



Daily MTM Report

Daily summary for 05/12/2005

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			7.10100	7.17600			0.00	0.00
R153 On 31/08/2010 Bond			7.48000	7.45000			0.00	0.00
R157 On 15/09/2015 Bond			7.64500	7.61000			0.00	0.00
R186 On 21/12/2026 Bond			7.30000	7.26500			0.00	0.00
R194 On 28/02/2008 Bond			7.38000	7.35000			0.00	0.00
R201 On 21/12/2014 Bond			7.60500	7.57000			0.00	0.00
R203 On 15/09/2017 Bond			7.62500	7.59000			0.00	0.00
R204 On 21/12/2018 Bond			7.60500	7.57000			0.00	0.00
R207 On 15/01/2020 Bond			7.57800	7.54300			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			234.91000		235.31700		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call			64434.00000	60764	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			11264.00000	11664	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			239.22900		239.70100		4.99	0.00	200.00
GOVI On 04/05/2006 jGovi	230.00	Call			100612.00000	96237	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put			3602.00000	3947	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			243.66300		244.17600		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call			144744.00000	139893	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put			2984.00000	3263	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			248.17600		248.70600		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call			188852.00000	183725	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put			1792.00000	1965	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			7.46200		7.43400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.64700		7.61200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.24500		7.21100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.36900		7.33900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.56700		7.53400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.60400		7.57100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.57100		7.53800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.55300		7.51800		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.11400		7.16400		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.24700		7.30000		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		447.00000	370	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		325.00000	377	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.24400	7.26600		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1175.00000	1134	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		524.00000	537	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.40400	7.42000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1713.00000	1681	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		685.00000	692	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.48500	7.49400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2074.00000	2054	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		865.00000	867	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.53700	7.53100		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1607.00000	1609	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1531.00000	1518	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.55100	7.59900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1880.00000	1815	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1638.00000	1690	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.64700	7.51900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1928.00000	2085	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1882.00000	1726	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.69700	7.65800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2356.00000	2406	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1940.00000	1888	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.47200	7.47000		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		6444.00000	6376	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		2364.00000	2260	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.66200	7.64700		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		6573.00000	6630	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		10834.00000	10269	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.70600	7.70000		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		5451.00000	5293	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		26294.00000	25709	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.70100	6.56400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.84100	6.73000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.00500	6.92300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.96000	6.93200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.04400	7.02400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.13800	7.12100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.06900	7.05800		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.14900	7.13800		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			7.23900	7.22900		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.50100	7.46700		4.47	0.00	276.00
R153 On 02/02/2006 Bond Future	7.25	Call		4262.00000	3635	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		13625.00000	14456	3.87	1.00	1.00
R153 On 02/02/2006 Bond Future	7.50	Call		9206.00000	8246	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		7790.00000	8288	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		16173.00000	14962	4.27	1.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		4100.00000	4347	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		24627.00000	23269	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		2015.00000	2116	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		34055.00000	32628	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		1021.00000	1054	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1468.00000	1164	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		21731.00000	22886	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		439.00000	321	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		31726.00000	33067	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		43857.00000	42404	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		519.00000	524	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		53796.00000	52333	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		267.00000	263	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		63746.00000	62282	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		140.00000	135	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.50200	7.45900		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		14832.00000	13793	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		13162.00000	13874	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		20605.00000	19373	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		8815.00000	9335	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		27408.00000	26012	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		5607.00000	5962	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		35082.00000	33557	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		3375.00000	3602	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4066.00000	3619	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		33417.00000	34721	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		6618.00000	5989	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		25517.00000	26639	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		10173.00000	9340	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		18732.00000	19651	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		43424.00000	41807	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		1918.00000	2053	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		52228.00000	50551	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		1026.00000	1100	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		61310.00000	59597	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		516.00000	554	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		70529.00000	68796	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		243.00000	261	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.49700	7.44600		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		17416.00000	16300	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		15336.00000	16184	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		23555.00000	22264	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		11906.00000	12579	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		30359.00000	28922	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		9237.00000	9765	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		7751.00000	7050	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		25107.00000	26370	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		12101.00000	11184	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		19689.00000	20736	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		38002.00000	36454	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		7505.00000	7921	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		45956.00000	44320	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		6179.00000	6507	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		54117.00000	52414	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		5153.00000	5414	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		62410.00000	60654	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		4352.00000	4561	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.66200	7.62400		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.50	Call		11680.00000	10056	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		22185.00000	23758	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		22911.00000	20616	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		12346.00000	13249	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		37600.00000	34841	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		6391.00000	6830	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		54795.00000	51781	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		3358.00000	3543	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		301.00000	199	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		76671.00000	79767	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		1256.00000	919	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		55217.00000	58079	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		4604.00000	3711	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		36614.00000	38919	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		73011.00000	69878	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		1754.00000	1818	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		91610.00000	88427	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		930.00000	944	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		110215.00000	107014	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		499.00000	496	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		128557.00000	125353	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		184.00000	179	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.67000	7.62700		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		31540.00000	29303	