



Daily MTM Report

Daily summary for 01/12/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R152 On 28/02/2006 Bond			7.18000	7.18400			0.00	0.00
R153 On 31/08/2010 Bond			7.48500	7.53000			0.00	0.00
R157 On 15/09/2015 Bond			7.68500	7.74500			0.00	0.00
R186 On 21/12/2026 Bond			7.33000	7.40500			0.00	0.00
R194 On 28/02/2008 Bond			7.37500	7.39000			0.00	0.00
R201 On 21/12/2014 Bond			7.64500	7.71000			0.00	0.00
R203 On 15/09/2017 Bond			7.66000	7.72500			0.00	0.00
R204 On 21/12/2018 Bond			7.63500	7.70000			0.00	0.00
R207 On 15/01/2020 Bond			7.60700	7.67100			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			234.61300	233.93200		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		54746.00000	59395	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		15426.00000	13265	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			238.99000	238.28600		4.99	0.00	200.00
GOVI On 04/05/2006 jGovi	230.00	Call		88191.00000	94302	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		5331.00000	4402	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			243.46600	242.74500		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		131610.00000	138187	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		4160.00000	3527	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			248.00500	247.26600		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		175136.00000	182152	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		2476.00000	2102	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			7.46900	7.51300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.68900	7.74800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.27500	7.34900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.36400	7.37800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.60500	7.66600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.63900	7.70200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.59900	7.66100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.57800	7.64100		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.16400	0.00000		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.32200	7.30500		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		460.00000	481	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		326.00000	304	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.31200	7.30000		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1233.00000	1249	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		498.00000	485	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.49100	7.49200		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1832.00000	1828	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		628.00000	627	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.57400	7.59000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2230.00000	2202	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		786.00000	798	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.61500	7.64000		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1749.00000	1715	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1407.00000	1434	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.67200	7.68900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2001.00000	1976	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1538.00000	1556	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.58600	7.66700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2119.00000	2014	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1711.00000	1803	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.64100	7.67500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2383.00000	2334	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1922.00000	1963	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.52300	7.54000		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		7376.00000	7127	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		2002.00000	2072	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.68800	7.72000		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		8053.00000	7376	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		9293.00000	9938	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.76700	7.81500		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		8078.00000	6883	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		20880.00000	23032	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.71600	6.72100		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.88200	6.89000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.08100	7.08800		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.01200	7.01500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.10500	7.10700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.20000	7.20400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.11100	7.11400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.19200	7.19700		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JROD On 31/08/2006 jRod			7.28400	7.28800		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.50400	7.55100		4.47	0.00	276.00
R153 On 02/02/2006 Bond Future	7.50	Call		7555.00000	8457	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		9739.00000	8628	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		13853.00000	15130	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		5379.00000	4644	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		21788.00000	23360	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		2776.00000	2335	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		30894.00000	32651	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		1460.00000	1205	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1063.00000	1279	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		24925.00000	23129	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		3310.00000	3825	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		16272.00000	14774	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		302.00000	374	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		35189.00000	33249	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		40505.00000	42372	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		766.00000	621	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		50335.00000	52266	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		406.00000	324	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		60225.00000	62191	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		218.00000	172	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.49700	7.54900		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		13078.00000	14079	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		15070.00000	13957	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		18431.00000	19674	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		10303.00000	9433	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		24843.00000	26313	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		6703.00000	6060	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		32181.00000	33846	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		4136.00000	3688	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		3417.00000	3785	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		36429.00000	34684	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		5655.00000	6202	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		28216.00000	26649	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		8833.00000	9596	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		21054.00000	19703	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		40258.00000	42078	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		2413.00000	2120	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		48868.00000	50803	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		1328.00000	1149	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		57821.00000	59832	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		688.00000	585	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		66959.00000	69018	4.42	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 04/05/2006 Bond Future	9.25	Put		335.00000	280	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.48600	7.54200		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		15603.00000	16650	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		17218.00000	16111	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		21418.00000	22654	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		13463.00000	12546	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		27939.00000	29341	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		10512.00000	9761	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		6665.00000	7287	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		27715.00000	26184	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		10644.00000	11482	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		21927.00000	20611	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		35361.00000	36894	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		8558.00000	7938	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		43137.00000	44775	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		7054.00000	6539	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		51156.00000	52878	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		5886.00000	5455	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		59335.00000	61124	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		4971.00000	4607	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.70200	7.76300		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.75	Call		16779.00000	19291	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		17863.00000	15279	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		29468.00000	32878	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		9909.00000	8222	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		45270.00000	49328	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		5483.00000	4445	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		138.00000	194	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		88157.00000	83117	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		643.00000	863	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		66254.00000	61378	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2740.00000	3448	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		46399.00000	42012	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		7818.00000	9350	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		29971.00000	26407	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		62603.00000	67083	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		2995.00000	2378	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		80679.00000	85414	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		1648.00000	1286	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		98981.00000	103866	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		914.00000	703	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		117089.00000	122090	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		366.00000	271	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.70700	7.77200		7.59	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/05/2006 Bond Future	7.75	Call		25360.00000	28007	