



Daily MTM Report

Daily summary for 05/01/2006

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			6.97000	6.96200			0.00	0.00
R153 On 31/08/2010 Bond			7.23000	7.23000			0.00	0.00
R157 On 15/09/2015 Bond			7.39500	7.39000			0.00	0.00
R186 On 21/12/2026 Bond			7.05500	7.05000			0.00	0.00
R194 On 28/02/2008 Bond			7.09000	7.09000			0.00	0.00
R201 On 21/12/2014 Bond			7.38000	7.37000			0.00	0.00
R203 On 15/09/2017 Bond			7.36500	7.36000			0.00	0.00
R204 On 21/12/2018 Bond			7.35000	7.34500			0.00	0.00
R207 On 15/01/2020 Bond			7.32300	7.32000			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			237.94000		237.98600		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call			81408.00000	80860	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			1548.00000	1460	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			242.17300		242.22900		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call			123224.00000	122662	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put			934.00000	932	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			246.49100		246.56700		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call			166817.00000	166065	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put			1147.00000	1155	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			250.84800		250.94600		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call			210241.00000	209272	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put			781.00000	792	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			7.22600		7.22500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.39600		7.39100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.00800		7.00200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.10700		7.10700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.37900		7.36800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.34900		7.34400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.34500		7.33900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.30800		7.30200		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			7.09200		7.09300		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			113.00000	109	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put			498.00000	496	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.83600		6.78800		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call			486.00000	530	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put			1006.00000	932	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.87300		6.84800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call			871.00000	896	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put			1243.00000	1207	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.94500		6.89500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call			1193.00000	1249	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put			1450.00000	1384	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.06800		7.00700		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call			980.00000	1035	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put			2188.00000	2094	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.16900		7.09700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call			1252.00000	1324	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put			2240.00000	2135	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.18500		7.12600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call			1431.00000	1492	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put			2348.00000	2263	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.21100		7.23500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			1761.00000	1732	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put			2459.00000	2493	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.04500		7.00900		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call			1115.00000	1256	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put			5600.00000	5076	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.38400		7.37300		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call			1074.00000	1082	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put			16800.00000	16341	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.47300		7.45900		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call			482.00000	489	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put			38516.00000	37517	8.05	0.00	0.00
JROD On 31/01/2006 jRod			6.70300		6.70200		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.80800		6.80500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.95000		6.95300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.90800		6.91600		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.98000		6.99700		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.04500		7.07100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.98300		7.00600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.02500		7.05200		0.00	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			7.23600	7.23700		4.47	0.00	267.00
R153 On 02/02/2006 Bond Future	7.25	Call		5846.00000	5772	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		5282.00000	5164	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.30	Call		7082.00000	7011	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		4353.00000	4239	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		8442.00000	8377	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		3552.00000	3444	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		9917.00000	9859	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		2872.00000	2771	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		11496.00000	11447	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		2300.00000	2207	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		2233.00000	2167	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		10379.00000	10271	3.71	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		22508.00000	22512	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		508.00000	468	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		24502.00000	24512	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		385.00000	352	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		13168.00000	13128	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		1826.00000	1742	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		32657.00000	32687	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		119.00000	105	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		42989.00000	43028	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		30.00000	25	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1656.00000	1597	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		11992.00000	11891	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		308.00000	285	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		21669.00000	21603	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		53272.00000	53314	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		7.00000	6	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		63457.00000	63500	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		2.00000	1	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		73533.00000	73576	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2935.00000	2864	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		8897.00000	8783	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		3770.00000	3696	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		7552.00000	7434	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		4740.00000	4665	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		6347.00000	6228	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		14920.00000	14889	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		1437.00000	1362	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		16741.00000	16719	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		1121.00000	1056	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		18619.00000	18606	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	7.65	Put		868.00000	812	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		20544.00000	20540	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		666.00000	619	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		26519.00000	26535	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		289.00000	263	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		28553.00000	28575	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		216.00000	195	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		30601.00000	30627	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		161.00000	143	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.23600	7.23600		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		12770.00000	12718	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		12194.00000	12142	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		18571.00000	18522	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		7766.00000	7717	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		25552.00000	25511	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		4627.00000	4586	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		33504.00000	33473	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		2568.00000	2537	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		42163.00000	42142	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1321.00000	1300	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4976.00000	4933	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		25192.00000	25149	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		8251.00000	8201	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		18014.00000	17964	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		51270.00000	51257	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		628.00000	615	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		60612.00000	60605	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		275.00000	268	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		70041.00000	70037	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		111.00000	108	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		79462.00000	79460	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		41.00000	39	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.23400	7.23000		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		14949.00000	14835	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		14172.00000	14213	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		21049.00000	20918	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		10603.00000	10628	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		27922.00000	27781	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		7907.00000	7921	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		35385.00000	35235	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5898.00000	5903	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		9815.00000	9721	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		18805.00000	18867	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		43527.00000	43372	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		4664.00000	4665	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	8.50	Call		51891.00000	51732	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		3747.00000	3744	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		60387.00000	60226	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		3057.00000	3052	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		68954.00000	68792	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2531.00000	2524	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.40100	7.39600		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.50	Call		16290.00000	15835	