

Daily MTM Report

Daily summary for 16/01/2006

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			6.89900	6.93300			0.00	0.00
R153 On 31/08/2010 Bond			7.12500	7.18000			0.00	0.00
R157 On 15/09/2015 Bond			7.29500	7.34000			0.00	0.00
R186 On 21/12/2026 Bond			6.97000	7.01000			0.00	0.00
R194 On 28/02/2008 Bond			6.97000	7.04000			0.00	0.00
R201 On 21/12/2014 Bond			7.28500	7.33000			0.00	0.00
R203 On 15/09/2017 Bond			7.26500	7.31000			0.00	0.00
R204 On 21/12/2018 Bond			7.25000	7.29500			0.00	0.00
R207 On 15/01/2020 Bond			7.22400	7.26700			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			239.13700	238.55900		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		86034.00000	91548	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		444.00000	178	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			243.33900	242.74900		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		128100.00000	133830	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		610.00000	440	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			247.62000	247.00700		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		170962.00000	176913	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		892.00000	713	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			251.92800	251.30800		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		213724.00000	219808	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		644.00000	528	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			7.13200	7.18000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.30200	7.34200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.92600	6.96500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.01100	7.06700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.28700	7.33000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.25400	7.29600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.24700	7.29100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.22400	7.25400		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			7.02500	7.02100		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		43.00000	35	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		604.00000	586	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.73800	6.77400		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		447.00000	406	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1001.00000	1048	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.76300	6.78700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		784.00000	752	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1306.00000	1333	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.85400	6.88400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1160.00000	1120	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1445.00000	1478	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			6.99600	7.03000		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		985.00000	948	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2136.00000	2183	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.10300	7.14200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1282.00000	1238	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2159.00000	2210	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.17700	7.21000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1505.00000	1465	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2216.00000	2257	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.18800	7.27300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1792.00000	1688	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2390.00000	2510	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			6.97800	7.01200		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		752.00000	499	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		5192.00000	5580	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.28600	7.33300		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		426.00000	198	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		17829.00000	19582	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.38100	7.42400		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		121.00000	40	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		40680.00000	43713	8.05	0.00	0.00
JROD On 31/01/2006 jRod			6.67400	6.53400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.74700	6.61400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.86100	6.72700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.85100	6.77900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.91100	6.84000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.96600	6.89600		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.92300	6.87700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.95600	6.91100		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			7.12900	7.18400		4.47	0.00	267.00
R153 On 02/02/2006 Bond Future	7.20	Call		4933.00000	5948	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		4238.00000	2857	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Call		26509.00000	28842	4.31	0.00	2.00
R153 On 02/02/2006 Bond Future	7.80	Put		90.00000	28	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		2121.00000	2606	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		7965.00000	6056	3.71	0.00	2.00
R153 On 02/02/2006 Bond Future	7.25	Call		6195.00000	7401	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		3329.00000	2140	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.30	Call		7606.00000	8999	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		2574.00000	1573	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		9152.00000	10721	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		1961.00000	1134	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		10818.00000	12545	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		1471.00000	803	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		12585.00000	14451	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		1087.00000	558	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		24436.00000	26742	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		134.00000	45	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.50	Call		14436.00000	16420	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		792.00000	382	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		34858.00000	37239	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		17.00000	4	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		45264.00000	47657	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		2.00000	0	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1502.00000	1849	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		9536.00000	7489	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		193.00000	221	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		19252.00000	16885	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		55567.00000	57961	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		65757.00000	68152	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		75834.00000	78229	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		2895.00000	3541	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		6554.00000	4806	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		3832.00000	4657	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		5311.00000	3742	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		16355.00000	18436	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		569.00000	257	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		18325.00000	20486	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		404.00000	170	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		20336.00000	22558	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		283.00000	111	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		22375.00000	24646	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		196.00000	71	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		28592.00000	30943	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		61.00000	17	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		30679.00000	33044	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		40.00000	11	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		32768.00000	35143	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		26.00000	6	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.12800	7.18800		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		13332.00000	14546	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		10779.00000	9514	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		19425.00000	20977	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		6642.00000	5716	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		26706.00000	28561	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		3803.00000	3180	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		34928.00000	37022	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		2013.00000	1629	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		43800.00000	46063	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		981.00000	766	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		5116.00000	5696	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		23354.00000	21456	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		8567.00000	9444	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		16353.00000	14752	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		53057.00000	55426	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		438.00000	329	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		62494.00000	64921	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		179.00000	129	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		71974.00000	74431	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		67.00000	46	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		81421.00000	83892	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		23.00000	15	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.12400	7.19000		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		15450.00000	16751	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		13115.00000	11840	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		21703.00000	23258	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		9700.00000	8680	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		28722.00000	30494	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		7150.00000	6346	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		36314.00000	38263	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5270.00000	4643	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		10165.00000	11182	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		17598.00000	16039	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		44552.00000	46625	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		4132.00000	3629	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		52994.00000	55162	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		3293.00000	2885	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		61554.00000	63795	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2666.00000	2332	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		70173.00000	72472	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2192.00000	1915	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.29900	7.34400		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.25	Call		5489.00000	6336	