



Daily MTM Report

Daily summary for 03/01/2006

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			6.96200	6.98700			0.00	0.00
R153 On 31/08/2010 Bond			7.29500	7.31000			0.00	0.00
R157 On 15/09/2015 Bond			7.44500	7.46000			0.00	0.00
R186 On 21/12/2026 Bond			7.08000	7.09500			0.00	0.00
R194 On 28/02/2008 Bond			7.18000	7.20100			0.00	0.00
R201 On 21/12/2014 Bond			7.42500	7.44000			0.00	0.00
R203 On 15/09/2017 Bond			7.42000	7.43500			0.00	0.00
R204 On 21/12/2018 Bond			7.39500	7.41000			0.00	0.00
R207 On 15/01/2020 Bond			7.36100	7.37600			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			237.33900	237.15000		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		74439.00000	75553	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		2939.00000	2163	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			241.57000	241.37700		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		115173.00000	116909	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		1403.00000	1209	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			245.90700	245.70700		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		158608.00000	160458	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		1538.00000	1388	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			250.30500	250.10100		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		202024.00000	203976	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1014.00000	926	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			7.28500	7.29900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.44400	7.45900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.03000	7.04600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.18500	7.20200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.42400	7.43900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.40200	7.41700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.39000	7.40500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.34400	7.35700		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			7.10600	7.11000		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		145.00000	126	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		488.00000	479	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.93800	6.99100		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		720.00000	646	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		742.00000	798	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.01500	7.06100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1135.00000	1067	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		986.00000	1031	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.07700	7.13900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1505.00000	1416	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1165.00000	1227	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.15500	7.21700		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1195.00000	1124	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1889.00000	1969	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.23700	7.29500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1470.00000	1399	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1972.00000	2043	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.25500	7.30800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1636.00000	1570	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2106.00000	2170	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.35300	7.36600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1927.00000	1905	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2280.00000	2292	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.13900	7.18300		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		2449.00000	1938	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3698.00000	3996	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.45800	7.47500		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		2199.00000	1755	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		13633.00000	13904	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.52200	7.54400		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		1186.00000	808	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		33106.00000	34298	8.05	0.00	0.00
JROD On 31/01/2006 jRod			6.70800	6.50000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.81300	6.60600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.95900	6.75300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.91800	6.81300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.00200	6.90200		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.08100	6.98500		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.01700	6.95300		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.06700	7.00400		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			7.30400	7.31900		4.47	474.00	267.00
R153 On 02/02/2006 Bond Future	7.30	Call		5666.00000	5615	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		6488.00000	5788	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		6818.00000	6803	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		5479.00000	4816	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		8086.00000	8113	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		4591.00000	3970	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		9463.00000	9538	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		3818.00000	3244	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		1721.00000	1605	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		13418.00000	12653	3.71	0.00	1.00
R153 On 02/02/2006 Bond Future	7.25	Call		4635.00000	4556	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		7622.00000	6894	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		19538.00000	19909	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		1089.00000	812	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		21430.00000	21843	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		864.00000	628	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		10943.00000	11068	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		3152.00000	2628	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		29312.00000	29847	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		325.00000	211	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		39509.00000	40114	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		100.00000	57	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1271.00000	1163	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		15158.00000	14401	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		246.00000	197	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		25157.00000	24460	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		49745.00000	50377	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		31.00000	15	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		59914.00000	60557	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		10.00000	4	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		69985.00000	70631	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		3.00000	1	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2275.00000	2156	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		11787.00000	11020	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		2942.00000	2828	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		10274.00000	9512	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		3727.00000	3627	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		8885.00000	8135	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		12515.00000	12692	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		2583.00000	2111	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		14171.00000	14399	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		2102.00000	1682	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		15899.00000	16178	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		1699.00000	1329	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		17692.00000	18018	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		1364.00000	1043	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		23360.00000	23809	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		682.00000	482	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		25321.00000	25803	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		535.00000	368	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		27307.00000	27817	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		418.00000	279	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.30800	7.32400		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		11257.00000	11361	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		14296.00000	13744	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		16584.00000	16779	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		9394.00000	8933	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		23112.00000	23410	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		5803.00000	5444	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		30675.00000	31073	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		3354.00000	3096	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		39032.00000	39518	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1806.00000	1636	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4281.00000	4277	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		28112.00000	27451	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		7182.00000	7219	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		20561.00000	19941	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		47929.00000	48482	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		903.00000	800	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		57140.00000	57739	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		418.00000	361	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		66493.00000	67121	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		179.00000	150	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		75876.00000	76519	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		71.00000	57	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.30700	7.32500		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		13297.00000	13494	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		16208.00000	15707	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		19031.00000	19294	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		12274.00000	11839	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		25583.00000	25911	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		9257.00000	8887	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		32775.00000	33161	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		6976.00000	6665	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		8556.00000	8690	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		21235.00000	20671	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		40718.00000	41150	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		5544.00000	5277	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		48926.00000	49395	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		4471.00000	4242	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		57300.00000	57799	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		3658.00000	3460	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		65771.00000	66296	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		3035.00000	2863	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.45300	7.46800		7.56	254.00	140.00