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		27154.00000	24492	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		37535.00000	40795	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		19131.00000	17083	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		15497.00000	17465	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		37896.00000	34556	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		52094.00000	55843	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		13891.00000	12332	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		84195.00000	88602	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		7557.00000	6656	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3691.00000	4410	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		68563.00000	63974	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		8299.00000	9595	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		51721.00000	47709	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		67777.00000	71902	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		10166.00000	8983	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		100995.00000	105612	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		5702.00000	5011	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		117150.00000	121988	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		3567.00000	3096	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.71000	7.77800		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		33189.00000	35909	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		35420.00000	32714	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		45203.00000	48396	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		27688.00000	25455	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		59294.00000	62877	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		22416.00000	20572	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		8142.00000	9259	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		71989.00000	67680	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		14442.00000	16090	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		57345.00000	53567	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		22822.00000	25018	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		45189.00000	41959	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		74240.00000	78138	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		18371.00000	16842	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		89779.00000	93928	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		15285.00000	14008	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		105613.00000	109965	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		12851.00000	11777	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		120078.00000	124664	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		9399.00000	8558	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.33300	7.40900		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		29718.00000	35769	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		17879.00000	13916	10.47	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	7.25	Call		13371.00000	17157	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		34451.00000	28224	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		52015.00000	59830	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		8465.00000	6267	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		78161.00000	87017	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		4058.00000	2902	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		112.00000	194	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		127769.00000	117838	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		762.00000	1203	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		91531.00000	81959	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		4188.00000	5870	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		59451.00000	51120	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		105501.00000	114918	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		1953.00000	1358	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		132893.00000	142599	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		961.00000	653	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		159791.00000	169642	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		488.00000	326	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		185862.00000	195816	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		161.00000	102	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.32800	7.40600		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		42624.00000	48517	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		30473.00000	26153	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		25352.00000	29755	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		45897.00000	40087	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		63498.00000	70632	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		19843.00000	16764	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		87553.00000	95575	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		13534.00000	11344	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		1936.00000	2600	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		128268.00000	118720	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		5017.00000	6473	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		94746.00000	85990	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		12744.00000	15576	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		67231.00000	59850	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		112707.00000	121353	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		9418.00000	7851	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		138222.00000	147300	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		6708.00000	5573	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		163636.00000	173012	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		4898.00000	4062	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		187829.00000	197518	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		2827.00000	2303	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.32100	7.40200		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		52528.00000	58533	10.55	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	7.50	Put		39942.00000	35406	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		34650.00000	39446	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		54535.00000	48790	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		73097.00000	80121	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		29215.00000	25698	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		96577.00000	104367	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		22523.00000	19771	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		10055.00000	12220	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		98615.00000	90239	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		20270.00000	23737	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		73853.00000	66778	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		120914.00000	129277	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		17764.00000	15586	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		145499.00000	154292	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		14285.00000	12538	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		170036.00000	179152	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		11747.00000	10322	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		192441.00000	201939	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		8024.00000	6981	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		215010.00000	224805	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		5372.00000	4626	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.40100	7.41600		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		4518.00000	4658	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		2893.00000	2742	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		7876.00000	8072	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		1434.00000	1339	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		11948.00000	12183	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		717.00000	662	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2080.00000	2160	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		5302.00000	5091	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		4.00000	4	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		22904.00000	22614	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		27.00000	29	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		17963.00000	17674	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		148.00000	156	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		13149.00000	12867	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		705.00000	737	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		8801.00000	8543	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		16341.00000	16600	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		350.00000	319	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		20897.00000	21170	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		175.00000	158	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		25512.00000	25793	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		87.00000	77	2.72	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/02/2006 Bond Future	9.00	Call		30128.00000	30415	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		28.00000	25	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.37200	7.39200		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5865.00000	6044	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		4014.00000	3850	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3499.00000	3630	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		5939.00000	5727	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		8752.00000	8974	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		2633.00000	2512	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		12081.00000	12338	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1718.00000	1631	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		153.00000	163	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		19994.00000	19660	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		391.00000	414	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		15846.00000	15525	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		884.00000	930	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		11977.00000	11680	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1781.00000	1864	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		8536.00000	8275	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		15781.00000	16061	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		1196.00000	1132	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		19620.00000	19917	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		837.00000	790	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		23566.00000	23875	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		606.00000	572	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		27555.00000	