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		13627.00000	10586	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		17550.00000	19896	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		4182.00000	2640	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		35334.00000	38750	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		897.00000	425	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		55223.00000	59016	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		142.00000	48	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		75331.00000	79202	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		23.00000	5	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		54.00000	49	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		52552.00000	48659	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		782.00000	858	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		30871.00000	27060	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		95133.00000	99018	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		3.00000	1	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		114553.00000	118441	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		1.00000	0	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		133588.00000	137476	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		152244.00000	156132	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			7.30600	7.35300		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		16515.00000	18042	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		25228.00000	22788	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		28237.00000	30383	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		15927.00000	14106	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		42674.00000	45356	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		9758.00000	8473	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		58969.00000	62067	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		5855.00000	4987	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		76660.00000	80028	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		3748.00000	3149	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		112977.00000	116653	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1629.00000	1338	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		8090.00000	9005	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		38253.00000	35201	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		94758.00000	98310	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		2438.00000	2023	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		131118.00000	134877	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1116.00000	908	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		148850.00000	152701	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		558.00000	442	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.31100	7.36200		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		24337.00000	26099	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		33587.00000	31147	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		36051.00000	38271	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		24765.00000	22783	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		49619.00000	52242	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		18197.00000	16618	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		64533.00000	67492	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		13365.00000	12122	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		80921.00000	84125	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		10389.00000	9391	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		14833.00000	16112	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		45027.00000	42104	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		97741.00000	101133	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		8219.00000	7409	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		114786.00000	118321	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		6639.00000	5972	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		131849.00000	135497	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		5434.00000	4881	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		147975.00000	151774	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		3643.00000	3239	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			6.97000	7.01000		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		11488.00000	13463	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		12880.00000	9273	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		35320.00000	39715	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		2528.00000	1342	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		66017.00000	71401	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		306.00000	108	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		97447.00000	103009	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		26.00000	6	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		127976.00000	133556	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		2.00000	0	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		58.00000	53	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		73843.00000	68257	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1408.00000	1610	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		38306.00000	32926	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		157419.00000	163001	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		185804.00000	191386	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		213174.00000	218756	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		239572.00000	245154	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			6.96700	7.00800		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		27999.00000	30564	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		29105.00000	25987	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		49143.00000	52719	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		16307.00000	14202	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		74358.00000	78713	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		8826.00000	7499	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		101712.00000	106597	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		4677.00000	3880	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		130141.00000	135321	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		2742.00000	2240	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		5119.00000	5799	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		78071.00000	73068	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		12744.00000	14227	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		49093.00000	44894	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		158339.00000	163698	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1669.00000	1346	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		185952.00000	191420	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1057.00000	843	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		212815.00000	218350	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		696.00000	550	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		238689.00000	244299	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		307.00000	235	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			6.96300	7.00600		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		38114.00000	40920	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		38937.00000	35825	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		59080.00000	62653	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		26206.00000	23862	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		82900.00000	87095	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		17555.00000	15833	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		108451.00000	113119	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		11810.00000	10560	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		135494.00000	140466	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		8681.00000	7734	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		21360.00000	23305	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		57162.00000	53188	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		162502.00000	167687	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		6593.00000	5860	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		189111.00000	194450	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		5139.00000	4559	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		215172.00000	220621	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4125.00000	3655	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		239697.00000	245301	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2521.00000	2207	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		263897.00000	269613	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1501.00000	1298	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			6.97300	7.04400		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.00	Call		1441.00000	1974	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		2301.00000	1446	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		4572.00000	5652	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		557.00000	248	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		8949.00000	10275	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		88.00000	25	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		13688.00000	15069	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		9.00000	2	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		18468.00000	19856	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		1.00000	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		15664.00000	14276	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		10.00000	14	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		10709.00000	9325	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		185.00000	278	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		5950.00000	4654	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		23227.00000	24615	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		27958.00000	29347	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		32661.00000	34050	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		37336.00000	38725	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			6.94700	7.03000		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		3438.00000	4121	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		3957.00000	3203	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		6105.00000	7034	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2310.00000	1802	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		9384.00000	10500	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1297.00000	977	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		13053.00000	14299	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		699.00000	508	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16976.00000	18302	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		377.00000	266	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		298.00000	397	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		13903.00000	12565	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		785.00000	1011	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		