



Daily MTM Report

Daily summary for 13/12/2005

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			7.05600	7.04700			0.00	0.00
R153 On 31/08/2010 Bond			7.41000	7.39000			0.00	0.00
R157 On 15/09/2015 Bond			7.61000	7.59000			0.00	0.00
R186 On 21/12/2026 Bond			7.26000	7.25000			0.00	0.00
R194 On 28/02/2008 Bond			7.28000	7.26000			0.00	0.00
R201 On 21/12/2014 Bond			7.58000	7.56000			0.00	0.00
R203 On 15/09/2017 Bond			7.59500	7.57500			0.00	0.00
R204 On 21/12/2018 Bond			7.57000	7.55000			0.00	0.00
R207 On 15/01/2020 Bond			7.53800	7.51900			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			235.47700	235.68400		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		65314.00000	63479	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		8474.00000	8709	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			239.75400	239.96500		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		102590.00000	100621	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		2940.00000	3081	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			244.13000	244.33900		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		146011.00000	144026	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		2621.00000	2726	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			248.57200	248.77500		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		189378.00000	187409	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1628.00000	1689	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			7.39300	7.37700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.61000	7.59300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.20600	7.19800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.27100	7.25600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.54200	7.52400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.57300	7.55400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.53500	7.51700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.51200	7.49500		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.08600	7.08600		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.13700	7.13500		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		228.00000	227	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		510.00000	503	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.02200	7.01700		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		803.00000	806	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		761.00000	752	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.15200	7.14500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1289.00000	1296	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		933.00000	923	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.25200	7.23100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1668.00000	1695	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1102.00000	1078	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.31700	7.29800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1316.00000	1335	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1811.00000	1783	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.42100	7.39000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1609.00000	1643	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1878.00000	1837	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.37300	7.39500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1764.00000	1737	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2021.00000	2048	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.48900	7.51100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2141.00000	2111	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2112.00000	2140	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.26700	7.26100		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		3855.00000	3868	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3642.00000	3559	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.58500	7.57300		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		4698.00000	4804	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		12043.00000	11650	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.67800	7.67500		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		4118.00000	4077	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		26757.00000	26499	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.68000	6.68200		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.79400	6.79900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.93700	6.94100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.92000	6.92100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.00000	7.00100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.08700	7.08900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.02200	7.02400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.07800	7.08200		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			7.13300	7.13900		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.42600	7.40700		4.47	0.00	277.00
R153 On 02/02/2006 Bond Future	7.40	Call		7484.00000	7011	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		7785.00000	8130	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		8664.00000	8154	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		6814.00000	7122	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		1913.00000	1714	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		17407.00000	18025	3.71	0.00	1.00
R153 On 02/02/2006 Bond Future	7.25	Call		4519.00000	4165	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		11302.00000	11766	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		17465.00000	16781	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		2812.00000	2946	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		19166.00000	18462	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		2395.00000	2509	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		9934.00000	9389	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		5939.00000	6211	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		26414.00000	25652	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		1222.00000	1278	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		36163.00000	35367	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		550.00000	572	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1482.00000	1316	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		19166.00000	19817	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		401.00000	342	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		29109.00000	29867	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		46166.00000	45356	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		248.00000	255	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		56222.00000	55406	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		113.00000	116	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		66239.00000	65421	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		53.00000	53	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2428.00000	2192	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		15736.00000	16318	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		3031.00000	2756	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		14159.00000	14702	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		3727.00000	3413	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		12680.00000	13184	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		6398.00000	5964	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		8855.00000	9239	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		11290.00000	10712	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		5154.00000	5394	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		12728.00000	12119	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		4455.00000	4664	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		14240.00000	13604	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		3836.00000	4017	4.19	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future	7.70	Call		15821.00000	15160	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		3290.00000	3446	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Call		5410.00000	5015	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		10027.00000	10451	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		20916.00000	20195	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		2034.00000	2130	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		22712.00000	21975	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		1721.00000	1802	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		24546.00000	23796	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		1452.00000	1520	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.42800	7.40800		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		15486.00000	14994	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		11735.00000	12059	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		21528.00000	20945	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		7657.00000	7891	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		28606.00000	27947	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		4723.00000	4880	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		36532.00000	35814	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		2744.00000	2842	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4170.00000	3961	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		31439.00000	32047	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		6850.00000	6553	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		23667.00000	24187	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		10591.00000	10197	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		17068.00000	17491	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		45084.00000	44325	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		1497.00000	1554	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		54048.00000	53262	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		765.00000	796	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		63241.00000	62440	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		365.00000	381	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		72530.00000	71720	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		163.00000	170	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.42600	7.40500		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		17924.00000	17454	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		14262.00000	14602	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		24200.00000	23658	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		10968.00000	11237	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		31133.00000	30532	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		8429.00000	8639	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		7998.00000	7699	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		23772.00000	24284	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		12473.00000	12084	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		18479.00000	18901	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		38878.00000	38232	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		6799.00000	6964	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		46919.00000	46239	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		5559.00000	5690	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		55154.00000	54447	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		4607.00000	4711	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		63508.00000	62781	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		3868.00000	3951	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.62400	7.60500		7.56	0.00	145.00