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		21453.00000	22755	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		45066.00000	42445	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		14782.00000	15699	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		20158.00000	18392	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		30677.00000	32449	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		60683.00000	57780	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		10601.00000	11235	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		94191.00000	90952	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		5673.00000	5971	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		5467.00000	4714	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		58459.00000	61244	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		11425.00000	10177	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		42967.00000	45256	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		77174.00000	74071	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		7683.00000	8118	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		111434.00000	108101	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		4261.00000	4465	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		128057.00000	124643	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		2594.00000	2717	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.67500	7.62700		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		39452.00000	37124	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		29594.00000	31125	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		52505.00000	49851	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		22902.00000	24106	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		67443.00000	64529	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		18475.00000	19420	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		10801.00000	9721	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		62559.00000	65337	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		18309.00000	16791	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		49124.00000	51463	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		27920.00000	25976	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		38199.00000	40113	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		83070.00000	79955	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		15112.00000	15856	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		99150.00000	95881	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		12568.00000	13156	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		115419.00000	112030	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		10569.00000	11038	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		130389.00000	126879	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		7621.00000	7969	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.30400	7.26700		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		21028.00000	18151	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		23306.00000	25367	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		41595.00000	37656	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		10954.00000	11953	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		67061.00000	62518	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		4710.00000	5105	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		95016.00000	90214	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		2112.00000	2248	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		306.00000	191	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		109161.00000	113984	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1751.00000	1243	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		73718.00000	78148	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		7740.00000	6190	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		44202.00000	47590	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		123313.00000	118413	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		964.00000	1002	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		151189.00000	146256	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		454.00000	460	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		178328.00000	173386	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		223.00000	220	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		204569.00000	199628	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		66.00000	63	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.30000	7.26000		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		34015.00000	31053	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		35347.00000	37690	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		54064.00000	50345	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		22700.00000	24286	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		77215.00000	72933	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		14346.00000	15370	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		102874.00000	98224	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		9642.00000	10298	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3331.00000	2745	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		110450.00000	115169	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		8011.00000	6842	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		78527.00000	82663	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		18420.00000	16357	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		53693.00000	56936	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		129146.00000	124261	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		6643.00000	7064	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		155431.00000	150397	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		4703.00000	4975	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		181374.00000	176246	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		3422.00000	3600	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		206125.00000	200917	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		1909.00000	2007	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.29500	7.25300		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		43818.00000	40752	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		44214.00000	46686	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		63909.00000	60218	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		31835.00000	33681	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		86326.00000	82141	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		22955.00000	24308	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		111177.00000	106639	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		17635.00000	18633	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		14311.00000	12766	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		83383.00000	87375	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		26975.00000	24648	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		61069.00000	64279	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		136536.00000	131745	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		13898.00000	14644	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		161887.00000	156914	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		11185.00000	11749	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		186996.00000	181892	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		9219.00000	9652	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		210086.00000	204848	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		6180.00000	6479	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		233185.00000	227849	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		4059.00000	4260	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.41100	7.37300		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2340.00000	1986	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		4728.00000	5111	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		4954.00000	4431	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		2496.00000	2709	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		8468.00000	7829	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		1192.00000	1290	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		12642.00000	11945	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		579.00000	617	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		4.00000	2	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		22072.00000	22806	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		33.00000	20	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		17136.00000	17860	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		178.00000	124	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		12346.00000	13028	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		817.00000	641	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		8080.00000	8641	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		17098.00000	16374	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		274.00000	287	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		21688.00000	20955	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		134.00000	136	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		26323.00000	25586	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		65.00000	64	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		30953.00000	30216	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		20.00000	19	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.40000	7.34200		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3841.00000	3369	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		5423.00000	5946	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6328.00000	5709	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		3619.00000	3996	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		9322.00000	8584	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		2345.00000	2602	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		12734.00000	11909	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1513.00000	1683	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		180.00000	135	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		19162.00000	20113	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		453.00000	355	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		15050.00000	15947	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1008.00000	821	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		11242.00000	12051	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1999.00000	1687	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		7896.00000	8579	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		16490.00000	15608	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		1047.00000	1161	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		20371.00000	19451	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		728.00000	804	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		24345.00000	23400	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		526.00000	577	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		