27872	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		441.00000	415	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.32400	7.34900		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5002.00000	5164	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		6479.00000	6268	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7209.00000	7408	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		4962.00000	4788	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		9743.00000	9975	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3791.00000	3650	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		12538.00000	12797	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2898.00000	2784	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2064.00000	2152	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		11043.00000	10759	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3187.00000	3310	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		8406.00000	8156	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		15637.00000	15917	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		2328.00000	2235	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		18882.00000	19177	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1920.00000	1843	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		22184.00000	22492	2.28	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	8.75	Put		1588.00000	1524	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		25562.00000	25879	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1350.00000	1295	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.65800	7.72500		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		15283.00000	17606	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		13635.00000	11524	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		25648.00000	28697	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		7697.00000	6313	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		38272.00000	41842	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		4340.00000	3477	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		45.00000	65	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		84991.00000	80579	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		221.00000	308	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		67145.00000	62799	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		850.00000	1135	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		50111.00000	45963	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		3017.00000	3790	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		34967.00000	31307	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		7661.00000	9167	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		22644.00000	19717	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		52030.00000	55941	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		2432.00000	1910	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		66318.00000	70441	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		1361.00000	1050	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		80788.00000	85036	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		773.00000	588	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		95100.00000	99448	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		321.00000	235	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.66300	7.73400		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		22824.00000	25206	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		21791.00000	19577	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		32644.00000	35517	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		15645.00000	13920	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		44219.00000	47484	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		11561.00000	10229	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		14669.00000	16506	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		29918.00000	27157	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		56635.00000	60206	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		8620.00000	7594	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		69579.00000	73383	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		6500.00000	5708	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		82818.00000	86800	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		4965.00000	4349	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		95534.00000	99703	10.35	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 04/05/2006 Bond Future	9.25	Put		3189.00000	2760	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.66700	7.74000		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		29041.00000	31431	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		28410.00000	26177	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		38703.00000	41471	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		22446.00000	20591	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		49933.00000	53012	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		18344.00000	16800	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		20618.00000	22588	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		35913.00000	33260	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		61791.00000	65125	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		15157.00000	13868	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		74064.00000	77604	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		12668.00000	11585	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		86590.00000	90298	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		10708.00000	9792	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		98017.00000	101917	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		7918.00000	7195	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.67300	7.73900		8.06	0.00	11.00
R203 On 02/02/2006 Bond Future	7.75	Call		14849.00000	17535	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		13996.00000	11542	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		26458.00000	30177	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		6462.00000	5041	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		41158.00000	45630	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		2488.00000	1820	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		859.00000	1154	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		60388.00000	55543	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		2749.00000	3530	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		41645.00000	37286	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		7050.00000	8664	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		25822.00000	22297	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		57673.00000	62562	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		786.00000	535	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		74861.00000	79926	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		202.00000	127	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		92042.00000	97164	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		42.00000	24	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.67600	7.74600		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		23863.00000	26641	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		23557.00000	20962	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		34326.00000	37775	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		15138.00000	13215	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		46768.00000	50812	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		9153.00000	7825	8.69	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 04/05/2006 Bond Future	7.00	Call		5399.00000	6341	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		64601.00000	60171	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		9527.00000	10990	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		48403.00000	44494	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		15601.00000	17694	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		34646.00000	31366	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		91642.00000	96736	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		1358.00000	1081	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		60786.00000	65307	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		5188.00000	4336	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		75899.00000	80766	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		2749.00000	2243	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.67700	7.74900		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		29761.00000	32580	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		29686.00000	27059	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		39748.00000	43106	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		21057.00000	18970	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		51268.00000	55123	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		14403.00000	12812	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		9781.00000	11061	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		68324.00000	64158	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		14815.00000	16562	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		53344.00000	49646	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		21443.00000	23714	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		40437.00000	37262	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		64093.00000	68380	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		9483.00000	8324	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		77939.00000	82577	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		6002.00000	5195	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		92504.00000	97412	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		3648.00000	3111	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.64500	7.71200		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		29616.00000	33699	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		6370.00000	4941	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.64800	7.71700		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		37900.00000	41572	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		15328.00000	13393	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.65000	7.72200		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		43604.00000	47229	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		21701.00000	19548	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.61500	7.68100		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		31754.00000	35901	9.73	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/02/2006 Bond Future	8.00	Put		5906.00000	4583	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.61900	7.68700		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		39842.00000	43568	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		14731.00000	12880	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.62000	7.69100		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		45668.00000	49349	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		21133.00000	19053	10.20	0.00	0.00
Total for Derivatives:							0.00	2,320.00

Grand Total: 0.00 2,320.00