

Daily MTM Report

Daily summary for 18/01/2006

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			6.90000	6.89600			0.00	0.00
R153 On 31/08/2010 Bond			7.25000	7.20000			0.00	0.00
R157 On 15/09/2015 Bond			7.44000	7.38000			0.00	0.00
R186 On 21/12/2026 Bond			7.10500	7.05000			0.00	0.00
R194 On 28/02/2008 Bond			7.09000	7.04000			0.00	0.00
R201 On 21/12/2014 Bond			7.43000	7.37000			0.00	0.00
R203 On 15/09/2017 Bond			7.41000	7.35000			0.00	0.00
R204 On 21/12/2018 Bond			7.39000	7.33000			0.00	0.00
R207 On 15/01/2020 Bond			7.36100	7.30100			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			237.51000	238.17500		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		82027.00000	75454	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		277.00000	354	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			241.68300	242.36100		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		124246.00000	117639	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		636.00000	809	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			245.96200	246.64200		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		167353.00000	160735	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		933.00000	1115	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			250.29800	250.96700		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		210341.00000	203769	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		671.00000	789	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			7.24600	7.20000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.44100	7.38300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.06200	7.00700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.11100	7.06900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.43000	7.37100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.39200	7.33500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.38500	7.32600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.36000	7.30100		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00000	7.00000		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.03200	7.02700		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		32.00000	31	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		579.00000	565	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.84700	6.77100		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		432.00000	502	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		994.00000	877	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.88300	6.81100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		799.00000	874	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1262.00000	1161	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.98000	6.89900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1169.00000	1262	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1416.00000	1311	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.12900	7.04900		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		995.00000	1070	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2100.00000	1979	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.26000	7.16100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1295.00000	1398	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2125.00000	1986	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.32400	7.25200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1544.00000	1623	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2152.00000	2054	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.32700	7.30900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1829.00000	1849	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2332.00000	2305	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.09400	7.03100		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		649.00000	885	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		4726.00000	3799	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.41900	7.35600		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		318.00000	477	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		16753.00000	14264	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.53900	7.46700		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		88.00000	161	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		37567.00000	32480	8.05	0.00	0.00
JROD On 31/01/2006 jRod			6.67100	6.67300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.74000	6.74400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.85400	6.85800		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.84800	6.85000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.91200	6.91100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.97000	6.96500		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.92700	6.92300		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.96100	6.95600		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			7.25500	7.20500		4.47	8.00	267.00
R153 On 02/02/2006 Bond Future	7.20	Call		3985.00000	2880	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		4202.00000	5267	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		2969.00000	2055	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		5361.00000	6617	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Call		25557.00000	23406	4.31	0.00	2.00
R153 On 02/02/2006 Bond Future	7.80	Put		51.00000	69	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		1476.00000	922	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		8234.00000	9849	3.71	0.00	2.00
R153 On 02/02/2006 Bond Future	7.25	Call		5181.00000	3890	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		3228.00000	4106	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.30	Call		6549.00000	5084	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		2431.00000	3135	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		8073.00000	6453	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		1794.00000	2344	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		9733.00000	7980	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		1299.00000	1715	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		11507.00000	9645	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		922.00000	1229	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		23470.00000	21330	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		81.00000	110	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.50	Call		13373.00000	11425	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		642.00000	863	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		33935.00000	31767	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		7.00000	9	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		44349.00000	42180	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		1.00000	1	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		978.00000	575	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		9925.00000	11692	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		81.00000	34	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		20052.00000	22175	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		54654.00000	52484	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		64844.00000	62674	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		74921.00000	72752	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		2135.00000	1408	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		6707.00000	8150	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		15311.00000	13297	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		439.00000	594	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		17303.00000	15240	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		295.00000	401	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		19335.00000	17236	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		195.00000	265	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		21393.00000	19270	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		126.00000	173	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		27650.00000	25492	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		32.00000	43	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		29746.00000	27583	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		19.00000	26	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		31841.00000	29675	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		12.00000	16	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.26200	7.20900		4.42	1.00	1.00
R153 On 04/05/2006 Bond Future	7.25	Call		12653.00000	11479	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		10965.00000	11973	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		18649.00000	17183	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		6732.00000	7448	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		25869.00000	24153	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		3832.00000	4298	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		34059.00000	32155	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		2011.00000	2288	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		42922.00000	40889	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		968.00000	1117	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4699.00000	4105	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		23803.00000	25390	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		8013.00000	7141	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		16664.00000	17974	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		52180.00000	50071	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		426.00000	499	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		61620.00000	59470	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		171.00000	203	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		71104.00000	68935	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		62.00000	75	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		80554.00000	78377	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		21.00000	25	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.26500	7.20900		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		14918.00000	13769	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		13323.00000	14352	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		9727.00000	8831	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		17900.00000	19182	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		21096.00000	19723	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		9833.00000	10638	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		28061.00000	26501	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		7228.00000	7847	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		35615.00000	33907	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5311.00000	5780	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		43827.00000	42012	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		4147.00000	4510	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		52252.00000	50358	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		3292.00000	3575	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		60802.00000	58848	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2655.00000	2878	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		69415.00000	67415	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2174.00000	2352	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.44400	7.38400		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.50	