R157 On 02/02/2006 Bond Future	7.50	Call		10994.00000	10209	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		19896.00000	20713	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		22509.00000	21371	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		10342.00000	10806	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		37713.00000	36334	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		4902.00000	5125	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		55379.00000	53873	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		2340.00000	2437	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		188.00000	153	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		74956.00000	76523	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		949.00000	812	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		53308.00000	54774	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		4000.00000	3592	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		34407.00000	35602	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		73963.00000	72399	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		1103.00000	1141	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		92811.00000	91222	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		527.00000	541	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		111574.00000	109976	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		255.00000	259	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		130055.00000	128453	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		80.00000	81	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.63400	7.61400		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		19812.00000	19001	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		29259.00000	30097	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		31297.00000	30263	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		20139.00000	20754	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		44984.00000	43769	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		13628.00000	14062	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		60756.00000	59409	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		9602.00000	9903	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		94551.00000	93047	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		4960.00000	5105	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		5170.00000	4833	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		57090.00000	58402	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		11060.00000	10492	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		41530.00000	42611	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		77398.00000	75958	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		6836.00000	7044	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		111909.00000	110361	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		3664.00000	3765	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		128705.00000	127118	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		2170.00000	2231	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.64200	7.62200		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		27432.00000	26626	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		37308.00000	38112	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		38972.00000	38005	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		28711.00000	29354	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		52064.00000	50960	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		22058.00000	22564	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		67041.00000	65828	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		17671.00000	18068	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		10418.00000	9974	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		61774.00000	62940	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		17853.00000	17225	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		48264.00000	49247	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		82716.00000	81420	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		14356.00000	14669	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		98846.00000	97485	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		11861.00000	12110	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		115165.00000	113754	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		9912.00000	10111	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		130247.00000	128785	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		7076.00000	7224	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.26300	7.25300		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		20098.00000	19233	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		20500.00000	20975	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		41295.00000	40142	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		8778.00000	8965	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		67577.00000	66289	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		3351.00000	3402	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		96106.00000	94773	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		1327.00000	1334	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		181.00000	153	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		107161.00000	108473	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1312.00000	1171	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		71404.00000	72603	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		6810.00000	6347	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		41396.00000	42273	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		124758.00000	123414	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		533.00000	529	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		152831.00000	151487	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		222.00000	217	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		180076.00000	178733	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		97.00000	93	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		206402.00000	205060	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		23.00000	22	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.26100	7.25100		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		33473.00000	32679	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		33606.00000	34143	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		53716.00000	52731	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		21153.00000	21499	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		77136.00000	76015	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		13069.00000	13279	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		103026.00000	101820	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		8596.00000	8721	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3019.00000	2861	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		108940.00000	110113	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7544.00000	7226	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		76861.00000	77875	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		17830.00000	17271	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		51904.00000	52677	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		129499.00000	128242	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		5798.00000	5872	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		155949.00000	154661	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		4022.00000	4066	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		182022.00000	180716	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		2872.00000	2897	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		206965.00000	205645	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		1551.00000	1563	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.25800	7.24800		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		43248.00000	42475	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		42983.00000	43533	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		63407.00000	62484	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		30672.00000	31071	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		85937.00000	84898	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		21905.00000	22188	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		110884.00000	109764	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		16680.00000	16882	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		13836.00000	13441	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		82246.00000	83174	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		26409.00000	25819	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		59842.00000	60574	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		136335.00000	135159	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		13036.00000	13181	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		161773.00000	160556	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		10409.00000	10515	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		186957.00000	185712	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		8518.00000	8595	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		210206.00000	208934	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		5639.00000	5690	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		233441.00000	232151	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		3653.00000	3686	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.30000	7.28100		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.25	Call		2826.00000	2626	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		3428.00000	3597	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		5840.00000	5557	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		1596.00000	1682	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		9718.00000	9384	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		657.00000	693	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		14126.00000	13771	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		277.00000	291	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		4.00000	3	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		20286.00000	20654	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		35.00000	28	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		15353.00000	15715	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		210.00000	178	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		10593.00000	10930	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		993.00000	889	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		6471.00000	6736	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		18723.00000	18358	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		114.00000	118	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		23389.00000	23021	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		48.00000	50	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		28064.00000	27695	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		20.00000	21	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		32724.00000	32354	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		5.00000	5	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.28600	7.26400		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4320.00000	4120	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		4561.00000	4740	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6996.00000	6742	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		2946.00000	3070	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10161.00000	9864	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		1843.00000	1925	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		13712.00000	13386	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1150.00000	1202	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		206.00000	185	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		17847.00000	18205	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		522.00000	477	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		13778.00000	