



Daily MTM Report

Daily summary for 19/12/2005

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			7.00200	7.04600			0.00	0.00
R153 On 31/08/2010 Bond			7.39000	7.40000			0.00	0.00
R157 On 15/09/2015 Bond			7.57500	7.59500			0.00	0.00
R186 On 21/12/2026 Bond			7.22000	7.25000			0.00	0.00
R194 On 28/02/2008 Bond			7.28000	7.29500			0.00	0.00
R201 On 21/12/2014 Bond			7.55000	7.57000			0.00	0.00
R203 On 15/09/2017 Bond			7.56000	7.58000			0.00	0.00
R204 On 21/12/2018 Bond			7.53500	7.55500			0.00	0.00
R207 On 15/01/2020 Bond			7.50200	7.52200			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			235.83900	235.60100		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		64058.00000	65180	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		8048.00000	6790	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			240.07600	239.85100		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		101424.00000	103332	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		2914.00000	2572	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			244.42600	244.20500		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		144677.00000	146656	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		2627.00000	2396	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			248.85600	248.65000		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		188132.00000	190066	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1632.00000	1506	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			7.37500	7.38100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.57600	7.59400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.16600	7.19700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.27500	7.28300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.51300	7.53200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.54000	7.55800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.50200	7.52100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.47900	7.49800		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.05700	7.07100		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.12100	7.12300		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		207.00000	192	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		519.00000	508	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.05400	7.00600		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		781.00000	830	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		766.00000	698	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.17400	7.11700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1244.00000	1312	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		957.00000	885	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.25400	7.17900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1590.00000	1685	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1152.00000	1063	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.32400	7.28100		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1292.00000	1332	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1828.00000	1763	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.39500	7.30400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1506.00000	1602	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1985.00000	1859	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.44600	7.49400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1877.00000	1813	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1892.00000	1945	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.51900	7.54000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2175.00000	2141	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2070.00000	2091	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.28200	7.25100		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		3650.00000	3789	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3626.00000	3198	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.56900	7.55000		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		4162.00000	4136	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		12464.00000	11645	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.64900	7.64400		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		3390.00000	3114	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		28216.00000	27577	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.66800	6.44900		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.76100	6.55800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.88400	6.68800		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.88500	6.79200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.96300	6.86900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.05100	6.95700		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.99900	6.93400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.05300	6.98800		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			7.10300	7.04000		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.40600	7.41400		4.47	0.00	277.00
R153 On 02/02/2006 Bond Future	7.40	Call		7112.00000	6973	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		7714.00000	7231	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		6044.00000	5895	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		8803.00000	8309	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		8277.00000	8152	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		6729.00000	6260	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		1715.00000	1588	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		17510.00000	17039	3.71	0.00	1.00
R153 On 02/02/2006 Bond Future	7.25	Call		4210.00000	4052	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		11294.00000	10792	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		17051.00000	17070	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		2699.00000	2374	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		18754.00000	18801	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		2285.00000	1988	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		9535.00000	9429	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		5841.00000	5391	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		26026.00000	26176	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		1136.00000	941	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		35804.00000	36040	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		493.00000	384	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1313.00000	1200	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		19297.00000	18840	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		332.00000	280	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		29341.00000	28945	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		45830.00000	46117	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		214.00000	156	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		55901.00000	56215	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		94.00000	64	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		65926.00000	66256	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		42.00000	27	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2201.00000	2061	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		15810.00000	15327	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		2775.00000	2626	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		14205.00000	13711	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		3443.00000	3288	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		12698.00000	12198	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		10883.00000	10799	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		5048.00000	4619	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		12315.00000	12254	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		4344.00000	3938	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		13825.00000	13789	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		3722.00000	3342	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		15405.00000	15397	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		3176.00000	2823	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Call		5077.00000	4921	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		9995.00000	9496	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		20510.00000	20584	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		1928.00000	1658	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		22311.00000	22411	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		1621.00000	1378	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		24151.00000	24277	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		1359.00000	1141	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.41200	7.42000		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		15076.00000	15063	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		11815.00000	11475	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		10241.00000	10190	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		17209.00000	16831	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		21073.00000	21113	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		7692.00000	7405	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		28121.00000	28223	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		4728.00000	4504	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		36032.00000	36196	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		2734.00000	2571	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		3961.00000	3890	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		31720.00000	31323	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		6570.00000	6501	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		23877.00000	23481	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		44580.00000	44798	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		1483.00000	1374	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		53545.00000	53805	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		752.00000	685	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		62742.00000	63031	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		356.00000	318	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		72034.00000	72341	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		157.00000	137	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.41400	7.42100		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		17488.00000	17496	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		14444.00000	14181	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		12104.00000	12092	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		18727.00000	18446	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		23709.00000	23741	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		11096.00000	10857	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		30601.00000	30658	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		8515.00000	8302	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		7707.00000	7683	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		24098.00000	23804	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		38315.00000	38393	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		6853.00000	6661	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		46333.00000	46431	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		5591.00000	5418	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		54552.00000	54666	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		4623.00000	4467	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		62895.00000	63025	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		3873.00000	3732	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.58800	7.60800		7.56	0.00	145.00