Call		14269.00000	10722	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		4345.00000	5943	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		3525.00000	2096	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		15107.00000	18822	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		31776.00000	26994	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		783.00000	1145	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		51731.00000	46633	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		94.00000	141	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		71875.00000	66735	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		11.00000	15	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		11.00000	3	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		55953.00000	61089	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		310.00000	124	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		33844.00000	38802	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		91687.00000	86542	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		1.00000	2	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		111109.00000	105964	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		130144.00000	125000	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		148800.00000	143656	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			7.45700	7.39500		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		25785.00000	22811	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		17007.00000	19225	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		14645.00000	12525	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		26890.00000	29962	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		39787.00000	36095	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		10403.00000	11904	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		55795.00000	51569	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		6214.00000	7180	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		73320.00000	68752	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		3940.00000	4565	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		109490.00000	104562	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1675.00000	1939	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		6881.00000	5619	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		40575.00000	44507	6.16	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		91323.00000	86535	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		2535.00000	2939	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		127603.00000	122587	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1133.00000	1309	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		145321.00000	140222	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		561.00000	654	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.46700	7.40300		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		33865.00000	30972	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		25945.00000	28285	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		22543.00000	20251	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		35159.00000	38099	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		47114.00000	43700	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		19058.00000	20876	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		61782.00000	57940	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		13979.00000	15370	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		77994.00000	73837	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		10828.00000	11903	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		13485.00000	11834	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		47045.00000	50626	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		94688.00000	90295	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		8531.00000	9371	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		111642.00000	107073	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		6861.00000	7524	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		128641.00000	123937	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		5592.00000	6121	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		144710.00000	139854	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		3743.00000	4120	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.10600	7.05100		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		7690.00000	4752	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		14769.00000	19404	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		29711.00000	23402	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		2606.00000	3870	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		60265.00000	52836	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		241.00000	384	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		91748.00000	84183	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		14.00000	22	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		122288.00000	114715	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		1.00000	1	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		9.00000	2	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		79482.00000	87047	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		545.00000	211	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		43129.00000	50368	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		151732.00000	144159	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	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		180117.00000	172544	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		207487.00000	199914	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	226313	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			7.10600	7.05000		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		24662.00000	21097	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		31553.00000	35643	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		44788.00000	39801	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		17737.00000	20406	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		69330.00000	63280	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		9584.00000	11190	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		96299.00000	89557	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		5049.00000	5962	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		124538.00000	117417	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		2924.00000	3459	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		4051.00000	3117	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		82787.00000	89509	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		10663.00000	8636	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		52796.00000	58426	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		152640.00000	145303	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1755.00000	2074	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		180205.00000	172744	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1095.00000	1290	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		207044.00000	199511	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		711.00000	834	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		232907.00000	225308	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		309.00000	367	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.10400	7.04700		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		34935.00000	31198	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		41366.00000	45368	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		55156.00000	50364	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		27890.00000	30837	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		78421.00000	72787	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		18684.00000	20790	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		103583.00000	97323	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		12550.00000	14029	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		130383.00000	123715	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		9177.00000	10249	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		19080.00000	16529	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		60490.00000	65678	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		157231.00000	150284	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		6931.00000	7723	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		183735.00000	176593	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		5370.00000	5968	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		209725.00000	202447	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4285.00000	4746	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		234183.00000	226744	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2615.00000	2915	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		258343.00000	250793	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1554.00000	1743	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.09500	7.04500		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.00	Call		1242.00000	833	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		2122.00000	2689	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		4416.00000	3602	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		421.00000	582	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		8889.00000	7934	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		47.00000	68	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		13662.00000	12687	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		3.00000	5	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		18448.00000	17471	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		0.00000	0	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		0.00000	0	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		15684.00000	16660	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		3.00000	1	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		10723.00000	11697	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		116.00000	53	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		5901.00000	6815	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		23207.00000	22231	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		27939.00000	26962	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		32642.00000	31665	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		37317.00000	36340	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			7.08700	7.02900		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		3379.00000	2903	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		3881.00000	4408	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		6051.00000	5396	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2238.00000	2585	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		9342.00000	8552	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1238.00000	1451	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		13027.00000	12147	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		656.00000	777	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16964.00000	16029	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		347.00000	415	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		276.00000	209	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		13864.00000	14799	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		