524	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		3179.00000	2894	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		14462.00000	14151	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		2652.00000	2384	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		16142.00000	15851	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		2201.00000	1953	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		17886.00000	17615	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		1818.00000	1590	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Call		6136.00000	5783	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		7217.00000	6907	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		23415.00000	23208	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		996.00000	831	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		25335.00000	25147	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		808.00000	663	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		27283.00000	27113	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		652.00000	527	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.33000	7.32900		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		11510.00000	11293	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		14755.00000	14578	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		16804.00000	16586	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		9819.00000	9642	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		23269.00000	23068	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		6164.00000	6004	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		30751.00000	30580	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		3634.00000	3504	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		39026.00000	38890	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		2005.00000	1910	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4503.00000	4340	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		28539.00000	28416	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		7435.00000	7237	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		21019.00000	20862	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		47853.00000	47748	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		1032.00000	968	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		57010.00000	56931	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		494.00000	455	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		66329.00000	66267	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		219.00000	198	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		75691.00000	75639	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		90.00000	80	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.33000	7.32900		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		13460.00000	13307	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		16525.00000	16412	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		19186.00000	19025	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		12584.00000	12461	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		25720.00000	25558	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		9549.00000	9425	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		32886.00000	32729	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		7243.00000	7124	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		8711.00000	8577	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		21544.00000	21449	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		40809.00000	40657	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		5790.00000	5676	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		48996.00000	48851	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		4696.00000	4589	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		57350.00000	57212	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		3864.00000	3764	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		65803.00000	65672	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		3223.00000	3130	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.48900	7.48400		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.50	Call		14084.00000	13193	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		12721.00000	12256	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		27961.00000	27077	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		5528.00000	5071	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		45201.00000	44471	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		2125.00000	1820	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		64134.00000	63536	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		830.00000	659	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		203.00000	136	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		64706.00000	65064	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		1182.00000	925	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		43276.00000	43445	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		5173.00000	4543	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		25315.00000	25112	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		83445.00000	82932	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		320.00000	233	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		102675.00000	102207	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		126.00000	84	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		121634.00000	121189	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		50.00000	31	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		140251.00000	139820	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		11.00000	6	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.49900	7.49300		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		23668.00000	23056	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		23085.00000	22973	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		36463.00000	35791	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		15275.00000	15102	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		51319.00000	50630	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		9933.00000	9744	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		67975.00000	67289	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		6791.00000	6605	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		102949.00000	102302	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		3329.00000	3181	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		6574.00000	6228	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		48464.00000	48618	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		13600.00000	13101	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		34040.00000	34040	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		85295.00000	84626	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		4702.00000	4533	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		120680.00000	120054	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		2405.00000	2278	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		137914.00000	137327	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		1348.00000	1261	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.50600	7.50000		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		31473.00000	30941	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		31473.00000	31429	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		43951.00000	43367	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		23814.00000	23718	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		57885.00000	57271	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		18003.00000	17877	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		73527.00000	72893	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		14280.00000	14135	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		12509.00000	12152	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		53989.00000	54120	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		20905.00000	20449	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		41441.00000	41473	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		89741.00000	89099	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		11504.00000	11351	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		106301.00000	105658	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		9440.00000	9285	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		122970.00000	122329	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		7841.00000	7688	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		138520.00000	137904	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		5473.00000	5345	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.11600	7.11100		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		10739.00000	9682	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		26076.00000	25704	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		29110.00000	27820	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		10263.00000	9659	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		55089.00000	53981	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		3323.00000	2900	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		84405.00000	83525	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		929.00000	734	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		114309.00000	113543	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		280.00000	199	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		276.00000	183	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		88007.00000	88599	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		2188.00000	1747	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		53031.00000	53275	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		143561.00000	142844	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		87.00000	56	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		171887.00000	171190	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		29.00000	16	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		199239.00000	198549	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		10.00000	5	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		225629.00000	224943	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		2.00000	1	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.11400	7.10800		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		24134.00000	23317	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		38953.00000	38952	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		42901.00000	41927	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		23779.00000	23621	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		65936.00000	64903	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		14118.00000	13901	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		91561.00000	90534	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		8239.00000	8028	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		118903.00000	117898	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		5217.00000	5028	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		4553.00000	4222	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		91218.00000	91703	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		10939.00000	10378	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		61001.00000	61256	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		146365.00000	145390	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		3408.00000	3249	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		173483.00000	172536	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		2301.00000	2171	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		200011.00000	199089	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		1606.00000	1500	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		225476.00000	224595	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		806.00000	742	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.11000	7.10400		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		33592.00000	32863	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		47763.00000	47844	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		52865.00000	52014	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		33339.00000	33298	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		75162.00000	74241	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		23165.00000	23054	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		99443.00000	98490	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		16149.00000	16007	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		125623.00000	124655	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		12157.00000	12000	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		18522.00000	17968	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		67671.00000	67927	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		151986.00000	151015	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		9424.00000	9264	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		178104.00000	177138	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		7479.00000	7324	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		203796.00000	202837	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		6095.00000	5947	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		227735.00000	226810	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		3906.00000	3792	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		251496.00000	250600	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		2446.00000	2361	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.22000	7.21800		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.25	Call		3092.00000	2933	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		2470.00000	2350	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		6437.00000	6297	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		968.00000	868	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		10607.00000	10512	