28353.00000	27392	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		381.00000	416	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.37100	7.29300		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5374.00000	4794	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		6015.00000	6599	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7663.00000	6965	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		4581.00000	5046	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10270.00000	9471	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3482.00000	3846	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13125.00000	12245	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2650.00000	2932	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2268.00000	1938	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		10412.00000	11245	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3470.00000	3022	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		7854.00000	8569	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16270.00000	15329	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		2125.00000	2347	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		19549.00000	18562	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1753.00000	1929	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		22879.00000	21857	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		1449.00000	1589	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		26278.00000	25230	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1231.00000	1345	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.61900	7.58100		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		11185.00000	9772	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		16610.00000	17730	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		20577.00000	18678	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		9371.00000	10005	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		32464.00000	30238	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		4956.00000	5262	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		46149.00000	43744	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		2659.00000	2787	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		101.00000	64	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		75490.00000	77986	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		451.00000	316	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		57818.00000	60215	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1573.00000	1198	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		41276.00000	43434	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		4890.00000	4038	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		27282.00000	28964	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		60585.00000	58095	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		1429.00000	1472	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		75286.00000	72760	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		771.00000	778	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		89998.00000	87460	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		425.00000	420	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		104500.00000	101961	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		163.00000	157	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.62600	7.58300		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		18782.00000	17287	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		24223.00000	25533	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		28097.00000	26262	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		17257.00000	18226	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		38946.00000	36833	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		12139.00000	12831	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		51333.00000	49014	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		8868.00000	9353	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		64377.00000	61910	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		6554.00000	6892	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		77796.00000	75226	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		4910.00000	5144	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		91394.00000	88751	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		3733.00000	3895	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		104490.00000	101786	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		2337.00000	2437	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.63100	7.58400		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		24998.00000	23411	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		30384.00000	31795	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		34317.00000	32453	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		23776.00000	24909	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		44778.00000	42677	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		18610.00000	19508	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		56660.00000	54371	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		15161.00000	15869	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		69048.00000	66611	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		12504.00000	13065	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		81749.00000	79197	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		10443.00000	10889	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		94621.00000	91980	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		8829.00000	9185	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		106449.00000	103718	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6441.00000	6708	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.63800	7.60100		8.06	0.00	11.00
R203 On 02/02/2006 Bond Future	7.50	Call		10750.00000	9242	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		18738.00000	20137	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		20831.00000	18695	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		9193.00000	9963	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		34548.00000	31969	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		3767.00000	4094	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		50719.00000	47916	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		1264.00000	1367	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1581.00000	1194	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		50326.00000	52845	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		4596.00000	3732	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		32707.00000	34749	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		68015.00000	65131	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		343.00000	365	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		85519.00000	82615	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		74.00000	77	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		102798.00000	99892	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		13.00000	13	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.64400	7.60200		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		20132.00000	18446	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		28084.00000	29649	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		29815.00000	27710	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		18417.00000	19563	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		41649.00000	39176	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		11369.00000	12147	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	8.25	Call		55287.00000	52523	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		6580.00000	7067	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		7486.00000	6618	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		55596.00000	57980	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		12730.00000	11471	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		40514.00000	42507	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		102216.00000	99036	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		841.00000	912	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		70249.00000	67278	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		3559.00000	3839	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		86036.00000	82933	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		1794.00000	1941	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.64600	7.60200		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		26265.00000	24527	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		34101.00000	35719	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		35710.00000	33633	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		24477.00000	25756	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		46793.00000	44404	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		16944.00000	17911	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		59315.00000	56656	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		11292.00000	11989	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		12538.00000	11473	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		59922.00000	62214	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		18551.00000	17158	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		45922.00000	47886	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		73000.00000	70124	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		7232.00000	7712	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		87541.00000	84499	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		4447.00000	4761	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		102635.00000	99475	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		2622.00000	2817	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.61600	7.57900		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		37998.00000	35246	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		3770.00000	4089	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.62100	7.58000		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		45396.00000	42804	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		11650.00000	12420	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.62500	7.58100		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		50875.00000	48311	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		17616.00000	18614	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.58700	7.55000		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		40246.00000	37440	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		3501.00000	3789	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.59300	7.55200		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		47439.00000	44785	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		11214.00000	11954	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.59700	7.55300		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		52987.00000	50358	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		17213.00000	18187	10.20	0.00	0.00
Total for Derivatives:							2.00	2,322.00

Grand Total: 2.00 2,322.00