747.00000	593	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		9949.00000	10797	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1713.00000	1419	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6553.00000	7261	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		21046.00000	20084	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		208.00000	248	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		25163.00000	24184	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		126.00000	150	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		29294.00000	28306	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		81.00000	95	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		33419.00000	32425	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		52.00000	61	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.06300	6.99900		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4864.00000	4384	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		4849.00000	5329	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		7231.00000	6640	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3474.00000	3842	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9956.00000	9272	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2475.00000	2751	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12948.00000	12193	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1762.00000	1966	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		16132.00000	15322	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1258.00000	1408	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3220.00000	2857	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6965.00000	7561	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19511.00000	18665	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		968.00000	1081	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22967.00000	22095	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		772.00000	860	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26446.00000	25555	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		617.00000	685	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29956.00000	29052	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		511.00000	566	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.43300	7.37400		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		3331.00000	2089	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		11789.00000	14543	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		12078.00000	9278	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		3569.00000	4764	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		25851.00000	22147	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		711.00000	1002	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		41541.00000	37588	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		98.00000	140	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		57436.00000	53446	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		13.00000	17	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		0.00000	0	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		61455.00000	65450	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		19.00000	6	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		43451.00000	47433	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		379.00000	169	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		26148.00000	29934	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		73092.00000	69097	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		2.00000	2	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		88449.00000	84454	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		103507.00000	99512	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		118271.00000	114276	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		0.00000	0	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.44700	7.38500		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		22048.00000	19679	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		14452.00000	16186	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		33035.00000	30137	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		9158.00000	10364	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		45523.00000	42222	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		5679.00000	6482	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		59211.00000	55642	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		3708.00000	4243	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		73318.00000	69570	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		2458.00000	2814	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		87582.00000	83717	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1658.00000	1897	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		101840.00000	97897	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1141.00000	1303	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		115785.00000	111771	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		594.00000	684	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.45900	7.39500		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		28546.00000	26242	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		21765.00000	23601	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		38949.00000	36255	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		16242.00000	17688	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		50451.00000	47434	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		12118.00000	13241	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		63168.00000	59908	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		9502.00000	10382	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		76272.00000	72827	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		7563.00000	8256	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		89581.00000	85994	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		6110.00000	6661	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		102966.00000	99270	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		5008.00000	5451	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		115591.00000	111773	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3417.00000	3738	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.41300	7.35300		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		4003.00000	2445	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		12355.00000	15622	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		14710.00000	11133	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		2939.00000	4187	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		31722.00000	27090	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		325.00000	518	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		50555.00000	45740	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		15.00000	25	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		69214.00000	64389	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		505.00000	224	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		29491.00000	34035	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		87431.00000	82606	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		105204.00000	100378	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		122544.00000	117719	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			7.42200	7.36100		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		16223.00000	14095	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		25088.00000	27791	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		26119.00000	23241	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		15153.00000	17105	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		38691.00000	35134	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		8375.00000	9649	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		53403.00000	49317	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		4205.00000	4949	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		69532.00000	65088	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		1907.00000	2294	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		9159.00000	7742	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		38351.00000	41765	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		120387.00000	115582	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		93.00000	119	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		86386.00000	81734	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		777.00000	956	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		103445.00000	98688	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		284.00000	357	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.42900	7.36600		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		23194.00000	20937	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		32317.00000	34972	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		32793.00000	29980	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		22381.00000	24480	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		44292.00000	40954	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		14811.00000	16385	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		57436.00000	53641	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		9339.00000	10456	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		71871.00000	67706	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		5599.00000	6347	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		15593.00000	13880	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		44730.00000	47929	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		87202.00000	82761	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		3186.00000	3657	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		103061.00000	98428	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		1718.00000	1998	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		119139.00000	114383	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		877.00000	1034	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.39200	7.33300		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		54979.00000	49964	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		13.00000	22	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.40200	7.34000		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		57989.00000	53551	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		4269.00000	5040	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.40900	7.34600		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		62268.00000	58201	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		9703.00000	10859	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.36400	7.30400		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		57674.00000	52523	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		10.00000	17	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.37200	7.31100		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		60522.00000	56055	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		4024.00000	4742	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.37900	7.31700		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		64806.00000	60701	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		9400.00000	10504	10.20	0.00	0.00
Total for Derivatives:							9.00	2,377.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

9.00

2,377.00