14111	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1162.00000	1078	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		10056.00000	10350	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2293.00000	2156	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		6848.00000	7090	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		17561.00000	17217	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		777.00000	811	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		21511.00000	21155	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		528.00000	550	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		25533.00000	25170	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		374.00000	389	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		29579.00000	29210	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		266.00000	276	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.25800	7.23400		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5694.00000	5501	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		5455.00000	5620	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8067.00000	7839	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		4105.00000	4235	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10752.00000	10493	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3084.00000	3184	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13676.00000	13393	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2320.00000	2396	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2424.00000	2311	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		9687.00000	9933	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3704.00000	3552	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		7206.00000	7413	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16871.00000	16572	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1846.00000	1905	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20190.00000	19878	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1513.00000	1559	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		23553.00000	23232	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1242.00000	1279	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		26978.00000	26649	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1050.00000	1080	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.59100	7.57200		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		10310.00000	9637	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		15134.00000	15729	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		19824.00000	18894	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		8017.00000	8355	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		32018.00000	30915	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		3909.00000	4073	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		46008.00000	44812	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		1918.00000	1990	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		51.00000	41	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		74839.00000	76096	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		285.00000	238	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		57050.00000	58271	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1178.00000	1027	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		40281.00000	41398	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		4170.00000	3787	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		25961.00000	26847	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		60694.00000	59454	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		937.00000	966	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		75574.00000	74316	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		458.00000	468	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		90403.00000	89138	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		229.00000	232	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		105013.00000	103745	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		75.00000	76	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.60100	7.58100		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		18136.00000	17459	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		23446.00000	24075	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		27449.00000	26611	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		16478.00000	16945	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		38349.00000	37378	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		11412.00000	11747	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		50800.00000	49731	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		8204.00000	8441	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		63919.00000	62780	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		5965.00000	6132	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		77414.00000	76226	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		4397.00000	4515	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		91082.00000	89859	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		3290.00000	3373	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		104296.00000	103042	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		2011.00000	2063	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.61000	7.59000		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		24245.00000	23581	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		30013.00000	30626	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		33510.00000	32727	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		23352.00000	23845	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		43947.00000	43062	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		18163.00000	18554	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		55816.00000	54850	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		14699.00000	15010	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		68206.00000	67176	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		12045.00000	12292	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		80919.00000	79840	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		9996.00000	10193	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		93808.00000	92690	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		8398.00000	8557	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		105700.00000	104542	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6074.00000	6194	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.60600	7.58600		8.06	0.00	11.00
R203 On 02/02/2006 Bond Future	7.50	Call		10063.00000	9287	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		16870.00000	17668	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		20467.00000	19326	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		7647.00000	8081	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		34748.00000	33353	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		2786.00000	2965	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		51432.00000	49912	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		796.00000	850	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1201.00000	1035	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		48764.00000	50172	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		3960.00000	3545	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		30889.00000	32049	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		69028.00000	67466	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		175.00000	187	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		86655.00000	85082	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		29.00000	31	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		103970.00000	102396	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		4.00000	4	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.61300	7.59400		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		19629.00000	18878	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		26961.00000	27684	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		29410.00000	28464	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		17391.00000	17919	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		41413.00000	40295	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		10512.00000	10868	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		55254.00000	54001	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		5927.00000	6147	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		7035.00000	6660	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		54524.00000	55623	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		12216.00000	11663	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		39379.00000	40299	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		102674.00000	101231	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		677.00000	708	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		70417.00000	69069	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		3106.00000	3231	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		86372.00000	84963	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		1508.00000	1573	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.61900	7.59900		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		25755.00000	24978	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		33362.00000	34112	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		35233.00000	34298	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		23770.00000	24363	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		46386.00000	45306	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		16307.00000	16755	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		59003.00000	57798	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		10750.00000	11073	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		12081.00000	11612	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		59236.00000	60295	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		18049.00000	17431	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		45191.00000	46100	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		72796.00000	71489	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		6798.00000	7019	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		87443.00000	86059	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		4119.00000	4263	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		102631.00000	101193	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		2388.00000	2477	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.57900	7.55900		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		38597.00000	37103	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		2704.00000	2875	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.58600	7.56600		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		45515.00000	44254	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		10619.00000	11001	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.59200	7.57200		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		50778.00000	49615	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		16788.00000	17248	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.54500	7.52700		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		41122.00000	39740	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		2446.00000	2576	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.55300	7.53300		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		47891.00000	46596	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		10089.00000	10454	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.55800	7.53900		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		53186.00000	52046	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		16262.00000	16683	10.20	0.00	0.00
Total for Derivatives:							0.00	2,400.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

2,400.00