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		7398.00000	7371	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		32355.00000	31869	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		2393.00000	2336	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		51246.00000	50783	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		640.00000	607	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		71008.00000	70564	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		175.00000	160	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		130.00000	109	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		57103.00000	57511	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		1077.00000	969	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		35642.00000	35962	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		5640.00000	5335	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		18252.00000	18377	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		90701.00000	90266	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		46.00000	41	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		110091.00000	109660	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		13.00000	11	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		129117.00000	128687	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		4.00000	3	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		147770.00000	147340	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		0.00000	0	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.40800	7.40300		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		26633.00000	26305	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		18527.00000	18617	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		40457.00000	40080	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		11745.00000	11787	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		56216.00000	55809	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		7307.00000	7319	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		73529.00000	73106	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		4820.00000	4817	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		109360.00000	108928	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		2216.00000	2203	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		7607.00000	7433	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		41973.00000	42219	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		15525.00000	15267	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		28441.00000	28602	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	8.50	Call		91344.00000	90914	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		3227.00000	3217	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		127355.00000	126923	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1556.00000	1543	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		144908.00000	144480	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		819.00000	810	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.41400	7.40700		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		34640.00000	34253	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		27048.00000	27234	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		47846.00000	47405	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		20117.00000	20249	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		62430.00000	61947	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		14955.00000	15046	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		78569.00000	78057	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		11731.00000	11792	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		14153.00000	13911	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		48041.00000	48372	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		23302.00000	22983	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		36246.00000	36500	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		95185.00000	94652	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		9357.00000	9397	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		112066.00000	111518	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		7613.00000	7638	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		128995.00000	128437	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		6274.00000	6290	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		144916.00000	144351	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		4277.00000	4285	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.05600	7.05100		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		11359.00000	10817	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		18438.00000	18587	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		32531.00000	31796	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		5426.00000	5382	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		61202.00000	60466	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		1178.00000	1133	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		91938.00000	91231	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		204.00000	188	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		122326.00000	121630	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		39.00000	34	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		151.00000	124	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		79623.00000	80288	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1879.00000	1691	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		44464.00000	44967	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		151740.00000	151047	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		8.00000	6	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	8.50	Call		180119.00000	179427	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		2.00000	1	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		207487.00000	206796	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		233886.00000	233195	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			7.05200	7.04700		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		26500.00000	26052	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		32979.00000	33217	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		46676.00000	46109	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		19213.00000	19333	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		71008.00000	70371	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		10849.00000	10898	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		97673.00000	97000	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		6011.00000	6023	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		125679.00000	124989	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		3653.00000	3650	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		4944.00000	4783	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		83269.00000	83794	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		12079.00000	11786	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		53800.00000	54193	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		153596.00000	152900	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		2299.00000	2289	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		181022.00000	180325	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1500.00000	1490	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		207761.00000	207064	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		1015.00000	1005	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		233485.00000	232792	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		475.00000	469	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.04800	7.04200		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		36495.00000	36002	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		42244.00000	42569	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		56827.00000	56225	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		28879.00000	29095	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		80073.00000	79393	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		19654.00000	19792	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		105144.00000	104411	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		13429.00000	13514	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		131866.00000	131098	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		9978.00000	10029	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		20366.00000	20006	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		61093.00000	61552	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		158633.00000	157844	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		7650.00000	7680	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		185059.00000	184257	13.86	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	Put		6012.00000	6028	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		210982.00000	210171	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4860.00000	4868	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		235283.00000	234466	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		3032.00000	3034	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		259316.00000	258497	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1846.00000	1845	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.09600	7.09700		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.00	Call		1394.00000	1365	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		3289.00000	3240	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		4119.00000	4097	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		1139.00000	1097	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		8127.00000	8126	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		301.00000	280	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		12706.00000	12718	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		62.00000	55	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		17445.00000	17463	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		13.00000	11	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		16700.00000	16680	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		23.00000	20	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		11757.00000	11735	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		236.00000	223	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		7036.00000	7003	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		22194.00000	22213	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3.00000	2	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		26924.00000	26943	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		1.00000	0	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		31626.00000	31646	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		36301.00000	36321	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			7.07500	7.07300		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		3239.00000	3207	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		4501.00000	4504	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		5780.00000	5742	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2727.00000	2724	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		8939.00000	8899	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1596.00000	1590	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12510.00000	12470	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		899.00000	893	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16363.00000	16323	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		507.00000	502	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		295.00000	287	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	6.25	Put		