



Daily MTM Report

Daily summary for 02/12/2005

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			7.17600	7.18000			0.00	0.00
R153 On 31/08/2010 Bond			7.45000	7.48500			0.00	0.00
R157 On 15/09/2015 Bond			7.61000	7.68500			0.00	0.00
R186 On 21/12/2026 Bond			7.26500	7.33000			0.00	0.00
R194 On 28/02/2008 Bond			7.35000	7.37500			0.00	0.00
R201 On 21/12/2014 Bond			7.57000	7.64500			0.00	0.00
R203 On 15/09/2017 Bond			7.59000	7.66000			0.00	0.00
R204 On 21/12/2018 Bond			7.57000	7.63500			0.00	0.00
R207 On 15/01/2020 Bond			7.54300	7.60700			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			235.31700		234.61300		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call			59395.00000	64434	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			13265.00000	11264	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			239.70100		238.99000		4.99	0.00	200.00
GOVI On 04/05/2006 jGovi	230.00	Call			94302.00000	100612	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put			4402.00000	3602	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			244.17600		243.46600		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call			138187.00000	144744	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put			3527.00000	2984	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			248.70600		248.00500		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call			182152.00000	188852	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put			2102.00000	1792	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			7.43400		7.46900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.61200		7.68900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.21100		7.27500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.33900		7.36400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.53400		7.60500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.57100		7.63900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.53800		7.59900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.51800		7.57800		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.16400		7.16400		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.30000		7.32200		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		481.00000	447	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		304.00000	325	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.26600	7.31200		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1249.00000	1175	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		485.00000	524	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.42000	7.49100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1828.00000	1713	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		627.00000	685	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.49400	7.57400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2202.00000	2074	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		798.00000	865	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.53100	7.61500		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1715.00000	1607	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1434.00000	1531	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.59900	7.67200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1976.00000	1880	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1556.00000	1638	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.51900	7.58600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2014.00000	1928	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1803.00000	1882	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.65800	7.64100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2334.00000	2356	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1963.00000	1940	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.47000	7.52300		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		7127.00000	6444	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		2072.00000	2364	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.64700	7.68800		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		7376.00000	6573	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		9938.00000	10834	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.70000	7.76700		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		6883.00000	5451	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		23032.00000	26294	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.56400	6.71600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.73000	6.88200		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.92300	7.08100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.93200	7.01200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.02400	7.10500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.12100	7.20000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.05800	7.11100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.13800	7.19200		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			7.22900	7.28400		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.46700	7.50400		4.47	0.00	276.00
R153 On 02/02/2006 Bond Future	7.50	Call		8457.00000	9206	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		8628.00000	7790	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		15130.00000	16173	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		4644.00000	4100	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		23360.00000	24627	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		2335.00000	2015	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		32651.00000	34055	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		1205.00000	1021	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1279.00000	1468	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		23129.00000	21731	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		3825.00000	4262	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		14774.00000	13625	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		374.00000	439	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		33249.00000	31726	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		42372.00000	43857	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		621.00000	519	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		52266.00000	53796	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		324.00000	267	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		62191.00000	63746	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		172.00000	140	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.45900	7.49700		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		14079.00000	14832	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		13957.00000	13162	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		19674.00000	20605	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		9433.00000	8815	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		26313.00000	27408	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		6060.00000	5607	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		33846.00000	35082	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		3688.00000	3375	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		3785.00000	4066	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		34684.00000	33417	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		6202.00000	6618	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		26649.00000	25517	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		9596.00000	10173	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		19703.00000	18732	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		42078.00000	43424	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		2120.00000	1918	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		50803.00000	52228	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		1149.00000	1026	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		59832.00000	61310	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		585.00000	516	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		69018.00000	70529	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		280.00000	243	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.44600	7.48600		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		16650.00000	17416	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		16111.00000	15336	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		22654.00000	23555	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		12546.00000	11906	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		29341.00000	30359	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		9761.00000	9237	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		7287.00000	7751	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		26184.00000	25107	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		11482.00000	12101	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		20611.00000	19689	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		36894.00000	38002	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		7938.00000	7505	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		44775.00000	45956	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		6539.00000	6179	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		52878.00000	54117	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		5455.00000	5153	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		61124.00000	62410	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		4607.00000	4352	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.62400	7.70200		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.75	Call		19291.00000	22911	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		15279.00000	12346	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		32878.00000	37600	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		8222.00000	6391	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		49328.00000	54795	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		4445.00000	3358	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		194.00000	301	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		83117.00000	76671	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		863.00000	1256	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		61378.00000	55217	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		3448.00000	4604	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		42012.00000	36614	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		9350.00000	11680	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		26407.00000	22185	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		67083.00000	73011	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		2378.00000	1754	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		85414.00000	91610	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		1286.00000	930	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		103866.00000	110215	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		703.00000	499	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		122090.00000	128557	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		271.00000	184	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.62700	7.70700		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		28007.00000	