R157 On 02/02/2006 Bond Future	7.50	Call		13613.00000	13581	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		10885.00000	9572	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		28014.00000	28458	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		4216.00000	3379	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		45836.00000	46714	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		1395.00000	991	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		65133.00000	66241	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		464.00000	290	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		119.00000	85	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		63257.00000	61941	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		891.00000	757	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		41620.00000	40204	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		4601.00000	4363	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		23378.00000	21859	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		84641.00000	85854	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		151.00000	83	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		103964.00000	105219	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		50.00000	24	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		122966.00000	124237	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		17.00000	7	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		141608.00000	142887	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		3.00000	1	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.46200	7.47800		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		23685.00000	24020	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		21852.00000	20852	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		36660.00000	37185	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		14221.00000	13412	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		51716.00000	52426	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		9079.00000	8454	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		68536.00000	69387	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		6101.00000	5618	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		103763.00000	104813	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		2892.00000	2607	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		6431.00000	6483	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		47071.00000	45787	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		13496.00000	13663	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		32686.00000	31518	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		85996.00000	86960	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		4153.00000	3782	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		121582.00000	122696	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		2057.00000	1836	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		138937.00000	140133	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		1122.00000	983	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.46700	7.48400		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		31644.00000	32078	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		30342.00000	29390	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		44242.00000	44809	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		22804.00000	21985	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		58303.00000	58996	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		17118.00000	16426	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		74046.00000	74837	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		13497.00000	12903	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		12505.00000	12691	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		52683.00000	51483	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		20974.00000	21276	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		40207.00000	39124	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		90350.00000	91225	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		10812.00000	10300	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		106988.00000	107930	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		8825.00000	8381	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		123724.00000	124723	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		7293.00000	6907	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		139390.00000	140478	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		5041.00000	4743	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.08100	7.09600		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		10042.00000	9915	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		23322.00000	21132	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		29053.00000	29657	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		8149.00000	6691	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		56042.00000	57466	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		2218.00000	1580	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		86033.00000	87894	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		500.00000	299	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		116208.00000	118209	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		122.00000	61	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		165.00000	121	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		85838.00000	83732	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1740.00000	1553	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		50525.00000	48276	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		145562.00000	147606	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		30.00000	13	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		173924.00000	175981	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		8.00000	3	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		201289.00000	203349	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		2.00000	1	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		227685.00000	229747	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			7.07800	7.09300		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		24212.00000	24650	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		36987.00000	35376	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		43303.00000	44087	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		22137.00000	20873	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		66712.00000	67837	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		12850.00000	11927	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		92684.00000	94094	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		7317.00000	6679	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		120265.00000	121861	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		4535.00000	4083	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		4406.00000	4430	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		89027.00000	87003	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		10837.00000	11004	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		58855.00000	56973	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		147904.00000	149629	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		2903.00000	2580	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		175149.00000	176963	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1923.00000	1689	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		201768.00000	203644	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		1319.00000	1146	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		227353.00000	229305	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		640.00000	543	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.07300	7.08900		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		33899.00000	34552	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		46039.00000	44521	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		53410.00000	54335	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		31853.00000	30607	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		75955.00000	77132	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		21927.00000	20933	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		100466.00000	101858	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		15141.00000	14363	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		126810.00000	128351	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		11314.00000	10684	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		18637.00000	19030	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		65755.00000	63978	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		153303.00000	154957	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		8711.00000	8195	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		179527.00000	181267	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		6871.00000	6441	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		205300.00000	207107	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		5569.00000	5205	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		229384.00000	231296	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		3525.00000	3266	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		253258.00000	255251	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		2178.00000	2000	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.19200	7.21300		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.25	Call		2899.00000	2977	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		2179.00000	1848	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		6322.00000	6546	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		756.00000	572	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		10595.00000	10930	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		212.00000	138	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		15232.00000	15614	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		60.00000	34	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		1.00000	0	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		18960.00000	18551	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		12.00000	9	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		14008.00000	13595	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		130.00000	115	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		9190.00000	8766	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		869.00000	855	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		5024.00000	4602	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		19947.00000	20348	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		16.00000	8	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		24667.00000	25073	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		5.00000	2	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		29367.00000	29775	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1.00000	0	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		34041.00000	34450	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			7.18300	7.20700		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4533.00000	4689	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		3793.00000	3535	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7359.00000	7579	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		2327.00000	2134	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10674.00000	10952	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		1375.00000	1239	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14352.00000	14673	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		808.00000	715	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		185.00000	189	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		16845.00000	16436	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		501.00000	517	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	Put		12776.00000	12378	