



Daily MTM Report

Daily summary for 29/12/2005

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			6.98200	6.98300			0.00	0.00
R153 On 31/08/2010 Bond			7.31000	7.28000			0.00	0.00
R157 On 15/09/2015 Bond			7.46500	7.42500			0.00	0.00
R186 On 21/12/2026 Bond			7.09500	7.06000			0.00	0.00
R194 On 28/02/2008 Bond			7.20000	7.17000			0.00	0.00
R201 On 21/12/2014 Bond			7.44000	7.40000			0.00	0.00
R203 On 15/09/2017 Bond			7.44000	7.40500			0.00	0.00
R204 On 21/12/2018 Bond			7.41000	7.37500			0.00	0.00
R207 On 15/01/2020 Bond			7.37400	7.33800			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			237.12800	237.55000		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		78333.00000	74398	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		2833.00000	3118	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			241.36100	241.79400		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		119207.00000	115049	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		1267.00000	1439	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			245.69900	246.13600		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		162769.00000	158550	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		1409.00000	1560	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			250.10200	250.53600		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		206290.00000	202044	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		930.00000	1024	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			7.29900	7.27300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.46500	7.42800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.04600	7.01200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.20300	7.17900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.44000	7.40100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.42200	7.39000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.40500	7.37200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.35600	7.32600		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	7.12400		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		163.00000	154	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		472.00000	480	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.00300	7.02000		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		761.00000	737	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		712.00000	730	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.07400	7.09400		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1183.00000	1154	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		952.00000	973	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.15000	7.16400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1543.00000	1522	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1141.00000	1154	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.22200	7.23900		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1222.00000	1203	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1862.00000	1883	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.30400	7.31200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1492.00000	1481	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1952.00000	1961	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.30500	7.33700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1672.00000	1634	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2071.00000	2111	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.35700	7.35900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1922.00000	1918	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2293.00000	2294	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.18900	7.20300		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		2703.00000	2539	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3575.00000	3681	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.46600	7.45600		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		2158.00000	2183	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		14383.00000	13993	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.53400	7.52200		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		1161.00000	1180	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		34647.00000	33812	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.66200	6.66200		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.72400	6.72500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.83500	6.83700		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.85800	6.86000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.93200	6.93500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.01900	7.02200		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.97700	6.97900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.03100	7.03200		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			7.08100	7.08200		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.32000	7.28900		4.47	0.00	267.00
R153 On 02/02/2006 Bond Future	7.30	Call		6488.00000	5734	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		6012.00000	6599	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		7712.00000	6884	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		5075.00000	5588	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		9045.00000	8148	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		4253.00000	4697	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		10482.00000	9521	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		3539.00000	3919	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		2143.00000	1773	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		12543.00000	13513	3.71	0.00	1.00
R153 On 02/02/2006 Bond Future	7.25	Call		5380.00000	4703	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		7070.00000	7733	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		20772.00000	19552	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		1026.00000	1147	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		22681.00000	21437	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		818.00000	914	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		12014.00000	10995	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		2925.00000	3247	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		30600.00000	29296	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		314.00000	351	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		40808.00000	39477	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		101.00000	112	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1618.00000	1316	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		14208.00000	15247	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		352.00000	263	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		23966.00000	25218	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		51044.00000	49706	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		33.00000	35	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		61212.00000	59872	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		11.00000	11	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		71283.00000	69942	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		4.00000	4	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2776.00000	2333	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		10991.00000	11888	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		3525.00000	3004	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		9560.00000	10380	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		4392.00000	3793	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		8252.00000	8994	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		13631.00000	12560	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		2401.00000	2671	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		15325.00000	14208	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		1959.00000	2183	4.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future	7.65	Call		17086.00000	15929	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		1588.00000	1772	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		18904.00000	17713	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		1280.00000	1430	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		24624.00000	23361	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		648.00000	725	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		26596.00000	25315	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		512.00000	572	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		28589.00000	27295	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		402.00000	449	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.32400	7.29100		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		12002.00000	11307	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		13687.00000	14346	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		17498.00000	16633	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		8954.00000	9443	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		24171.00000	23156	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		5508.00000	5846	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		31847.00000	30709	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		3172.00000	3388	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		40283.00000	39057	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1703.00000	1831	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4686.00000	4320	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		27162.00000	28150	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		7751.00000	7228	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		19776.00000	20607	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		49230.00000	47945	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		850.00000	919	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		58469.00000	57149	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		393.00000	428	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		67837.00000	66498	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		168.00000	184	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		77226.00000	75879	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		66.00000	73	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.32300	7.28800		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		14057.00000	13368	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		15533.00000	16201	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		19937.00000	19111	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		11745.00000	12276	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		26611.00000	25669	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		8850.00000	9265	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		33901.00000	32864	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		6667.00000	6988	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		9151.00000	8615	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		20395.00000	21216	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		41916.00000	40810	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		5307.00000	5558	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		50178.00000	49019	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		4288.00000	4486	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		58592.00000	57393	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		3516.00000	3674	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		67093.00000	65863	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2923.00000	3051	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.47300	7.43300		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.50	Call		15634.00000	13561	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		9913.00000	11260	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		