10005.00000	8793	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1767.00000	2193	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6624.00000	5613	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		21051.00000	22418	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		230.00000	160	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		25161.00000	26553	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		141.00000	97	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		29288.00000	30695	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		92.00000	63	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		33409.00000	34827	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		60.00000	40	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			6.90700	7.00800		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4845.00000	5602	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		4965.00000	4205	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		7197.00000	8123	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3575.00000	2985	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9907.00000	10973	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2561.00000	2111	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12885.00000	14062	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1834.00000	1494	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		16056.00000	17318	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1317.00000	1063	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3215.00000	3789	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		7095.00000	6153	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19425.00000	20744	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1017.00000	819	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22875.00000	24233	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		815.00000	656	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26348.00000	27737	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		653.00000	526	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29854.00000	31265	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		543.00000	438	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.28800	7.33300		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		5037.00000	5734	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		10708.00000	8335	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		14763.00000	16590	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		3467.00000	2224	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		28742.00000	31398	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		814.00000	401	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		44376.00000	47352	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		145.00000	52	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		60237.00000	63288	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		26.00000	7	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		3.00000	2	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		58671.00000	55600	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		81.00000	74	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		40726.00000	37649	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		874.00000	949	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		23856.00000	20861	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		75882.00000	78948	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		4.00000	1	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		91237.00000	94307	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		1.00000	0	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		106295.00000	109365	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		121059.00000	124129	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			7.29600	7.34300		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		24012.00000	25686	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		13623.00000	12163	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		35319.00000	37392	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		8650.00000	7588	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		48024.00000	50415	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		5389.00000	4645	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		61844.00000	64450	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		3549.00000	3021	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		76028.00000	78786	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		2376.00000	1999	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		90336.00000	93200	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1620.00000	1350	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		104618.00000	107555	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1128.00000	931	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		118575.00000	121595	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		593.00000	477	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.30300	7.35300		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		30330.00000	32038	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		20822.00000	19272	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		40978.00000	42983	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		15544.00000	14290	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		52672.00000	54928	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		11612.00000	10610	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		65529.00000	67971	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		9136.00000	8320	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		78735.00000	81324	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		7298.00000	6628	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		92118.00000	94822	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		5919.00000	5364	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		105557.00000	108351	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		4872.00000	4407	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		118230.00000	121143	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3328.00000	2983	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.26800	7.31300		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		6027.00000	6988	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		11145.00000	8454	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		17842.00000	20326	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		2837.00000	1669	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		35017.00000	38436	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		387.00000	152	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		53800.00000	57432	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		26.00000	6	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		72448.00000	76100	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		1.00000	0	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1133.00000	1248	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		26885.00000	23347	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		90664.00000	94317	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		108437.00000	112090	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		125777.00000	129430	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			7.27200	7.31900		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		18114.00000	19641	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		23636.00000	21406	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		28510.00000	30622	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		14201.00000	12555	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		41482.00000	44140	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		7822.00000	6723	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		56466.00000	59564	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		3924.00000	3265	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		72751.00000	76156	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		1783.00000	1430	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		10515.00000	11505	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		36363.00000	33596	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		123726.00000	127457	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		89.00000	63	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		89683.00000	93272	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		731.00000	563	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		106774.00000	110460	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		270.00000	199	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.27600	7.32500		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		24977.00000	26658	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		30887.00000	28712	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		34932.00000	37051	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		21307.00000	19569	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		46744.00000	49282	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		14050.00000	12732	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		60143.00000	63053	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		8833.00000	7887	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		74768.00000	77982	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		5283.00000	4642	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		17004.00000	18265	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		42928.00000	40332	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		90231.00000	93677	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		3002.00000	2591	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		106173.00000	109782	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		1618.00000	1371	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		122301.00000	126017	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		826.00000	686	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.25200	7.29700		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		58073.00000	61922	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		25.00000	6	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.25700	7.30400		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		60819.00000	64124	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		4058.00000	3375	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.26100	7.31000		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		64836.00000	67947	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		9271.00000	8280	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.22600	7.27000		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		60624.00000	64429	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		21.00000	5	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.23100	7.27600		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		63330.00000	66559	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		3840.00000	3206	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.23500	7.28200		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		67364.00000	70417	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		9002.00000	8065	10.20	0.00	0.00
Total for Derivatives:							0.00	2,376.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

2,376.00