



Daily MTM Report

Daily summary for 07/12/2005

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			7.09500	7.09400			0.00	0.00
R153 On 31/08/2010 Bond			7.43000	7.42000			0.00	0.00
R157 On 15/09/2015 Bond			7.64000	7.61000			0.00	0.00
R186 On 21/12/2026 Bond			7.31000	7.27500			0.00	0.00
R194 On 28/02/2008 Bond			7.32000	7.31500			0.00	0.00
R201 On 21/12/2014 Bond			7.60000	7.56500			0.00	0.00
R203 On 15/09/2017 Bond			7.62000	7.59000			0.00	0.00
R204 On 21/12/2018 Bond			7.60000	7.57000			0.00	0.00
R207 On 15/01/2020 Bond			7.57500	7.54500			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			235.09500	235.39600		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		64250.00000	61747	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		10290.00000	10797	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			239.41500	239.71400		4.99	0.00	200.00
GOVI On 04/05/2006 jGovi	230.00	Call		100556.00000	97813	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		3416.00000	3663	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			243.84100	244.13500		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		144256.00000	141490	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		2906.00000	3080	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			248.33400	248.62200		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		187988.00000	185209	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1768.00000	1869	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			7.41400	7.40500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.64500	7.61600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.25700	7.22300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.31100	7.30700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.56200	7.53000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.59900	7.57100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.56500	7.53700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.54800	7.51900		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.10700	7.10700		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.19700	7.19000		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		302.00000	306	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		449.00000	436	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.10800	7.11900		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		952.00000	934	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		660.00000	670	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.28000	7.28700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1502.00000	1490	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		799.00000	804	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.37900	7.37200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1881.00000	1890	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		971.00000	962	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.42800	7.41100		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1455.00000	1473	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1673.00000	1649	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.47800	7.46700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1710.00000	1722	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1791.00000	1775	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.46000	7.42000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1803.00000	1849	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1999.00000	1947	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.61300	7.59200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2259.00000	2286	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2017.00000	1989	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.36400	7.35400		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		4992.00000	5069	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3065.00000	2952	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.62700	7.59300		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		5415.00000	5891	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		11922.00000	10986	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.70900	7.67100		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		4587.00000	5159	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		27491.00000	25386	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.69300	6.69800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.82300	6.83400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.98700	6.99500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.95300	6.95300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.03700	7.03700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.12600	7.12800		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.05500	7.06000		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.12800	7.13700		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			7.20800	7.22300		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.44800	7.43800		4.47	0.00	277.00
R153 On 02/02/2006 Bond Future	7.45	Call		0.00000	8103	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		0.00000	8017	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		9605.00000	9298	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		6943.00000	7066	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		4437.00000	4230	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		12553.00000	12776	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		16828.00000	16452	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		3509.00000	3562	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		25504.00000	25091	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		1646.00000	1663	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		35078.00000	34650	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		799.00000	801	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1509.00000	1406	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		20527.00000	20853	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		437.00000	397	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		30479.00000	30868	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		44972.00000	44540	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		388.00000	386	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		54966.00000	54533	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		191.00000	189	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		64948.00000	64516	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		96.00000	94	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		0.00000	1807	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		0.00000	19064	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		0.00000	2285	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		0.00000	17357	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		0.00000	2846	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		0.00000	15737	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		0.00000	3492	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		0.00000	14209	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		0.00000	5981	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		0.00000	10202	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		0.00000	6997	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		0.00000	9061	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		0.00000	10577	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		0.00000	6204	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		0.00000	11937	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		0.00000	5428	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		0.00000	13373	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		0.00000	4733	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		0.00000	14880	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		0.00000	4112	4.23	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future	7.30	Call		0.00000	5059	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		0.00000	11440	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Call		0.00000	18083	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Put		0.00000	3076	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		0.00000	19767	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		0.00000	2648	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		0.00000	21501	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		0.00000	2274	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		0.00000	23277	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		0.00000	1947	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.44500	7.43600		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		15146.00000	14903	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		12537.00000	12662	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		21037.00000	20756	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		8309.00000	8395	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		27959.00000	27647	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		5219.00000	5274	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		35742.00000	35407	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		3098.00000	3130	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4130.00000	4019	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		32543.00000	32799	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		6742.00000	6589	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		24703.00000	24917	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		10382.00000	10183	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		18002.00000	18171	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		44176.00000	43826	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		1732.00000	1749	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		53050.00000	52691	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		910.00000	918	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		62181.00000	61817	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		448.00000	452	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		71431.00000	71065	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		207.00000	208	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.43700	7.42900		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		17629.00000	17432	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		14894.00000	15005	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		23824.00000	23599	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		11519.00000	11603	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		30681.00000	30434	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		8904.00000	8966	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		7856.00000	7727	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		24556.00000	24736	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		12258.00000	12092	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		19190.00000	19333	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		38367.00000	38104	4.72	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.25	Put		7214.00000	7259	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		46357.00000	46081	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		5923.00000	5956	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		54548.00000	54263	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		4928.00000	4951	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		62866.00000	62574	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		4152.00000	4169	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.65600	7.62600		7.56	0.00	145.00