30637.00000	27826	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		3847.00000	4455	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		48727.00000	45529	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		1293.00000	1514	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		68105.00000	64761	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		444.00000	519	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		198.00000	127	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		60343.00000	63691	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		1267.00000	916	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		39004.00000	42071	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		5734.00000	4627	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		21520.00000	23831	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		87632.00000	84237	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		150.00000	174	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		106958.00000	103546	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		52.00000	59	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		125959.00000	122543	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		18.00000	21	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		144600.00000	141182	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		3.00000	4	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.48300	7.44000		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		25554.00000	23560	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		20547.00000	22143	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		38941.00000	36476	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		13329.00000	14454	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		54305.00000	51477	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		8495.00000	9258	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		71329.00000	68256	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		5721.00000	6239	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		106776.00000	103427	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		2731.00000	2973	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		7293.00000	6399	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		44759.00000	47456	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		14870.00000	13424	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		30886.00000	33030	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		88923.00000	85684	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		3906.00000	4258	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		124650.00000	121228	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1951.00000	2119	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		142053.00000	138560	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		1064.00000	1161	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.48900	7.44500		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		33459.00000	31506	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		28976.00000	30611	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		46365.00000	44065	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		21746.00000	23033	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		60677.00000	58089	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		16311.00000	17312	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		76607.00000	73803	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		12878.00000	13662	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		13575.00000	12441	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		50572.00000	53026	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		22431.00000	20874	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		38483.00000	40515	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		93053.00000	90084	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		10333.00000	10953	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		109796.00000	106703	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		8451.00000	8947	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		126612.00000	123423	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		7000.00000	7399	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		142362.00000	139065	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		4832.00000	5123	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.09600	7.06100		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		12406.00000	10260	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		20867.00000	23540	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		32911.00000	29266	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		7188.00000	8362	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		60611.00000	56159	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		1969.00000	2336	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		90808.00000	86077	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		455.00000	544	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		121021.00000	116223	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		116.00000	137	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		289.00000	184	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		81143.00000	85857	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		2507.00000	1836	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		46474.00000	50622	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		150381.00000	145567	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		31.00000	36	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		178744.00000	173926	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		9.00000	10	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		206108.00000	201289	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		3.00000	3	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		232504.00000	227685	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.09300	7.05700		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		26699.00000	24331	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		34550.00000	37106	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		46634.00000	43425	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		20544.00000	22259	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		70665.00000	66819	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		11878.00000	12957	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		97043.00000	92768	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		6753.00000	7402	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		124853.00000	120331	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		4200.00000	4602	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		5200.00000	4465	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		84897.00000	89086	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		12366.00000	10929	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		55460.00000	58947	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		152626.00000	147955	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		2701.00000	2954	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		179949.00000	175188	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1800.00000	1963	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		206615.00000	201799	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		1242.00000	1350	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		232240.00000	227371	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		602.00000	658	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.08900	7.05100		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		36540.00000	33990	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		43517.00000	46130	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		56726.00000	53504	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		30005.00000	31947	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		79801.00000	76044	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		20610.00000	22017	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		104705.00000	100546	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		14217.00000	15221	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		131307.00000	126882	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		10647.00000	11386	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		20501.00000	18714	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		62456.00000	65832	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		157977.00000	153368	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		8221.00000	8776	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		184324.00000	179584	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		6504.00000	6929	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		210184.00000	205352	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		5289.00000	5621	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		234364.00000	229422	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		3341.00000	3563	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		258305.00000	253285	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		2061.00000	2205	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.21300	7.18200		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.25	Call		3312.00000	2935	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		1988.00000	2216	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		6862.00000	6350	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		693.00000	784	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		11185.00000	10609	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		199.00000	226	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		15834.00000	15238	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		59.00000	66	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		1.00000	1	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		18358.00000	18960	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		21.00000	14	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		13413.00000	14009	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		188.00000	139	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		8646.00000	9200	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		1085.00000	896	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		4637.00000	5052	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		20551.00000	19950	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		17.00000	18	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		25271.00000	24668	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		5.00000	5	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		29971.00000	29367	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1.00000	2	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		34644.00000	34041	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.20500	7.16900		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4921.00000	4568	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		3526.00000	3793	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7840.00000	7398	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		2154.00000	2332	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		11223.00000	10715	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		1269.00000	1381	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14944.00000	14392	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		746.00000	814	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		226.00000	191	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		16231.00000	16816	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		591.00000	512	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		12211.00000	12752	