31540	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		24492.00000	21453	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		40795.00000	45066	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		17083.00000	14782	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		17465.00000	20158	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		34556.00000	30677	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		55843.00000	60683	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		12332.00000	10601	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		88602.00000	94191	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		6656.00000	5673	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		4410.00000	5467	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		63974.00000	58459	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		9595.00000	11425	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		47709.00000	42967	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		71902.00000	77174	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		8983.00000	7683	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		105612.00000	111434	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		5011.00000	4261	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		121988.00000	128057	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		3096.00000	2594	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.62700	7.71000		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		35909.00000	39452	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		32714.00000	29594	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		48396.00000	52505	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		25455.00000	22902	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		62877.00000	67443	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		20572.00000	18475	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		9259.00000	10801	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		67680.00000	62559	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		16090.00000	18309	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		53567.00000	49124	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		25018.00000	27920	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		41959.00000	38199	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		78138.00000	83070	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		16842.00000	15112	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		93928.00000	99150	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		14008.00000	12568	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		109965.00000	115419	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		11777.00000	10569	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		124664.00000	130389	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		8558.00000	7621	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.26700	7.33300		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		17157.00000	21028	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		28224.00000	23306	9.91	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	7.50	Call		35769.00000	41595	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		13916.00000	10954	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		59830.00000	67061	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		6267.00000	4710	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		87017.00000	95016	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		2902.00000	2112	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		194.00000	306	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		117838.00000	109161	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1203.00000	1751	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		81959.00000	73718	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		5870.00000	7740	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		51120.00000	44202	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		114918.00000	123313	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		1358.00000	964	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		142599.00000	151189	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		653.00000	454	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		169642.00000	178328	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		326.00000	223	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		195816.00000	204569	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		102.00000	66	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.26000	7.32800		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		29755.00000	34015	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		40087.00000	35347	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		48517.00000	54064	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		26153.00000	22700	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		70632.00000	77215	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		16764.00000	14346	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		95575.00000	102874	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		11344.00000	9642	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2600.00000	3331	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		118720.00000	110450	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		6473.00000	8011	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		85990.00000	78527	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		15576.00000	18420	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		59850.00000	53693	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		121353.00000	129146	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		7851.00000	6643	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		147300.00000	155431	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		5573.00000	4703	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		173012.00000	181374	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		4062.00000	3422	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		197518.00000	206125	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		2303.00000	1909	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.25300	7.32100		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		39446.00000	43818	9.95	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	7.25	Put		48790.00000	44214	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		58533.00000	63909	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		35406.00000	31835	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		80121.00000	86326	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		25698.00000	22955	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		104367.00000	111177	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		19771.00000	17635	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		12220.00000	14311	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		90239.00000	83383	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		23737.00000	26975	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		66778.00000	61069	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		129277.00000	136536	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		15586.00000	13898	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		154292.00000	161887	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		12538.00000	11185	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		179152.00000	186996	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		10322.00000	9219	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		201939.00000	210086	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		6981.00000	6180	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		224805.00000	233185	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		4626.00000	4059	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.37300	7.40100		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		4658.00000	4954	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		2742.00000	2496	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		8072.00000	8468	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		1339.00000	1192	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		12183.00000	12642	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		662.00000	579	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2160.00000	2340	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		5091.00000	4728	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		22614.00000	22072	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		29.00000	33	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		17674.00000	17136	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		156.00000	178	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		12867.00000	12346	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		737.00000	817	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		8543.00000	8080	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		16600.00000	17098	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		319.00000	274	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		21170.00000	21688	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		158.00000	134	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		25793.00000	26323	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		77.00000	65	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		30415.00000	30953	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		25.00000	20	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.34200	7.37200		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3630.00000	3841	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		5727.00000	5423	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6044.00000	6328	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		3850.00000	3619	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		8974.00000	9322	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		2512.00000	2345	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		12338.00000	12734	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1631.00000	1513	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		163.00000	180	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		19660.00000	19162	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		414.00000	453	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		15525.00000	15050	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		930.00000	1008	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		11680.00000	11242	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1864.00000	1999	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		8275.00000	7896	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		16061.00000	16490	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		1132.00000	1047	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		19917.00000	20371	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		790.00000	728	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		23875.00000	24345	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		572.00000	526	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		