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1170.00000	1213	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		9082.00000	8712	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2382.00000	2474	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		5956.00000	5634	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18286.00000	18634	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		520.00000	454	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		22301.00000	22668	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		337.00000	290	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		26369.00000	26749	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		228.00000	195	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		30449.00000	30839	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		155.00000	131	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.15800	7.18800		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5832.00000	6023	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		4906.00000	4648	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8273.00000	8510	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		3623.00000	3411	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11025.00000	11302	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2669.00000	2497	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14012.00000	14323	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1969.00000	1831	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2450.00000	2547	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		9026.00000	8675	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3782.00000	3925	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		6597.00000	6292	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17254.00000	17589	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1542.00000	1428	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20610.00000	20964	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1246.00000	1151	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24007.00000	24376	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1009.00000	929	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27458.00000	27838	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		843.00000	774	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.43100	7.44600		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		12129.00000	12097	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		8493.00000	7448	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		23690.00000	24028	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		3423.00000	2747	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		37766.00000	38440	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		1197.00000	857	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		52969.00000	53829	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		419.00000	266	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		19.00000	12	6.93	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	Put		66347.00000	65326	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		180.00000	134	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		48485.00000	47426	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1058.00000	917	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		31700.00000	30546	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		4536.00000	4324	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		17867.00000	16643	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		68362.00000	69311	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		145.00000	81	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		83626.00000	84614	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		50.00000	25	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		98652.00000	99655	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		18.00000	8	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		113402.00000	114412	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		3.00000	1	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.44100	7.45600		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		20893.00000	21112	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		17994.00000	17223	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		31217.00000	31570	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		12038.00000	11400	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		43063.00000	43548	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		7917.00000	7412	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		56255.00000	56845	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		5451.00000	5050	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		69966.00000	70641	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		3804.00000	3488	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		83923.00000	84666	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		2697.00000	2450	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		97947.00000	98742	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1946.00000	1751	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		111598.00000	112461	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		1105.00000	978	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.44800	7.46500		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		27210.00000	27548	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		24956.00000	24197	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		37190.00000	37628	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		19009.00000	18351	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		48288.00000	48822	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		14482.00000	13918	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		60686.00000	61295	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		11547.00000	11059	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		73519.00000	74192	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		9336.00000	8912	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		86599.00000	87326	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		7653.00000	7284	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		99792.00000	100564	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		6360.00000	6035	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		112115.00000	112958	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4467.00000	4213	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.42600	7.44100		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		13236.00000	13302	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		8533.00000	7398	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		26938.00000	27537	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		2608.00000	2007	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		44021.00000	45027	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		548.00000	353	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		62223.00000	63386	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		77.00000	39	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1201.00000	1041	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		37254.00000	35894	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		4813.00000	4601	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		20232.00000	18820	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		80370.00000	81566	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		7.00000	3	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		98137.00000	99336	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		115477.00000	116677	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			7.43200	7.44800		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		23827.00000	24165	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		19742.00000	18819	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		35243.00000	35789	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		11807.00000	11093	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		48843.00000	49602	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		6526.00000	6023	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		64061.00000	65002	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		3317.00000	2997	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		8613.00000	8661	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		44686.00000	43473	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		14945.00000	15109	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		30691.00000	29595	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		113667.00000	114885	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		254.00000	211	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		80271.00000	81350	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		1544.00000	1361	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		96936.00000	98103	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		656.00000	562	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.43600	7.45200		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		30293.00000	30696	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	Put		26578.00000	25740	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		40994.00000	41545	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		18211.00000	17519	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		53352.00000	54052	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		11953.00000	11411	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		67074.00000	67913	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		7500.00000	7097	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		14456.00000	14621	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		50291.00000	49213	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		21433.00000	21704	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		37253.00000	36283	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		81810.00000	82768	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		4492.00000	4208	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		97208.00000	98262	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		2564.00000	2376	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		112957.00000	114081	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		1393.00000	1275	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.40000	7.41500		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		48506.00000	49589	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		515.00000	327	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.40600	7.42100		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		53484.00000	54239	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		6562.00000	6063	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.41000	7.42600		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		58243.00000	59000	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		12303.00000	11740	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.36500	7.37900		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		51651.00000	52689	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		429.00000	268	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.37100	7.38600		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		56275.00000	57065	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		6146.00000	5667	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.37500	7.39000		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		61089.00000	61814	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		11812.00000	11282	10.20	0.00	0.00
Total for Derivatives:							728.00	2,374.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

728.00

2,374.00