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1339.00000	1189	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		8596.00000	9066	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2655.00000	2409	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		5574.00000	5948	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18902.00000	18325	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		482.00000	525	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		22933.00000	22340	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		313.00000	341	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		27009.00000	26407	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		214.00000	232	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		31095.00000	30487	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		146.00000	158	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.18300	7.14100		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6237.00000	5884	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		4607.00000	4883	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8748.00000	8333	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		3395.00000	3608	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11556.00000	11090	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2497.00000	2660	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14587.00000	14081	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1841.00000	1963	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2692.00000	2483	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		8565.00000	8984	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4104.00000	3824	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		6217.00000	6565	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17860.00000	17326	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1444.00000	1539	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		21238.00000	20684	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1170.00000	1245	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24652.00000	24082	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		950.00000	1009	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		28114.00000	27534	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		796.00000	844	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.44700	7.40600		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		13990.00000	12239	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		7650.00000	8670	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		26054.00000	23755	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		3083.00000	3555	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		40365.00000	37773	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		1092.00000	1271	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		55647.00000	52939	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		393.00000	456	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		37.00000	22	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		63661.00000	66417	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		291.00000	196	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		45892.00000	48569	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1488.00000	1110	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		29426.00000	31820	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		5652.00000	4639	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		16279.00000	18038	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		71062.00000	68311	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		141.00000	162	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		86331.00000	83566	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		51.00000	57	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		101357.00000	98588	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		19.00000	21	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		116106.00000	113335	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		4.00000	4	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.45600	7.41400		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		22556.00000	20970	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		16882.00000	18072	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		33213.00000	31292	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		11257.00000	12113	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		45313.00000	43130	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		7391.00000	7984	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		58677.00000	56314	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		5097.00000	5509	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		72505.00000	70015	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		3566.00000	3853	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		86539.00000	83964	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		2538.00000	2739	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		100615.00000	97981	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1839.00000	1981	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		114312.00000	111621	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		1043.00000	1128	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.46400	7.42000		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		28884.00000	27304	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		23723.00000	24985	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		39128.00000	37290	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		18040.00000	19045	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		50444.00000	48391	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		13730.00000	14520	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		63007.00000	60791	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		10961.00000	11587	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		75966.00000	73623	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		8876.00000	9375	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		89143.00000	86702	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		7290.00000	7692	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		102409.00000	99893	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		6070.00000	6396	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		114811.00000	112210	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4256.00000	4498	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.44600	7.41100		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		14958.00000	13162	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		7852.00000	8858	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		29131.00000	26714	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		2399.00000	2784	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		46388.00000	43683	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		513.00000	609	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		64623.00000	61837	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		74.00000	90	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1603.00000	1230	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		35254.00000	37683	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		5825.00000	4832	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		18842.00000	20651	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		82773.00000	79973	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		7.00000	9	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		100539.00000	97737	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		0.00000	1	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		117879.00000	115077	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			7.45300	7.41600		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		25385.00000	23701	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		18776.00000	20010	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		37126.00000	35055	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		11166.00000	12014	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		50981.00000	48594	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		6140.00000	6671	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		66375.00000	63759	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		3107.00000	3409	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		9452.00000	8580	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		43000.00000	45047	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		16139.00000	14873	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		29362.00000	31013	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		116173.00000	113286	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		237.00000	267	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		82693.00000	79931	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		1441.00000	1597	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		99415.00000	96570	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		611.00000	684	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.45700	7.41900		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		31810.00000	30152	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		25532.00000	26825	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		42771.00000	40809	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		17424.00000	18413	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		55354.00000	53122	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		11392.00000	12111	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		69258.00000	66803	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		7121.00000	7617	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		15419.00000	14391	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		48690.00000	50613	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		22672.00000	21333	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		35929.00000	37541	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		84131.00000	81504	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		4249.00000	4574	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		99625.00000	96875	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		2417.00000	2618	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		115437.00000	112604	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		1310.00000	1427	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.41500	7.38000		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		51427.00000	48545	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		467.00000	554	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.42100	7.38500		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		56048.00000	53548	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		6112.00000	6627	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.42600	7.38800		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		60706.00000	58300	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		11626.00000	12361	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.37800	7.34200		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		54779.00000	51768	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		386.00000	461	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.38400	7.34700		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		59114.00000	56476	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		5680.00000	6178	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.38800	7.35000		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		63751.00000	61272	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		11122.00000	11828	10.20	0.00	0.00
Total for Derivatives:							0.00	2,374.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

2,374.00