R157 On 02/02/2006 Bond Future	7.75	Call		22265.00000	20628	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		11868.00000	12756	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		11093.00000	9985	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		21766.00000	23183	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		37017.00000	34979	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		5976.00000	6464	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		54310.00000	52034	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		3042.00000	3291	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		238.00000	183	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		76777.00000	79247	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		1076.00000	877	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		55206.00000	57532	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		4205.00000	3632	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		36384.00000	38335	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		72623.00000	70220	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		1534.00000	1656	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		91297.00000	88831	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		785.00000	843	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		109954.00000	107457	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		406.00000	434	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		128346.00000	125830	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		142.00000	152	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.66400	7.63300		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		30918.00000	29403	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		21326.00000	22361	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		44404.00000	42606	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		14615.00000	15367	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		19615.00000	18438	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		30629.00000	32001	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		60005.00000	57995	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		10417.00000	10957	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		93528.00000	91256	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		5504.00000	5782	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		5185.00000	4703	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		58671.00000	60740	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		11001.00000	10184	6.52	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/05/2006 Bond Future	7.25	Put		43037.00000	44770	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		76498.00000	74335	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		7502.00000	7888	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		110786.00000	108438	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		4108.00000	4310	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		127448.00000	125026	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		2479.00000	2607	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.66900	7.63800		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		38679.00000	37244	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		29707.00000	30763	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		51660.00000	50011	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		22942.00000	23785	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		66542.00000	64724	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		18460.00000	19134	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		10388.00000	9741	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		63032.00000	64876	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		17757.00000	16837	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		49457.00000	51028	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		27246.00000	26056	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		38410.00000	39712	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		82132.00000	80182	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		15060.00000	15601	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		98188.00000	96134	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		12491.00000	12928	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		114442.00000	112307	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		10477.00000	10834	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		129416.00000	127195	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		7534.00000	7803	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.31400	7.27800		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		19588.00000	17189	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		23337.00000	25734	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		39894.00000	36404	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		10724.00000	12030	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		65342.00000	61152	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		4462.00000	5068	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		93358.00000	88828	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		1925.00000	2191	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		221.00000	153	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		110547.00000	115276	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1416.00000	1072	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		74854.00000	79307	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		6844.00000	5658	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		44776.00000	48388	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		121721.00000	117038	12.71	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/02/2006 Bond Future	8.25	Put		842.00000	957	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		149644.00000	144896	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		381.00000	430	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		176813.00000	172038	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		179.00000	201	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		203082.00000	198291	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		50.00000	56	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.31100	7.27500		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		32559.00000	30130	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		35884.00000	38221	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		52330.00000	49208	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		22959.00000	24603	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		75309.00000	71650	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		14434.00000	15540	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		100872.00000	96852	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		9633.00000	10379	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2985.00000	2555	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		112097.00000	116433	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7364.00000	6468	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		79873.00000	83743	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		17346.00000	15704	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		54612.00000	57736	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		127097.00000	122838	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		6588.00000	7094	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		153363.00000	148946	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		4629.00000	4977	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		179302.00000	174781	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		3343.00000	3588	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		204072.00000	199450	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		1849.00000	1993	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.30600	7.27000		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		42309.00000	39861	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		44951.00000	47239	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		62146.00000	59158	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		32317.00000	34065	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		84378.00000	80954	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		23253.00000	24565	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		109102.00000	105362	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		17805.00000	18801	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		13496.00000	12309	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		84813.00000	88362	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		25791.00000	23965	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		62130.00000	65040	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		134376.00000	130407	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		13984.00000	14750	12.96	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	8.50	Call		159672.00000	155534	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		11215.00000	11813	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		184745.00000	180484	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		9213.00000	9688	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		207820.00000	203420	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		6160.00000	6496	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		230914.00000	226410	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		4033.00000	4266	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.34500	7.34000		2.10	50.00	50.00
R194 On 02/02/2006 Bond Future	7.25	Call		2491.00000	2423	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		4239.00000	4268	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		5241.00000	5151	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		2143.00000	2150	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		8888.00000	8788	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		973.00000	970	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		13153.00000	13051	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		450.00000	444	2.26	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		21431.00000	21528	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		33.00000	30	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		16496.00000	16590	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		186.00000	173	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		11714.00000	11798	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		867.00000	830	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		7491.00000	7550	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		17666.00000	17565	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		203.00000	198	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		22289.00000	22189	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		94.00000	91	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		26941.00000	26842	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		43.00000	42	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		31585.00000	31488	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		12.00000	12	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.32400	7.32100		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3945.00000	3906	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		5166.00000	5179	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6482.00000	6435	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		3412.00000	3417	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		9523.00000	9471	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		2185.00000	2185	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		12976.00000	12922	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1394.00000	1391	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		183.00000	177	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		18804.00000	18850	1.57	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 04/05/2006 Bond Future	6.50	Call		463.00000	452	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		14699.00000	14739	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1035.00000	1016	