27872.00000	28353	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		415.00000	381	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.29300	7.32400		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5164.00000	5374	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		6268.00000	6015	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7408.00000	7663	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		4788.00000	4581	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		9975.00000	10270	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3650.00000	3482	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		12797.00000	13125	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2784.00000	2650	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2152.00000	2268	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		10759.00000	10412	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3310.00000	3470	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		8156.00000	7854	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		15917.00000	16270	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		2235.00000	2125	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		19177.00000	19549	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1843.00000	1753	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		22492.00000	22879	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		1524.00000	1449	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		25879.00000	26278	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1295.00000	1231	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.58100	7.65800		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		17606.00000	20577	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		11524.00000	9371	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		28697.00000	32464	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		6313.00000	4956	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		41842.00000	46149	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		3477.00000	2659	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		65.00000	101	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		80579.00000	75490	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		308.00000	451	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		62799.00000	57818	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1135.00000	1573	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		45963.00000	41276	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		3790.00000	4890	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		31307.00000	27282	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		9167.00000	11185	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		19717.00000	16610	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		55941.00000	60585	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		1910.00000	1429	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		70441.00000	75286	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		1050.00000	771	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		85036.00000	89998	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		588.00000	425	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		99448.00000	104500	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		235.00000	163	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.58300	7.66300		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		25206.00000	28097	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		19577.00000	17257	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		35517.00000	38946	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		13920.00000	12139	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		47484.00000	51333	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		10229.00000	8868	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		16506.00000	18782	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		27157.00000	24223	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		60206.00000	64377	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		7594.00000	6554	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		73383.00000	77796	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		5708.00000	4910	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		86800.00000	91394	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		4349.00000	3733	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		99703.00000	104490	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		2760.00000	2337	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.58400	7.66700		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		31431.00000	34317	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		26177.00000	23776	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		41471.00000	44778	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		20591.00000	18610	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		53012.00000	56660	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		16800.00000	15161	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		22588.00000	24998	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		33260.00000	30384	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		65125.00000	69048	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		13868.00000	12504	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		77604.00000	81749	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		11585.00000	10443	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		90298.00000	94621	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		9792.00000	8829	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		101917.00000	106449	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		7195.00000	6441	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.60100	7.67300		8.06	0.00	11.00
R203 On 02/02/2006 Bond Future	7.75	Call		17535.00000	20831	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		11542.00000	9193	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		30177.00000	34548	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		5041.00000	3767	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		45630.00000	50719	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		1820.00000	1264	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1154.00000	1581	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		55543.00000	50326	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		3530.00000	4596	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		37286.00000	32707	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		8664.00000	10750	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		22297.00000	18738	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		62562.00000	68015	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		535.00000	343	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		79926.00000	85519	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		127.00000	74	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		97164.00000	102798	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		24.00000	13	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.60200	7.67600		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		26641.00000	29815	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		20962.00000	18417	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		37775.00000	41649	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		13215.00000	11369	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		50812.00000	55287	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		7825.00000	6580	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		6341.00000	7486	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		60171.00000	55596	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		10990.00000	12730	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		44494.00000	40514	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		17694.00000	20132	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		31366.00000	28084	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		96736.00000	102216	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		1081.00000	841	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		65307.00000	70249	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		4336.00000	3559	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		80766.00000	86036	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		2243.00000	1794	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.60200	7.67700		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		32580.00000	35710	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		27059.00000	24477	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		43106.00000	46793	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		18970.00000	16944	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		55123.00000	59315	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		12812.00000	11292	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		11061.00000	12538	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		64158.00000	59922	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		16562.00000	18551	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		49646.00000	45922	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		23714.00000	26265	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		37262.00000	34101	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		68380.00000	73000	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		8324.00000	7232	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		82577.00000	87541	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		5195.00000	4447	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		97412.00000	102635	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		3111.00000	2622	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.57900	7.64500		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		33699.00000	37998	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		4941.00000	3770	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.58000	7.64800		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		41572.00000	45396	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		13393.00000	11650	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.58100	7.65000		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		47229.00000	50875	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		19548.00000	17616	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.55000	7.61500		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		35901.00000	40246	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		4583.00000	3501	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.55200	7.61900		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		43568.00000	47439	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		12880.00000	11214	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.55300	7.62000		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		49349.00000	52987	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		19053.00000	17213	10.20	0.00	0.00
Total for Derivatives:							0.00	2,320.00

Grand Total: 0.00 2,320.00