14643.00000	14670	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		757.00000	743	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		10719.00000	10739	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1676.00000	1653	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		7276.00000	7288	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		20397.00000	20358	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		320.00000	316	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24479.00000	24441	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		203.00000	200	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		28589.00000	28551	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		136.00000	133	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		32697.00000	32661	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		91.00000	89	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.04100	7.03300		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4768.00000	4698	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5263.00000	5313	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		7081.00000	6997	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3834.00000	3870	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9750.00000	9655	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2779.00000	2804	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12690.00000	12588	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2014.00000	2031	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		15828.00000	15720	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1464.00000	1476	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3177.00000	3122	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		7433.00000	7497	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19175.00000	19063	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1142.00000	1150	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22607.00000	22492	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		922.00000	927	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26065.00000	25948	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		746.00000	749	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29559.00000	29441	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		624.00000	626	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.38500	7.37500		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		5430.00000	5047	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		13956.00000	14251	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		14263.00000	13675	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		5822.00000	5912	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		27057.00000	26380	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		1985.00000	1986	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		41945.00000	41253	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		570.00000	557	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		57521.00000	56834	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	8.25	Put		165.00000	157	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		18.00000	13	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		61540.00000	62214	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		193.00000	158	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		43693.00000	44337	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1247.00000	1098	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		27085.00000	27614	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		73070.00000	72387	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		47.00000	43	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		88395.00000	87715	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		14.00000	12	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		103443.00000	102764	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		4.00000	3	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		118204.00000	117525	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		1.00000	0	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.39300	7.38200		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		23210.00000	22715	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		15414.00000	15649	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		34151.00000	33572	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		10074.00000	10225	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		46517.00000	45879	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		6473.00000	6565	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		60083.00000	59408	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		4381.00000	4436	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		74071.00000	73372	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		3011.00000	3042	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		88229.00000	87516	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		2106.00000	2123	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		102399.00000	101677	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1501.00000	1510	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		116215.00000	115489	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		825.00000	829	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.40000	7.38800		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		29601.00000	29109	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		22366.00000	22653	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		40035.00000	39473	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		16874.00000	17091	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		51527.00000	50911	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		12740.00000	12902	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		64228.00000	63570	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		10109.00000	10229	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		77303.00000	76614	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		8139.00000	8229	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		90576.00000	89865	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		6650.00000	6717	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	9.00	Call		103923.00000	103195	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		5510.00000	5561	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		116449.00000	115706	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3821.00000	3855	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.36900	7.36500		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		6042.00000	5766	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		15361.00000	15407	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		16252.00000	15878	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		5448.00000	5397	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		31720.00000	31353	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		1290.00000	1245	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		49766.00000	49429	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		192.00000	178	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		68264.00000	67940	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		17.00000	15	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1477.00000	1353	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		31429.00000	31628	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		86464.00000	86142	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		1.00000	1	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		104236.00000	103914	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		121577.00000	121255	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			7.37400	7.36900		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		17126.00000	16863	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		26626.00000	26761	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		26908.00000	26589	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		16577.00000	16655	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		39224.00000	38863	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		9543.00000	9578	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		53610.00000	53225	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		5047.00000	5058	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		69431.00000	69034	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		2441.00000	2441	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		10008.00000	9811	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		39835.00000	40035	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		119815.00000	119416	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		156.00000	154	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		86049.00000	85649	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		1075.00000	1072	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		102956.00000	102556	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		430.00000	427	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.37800	7.37100		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		23895.00000	23578	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	7.25	Put		33409.00000	33639	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		33441.00000	33065	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		23420.00000	23590	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		44825.00000	44397	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		15735.00000	15853	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		57812.00000	57343	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		10106.00000	10184	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		72074.00000	71574	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		6193.00000	6240	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		16279.00000	16025	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		45806.00000	46099	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		87240.00000	86720	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		3615.00000	3642	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		102959.00000	102426	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		2007.00000	2021	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		118930.00000	118390	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		1059.00000	1066	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.35300	7.34900		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		53793.00000	53437	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		193.00000	178	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.35900	7.35300		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		57838.00000	57358	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		5213.00000	5238	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.36300	7.35600		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		62341.00000	61840	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		10607.00000	10687	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.32600	7.32300		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		56196.00000	55923	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		169.00000	154	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.33100	7.32700		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		60117.00000	59772	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		4983.00000	4978	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.33600	7.33100		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		64598.00000	64217	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		10372.00000	10411	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