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		322.00000	265	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		15184.00000	15118	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		110.00000	82	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		2.00000	1	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		19059.00000	19097	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		25.00000	16	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		14117.00000	14148	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		191.00000	150	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		9349.00000	9347	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		1032.00000	917	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		5285.00000	5209	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		19870.00000	19819	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		36.00000	24	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		24578.00000	24534	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		12.00000	8	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		29273.00000	29232	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		4.00000	2	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		33944.00000	33905	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		1.00000	0	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.21300	7.21000		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4620.00000	4528	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		3932.00000	3891	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7434.00000	7336	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		2454.00000	2408	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10726.00000	10633	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		1479.00000	1437	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14381.00000	14294	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		888.00000	853	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		210.00000	192	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		16922.00000	16955	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		547.00000	512	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		12872.00000	12889	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1238.00000	1182	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		9202.00000	9198	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2464.00000	2388	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		6090.00000	6066	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18297.00000	18216	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		583.00000	554	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		22298.00000	22223	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		385.00000	362	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		26355.00000	26285	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		266.00000	247	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		30427.00000	30361	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		184.00000	170	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.19100	7.19000		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5902.00000	5845	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		5006.00000	4964	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8340.00000	8282	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		3720.00000	3677	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11085.00000	11028	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2760.00000	2717	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14063.00000	14009	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2050.00000	2011	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2512.00000	2467	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		9118.00000	9088	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3849.00000	3797	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		6694.00000	6658	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17299.00000	17247	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1616.00000	1579	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20648.00000	20599	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1314.00000	1279	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24039.00000	23992	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1070.00000	1039	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27484.00000	27440	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		899.00000	870	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.46300	7.45700		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		12713.00000	11935	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		9818.00000	9445	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		23930.00000	23161	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		4404.00000	4040	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		37596.00000	36944	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		1769.00000	1521	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		52528.00000	51979	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		719.00000	574	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		43.00000	25	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		67113.00000	67499	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		296.00000	207	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		49343.00000	49659	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1395.00000	1118	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		32779.00000	32907	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		5146.00000	4562	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		19219.00000	19039	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		67766.00000	67286	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		291.00000	215	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		82952.00000	82510	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		118.00000	80	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		97942.00000	97519	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		49.00000	31	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		112668.00000	112259	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		12.00000	7	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.47300	7.46700		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		21044.00000	20532	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		18871.00000	18755	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		31266.00000	30712	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		12812.00000	12654	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		42986.00000	42423	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		8566.00000	8398	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		56070.00000	55510	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		5991.00000	5827	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		69683.00000	69138	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		4247.00000	4096	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		83558.00000	83030	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		3058.00000	2926	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		97514.00000	97004	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		2240.00000	2125	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		111070.00000	110594	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		1303.00000	1222	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.48100	7.47500		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		27291.00000	26851	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		25681.00000	25628	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		37215.00000	36738	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		19679.00000	19589	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		48248.00000	47749	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		15086.00000	14974	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		60591.00000	60078	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		12097.00000	11971	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		73372.00000	72853	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		9834.00000	9701	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		86404.00000	85885	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		8103.00000	7970	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		99554.00000	99037	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		6767.00000	6636	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		111798.00000	111301	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4794.00000	4684	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.46700	7.46700		8.06	11.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		13122.00000	12536	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		10494.00000	9908	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		26009.00000	25579	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		3755.00000	3326	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		42391.00000	42194	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		994.00000	797	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		60260.00000	60202	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		189.00000	132	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1457.00000	1201	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		39587.00000	39330	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		5117.00000	4622	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		22612.00000	22117	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		78313.00000	78302	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		25.00000	15	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		96062.00000	96061	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		2.00000	1	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		113401.00000	113400	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.47500	7.47400		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		23336.00000	22955	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		21297.00000	20994	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		34422.00000	34057	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		13032.00000	12745	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		47679.00000	47364	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		7407.00000	7170	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		62591.00000	62339	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		3892.00000	3719	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		8567.00000	8270	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		46685.00000	46467	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		14722.00000	14365	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		32514.00000	32235	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		111709.00000	111597	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		341.00000	308	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		78566.00000	78376	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		1884.00000	1772	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		95072.00000	94929	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		837.00000	773	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.47900	7.47900		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		29644.00000	29385	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		28021.00000	27762	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		40103.00000	39856	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		19410.00000	19164	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		52211.00000	51992	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		12903.00000	12685	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		65697.00000	65516	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		8215.00000	8034	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		14199.00000	13968	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		52125.00000	51894	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		21001.00000	20747	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		38913.00000	38659	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		80227.00000	80088	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		5000.00000	4861	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		95460.00000	95359	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		2907.00000	2806	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		111084.00000	111016	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		1612.00000	1544	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.44100	7.44000		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		46821.00000	46548	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		944.00000	755	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.44800	7.44700		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		52217.00000	51887	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		7466.00000	7219	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.45300	7.45300		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		57006.00000	56776	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		13291.00000	13061	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.40600	7.40400		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		49898.00000	49560	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		810.00000	643	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.41300	7.41100		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		55018.00000	54624	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		7000.00000	6775	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.41700	7.41600		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		59863.00000	59572	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		12757.00000	12549	10.20	0.00	0.00
Total for Derivatives:							31.00	2,374.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

31.00

2,374.00