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		10909.00000	10942	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2058.00000	2030	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		7594.00000	7617	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		16760.00000	16705	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		956.00000	953	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		20662.00000	20607	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		659.00000	656	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		24652.00000	24597	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		473.00000	469	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		28673.00000	28618	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		340.00000	337	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.28500	7.28500		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5385.00000	5373	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		5907.00000	5896	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7685.00000	7673	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		4483.00000	4471	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10303.00000	10291	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3396.00000	3384	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13169.00000	13158	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2575.00000	2564	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2264.00000	2255	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		10289.00000	10279	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3473.00000	3462	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		7737.00000	7727	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16323.00000	16312	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		2059.00000	2048	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		19609.00000	19599	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1693.00000	1683	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		22945.00000	22936	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1395.00000	1386	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		26349.00000	26341	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1183.00000	1175	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.61300	7.57800		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		10830.00000	9715	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		16054.00000	17273	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		20259.00000	18691	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		8852.00000	9618	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		32255.00000	30350	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		4546.00000	4975	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		46052.00000	43944	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		2362.00000	2588	8.96	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/02/2006 Bond Future	6.50	Call		79.00000	57	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		75267.00000	77579	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		380.00000	294	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		57546.00000	59794	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1410.00000	1151	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		40914.00000	42988	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		4599.00000	3965	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		26791.00000	28491	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		60583.00000	58364	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		1226.00000	1341	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		75354.00000	73077	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		638.00000	696	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		90113.00000	87808	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		340.00000	368	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		104661.00000	102337	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		123.00000	134	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.62000	7.58400		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		18472.00000	17323	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		23977.00000	25177	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		27772.00000	26339	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		16997.00000	17912	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		38628.00000	36957	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		11887.00000	12564	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		51031.00000	49179	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		8631.00000	9127	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		64097.00000	62111	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		6339.00000	6702	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		77541.00000	75459	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		4720.00000	4986	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		91162.00000	89011	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		3566.00000	3763	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		104301.00000	102082	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		2213.00000	2342	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.62600	7.58900		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		24618.00000	23446	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		30323.00000	31511	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		33901.00000	32512	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		23679.00000	24650	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		44339.00000	42762	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		18491.00000	19275	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		56205.00000	54478	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		15025.00000	15658	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		68586.00000	66739	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		12361.00000	12875	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		81284.00000	79344	10.31	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 03/08/2006 Bond Future	8.75	Put		10298.00000	10717	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		94158.00000	92143	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		8684.00000	9030	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		106005.00000	103909	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6315.00000	6580	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.63200	7.60200		8.06	0.00	11.00
R203 On 02/02/2006 Bond Future	7.50	Call		10257.00000	9195	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		18324.00000	19619	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		20338.00000	18752	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		8778.00000	9549	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		34170.00000	32177	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		3467.00000	3831	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		50481.00000	48258	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		1105.00000	1239	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1381.00000	1144	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		50204.00000	52324	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		4229.00000	3659	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		32419.00000	34206	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		67873.00000	65554	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		280.00000	318	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		85422.00000	83073	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		56.00000	64	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		102715.00000	100359	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		9.00000	10	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.63800	7.60700		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		19643.00000	18493	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		27983.00000	29233	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		29281.00000	27818	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		18271.00000	19208	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		41105.00000	39358	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		11213.00000	11865	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		54759.00000	52779	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		6440.00000	6860	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		7168.00000	6601	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		55665.00000	57499	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		12317.00000	11477	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		40489.00000	42048	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		101782.00000	99451	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		794.00000	863	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		69752.00000	67602	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		3449.00000	3699	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		85573.00000	83310	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		1718.00000	1855	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.64100	7.61000		8.49	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/08/2006 Bond Future	7.50	Call		25732.00000	24578	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		34179.00000	35389	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		35118.00000	33723	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		24496.00000	25465	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		46161.00000	44539	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		16923.00000	17666	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		58660.00000	56839	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		11247.00000	11792	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		12161.00000	11473	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		60157.00000	61833	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		18092.00000	17178	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		46074.00000	47525	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		72337.00000	70353	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		7180.00000	7560	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		86880.00000	84769	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		4397.00000	4650	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		101982.00000	99779	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		2580.00000	2741	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.61000	7.58000		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		37605.00000	35475	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		3460.00000	3821	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.61600	7.58500		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		44818.00000	42944	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		11483.00000	12151	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.62000	7.58900		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		50199.00000	48459	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		17589.00000	18357	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.58400	7.55300		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		39720.00000	37477	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		3226.00000	3576	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.59000	7.55900		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		46734.00000	44816	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		11090.00000	11737	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.59400	7.56200		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		52242.00000	50402	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		17207.00000	17986	10.20	0.00	0.00
Total for Derivatives:							50.00	2,378.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

50.00

2,378.00