R157 On 02/02/2006 Bond Future	7.50	Call		10464.00000	10570	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		19619.00000	18035	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		21913.00000	22393	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		9999.00000	8789	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		37168.00000	38077	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		4610.00000	3829	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		54916.00000	56143	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		2130.00000	1668	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		148.00000	126	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		75169.00000	73457	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		814.00000	753	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		53426.00000	51676	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		3660.00000	3591	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		34320.00000	32562	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		73576.00000	75009	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		969.00000	713	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		92477.00000	94028	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		446.00000	309	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		111274.00000	112890	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		208.00000	135	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		129783.00000	131447	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		62.00000	36	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.60000	7.62000		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		19340.00000	19737	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		29282.00000	28029	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		30748.00000	31354	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		20085.00000	19040	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		44393.00000	45207	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		13532.00000	12696	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		60145.00000	61129	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		9486.00000	8819	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		93944.00000	95176	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		4848.00000	4431	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		4934.00000	5024	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		57349.00000	55789	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		10697.00000	10915	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		41662.00000	40229	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		76785.00000	77908	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		6718.00000	6190	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		111312.00000	112630	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		3562.00000	3230	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		128135.00000	129561	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		2094.00000	1871	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.60900	7.62900		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		38442.00000	39060	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		28746.00000	27751	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		26968.00000	27438	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		37407.00000	36266	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		51488.00000	52247	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		22046.00000	21193	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		66431.00000	67305	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		17625.00000	16887	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		10133.00000	10335	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		62052.00000	60643	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		17471.00000	17799	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		48446.00000	47163	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		82085.00000	83057	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		14288.00000	13649	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		98201.00000	99256	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		11780.00000	11222	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		114513.00000	115636	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		9823.00000	9335	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		129604.00000	130829	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		6997.00000	6610	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.22300	7.25200		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		19571.00000	20781	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		19839.00000	17151	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		40884.00000	43165	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		8232.00000	6616	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		67375.00000	70479	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		3014.00000	2220	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		96055.00000	99585	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		1141.00000	774	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		145.00000	135	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		106990.00000	103082	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1154.00000	1173	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		71112.00000	67233	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		6404.00000	6751	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		40856.00000	37305	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		124796.00000	128530	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		437.00000	273	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		152917.00000	156742	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		173.00000	100	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		180186.00000	184051	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		72.00000	39	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		206529.00000	210418	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		16.00000	8	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.22200	7.25200		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		33051.00000	34657	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		33318.00000	30919	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		53283.00000	55491	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		20854.00000	19057	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		76733.00000	79452	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		12799.00000	11514	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		102658.00000	105733	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		8361.00000	7432	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2882.00000	3069	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		108936.00000	105118	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7307.00000	7785	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		76758.00000	73230	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		17476.00000	18466	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		51683.00000	48669	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		129170.00000	132499	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		5602.00000	4926	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		155654.00000	159160	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		3861.00000	3363	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		181757.00000	185387	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		2740.00000	2366	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		206746.00000	210524	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		1465.00000	1239	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.21900	7.24900		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		42902.00000	44613	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		42770.00000	40502	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		63046.00000	65208	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		30442.00000	28626	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		85580.00000	88128	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		21680.00000	20250	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		110535.00000	113365	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		16463.00000	15314	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		13608.00000	14362	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		82151.00000	78926	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		26109.00000	27332	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		59673.00000	56918	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		136000.00000	139043	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		12833.00000	11897	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		161452.00000	164659	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		10221.00000	9449	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		186651.00000	189981	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		8344.00000	7696	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		209939.00000	213445	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		5504.00000	5032	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		233207.00000	236850	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		3552.00000	3217	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.30200	7.31500		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.25	Call		2436.00000	2423	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		3699.00000	3433	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		5301.00000	5354	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		1718.00000	1519	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		9098.00000	9231	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		697.00000	578	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		13475.00000	13663	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		286.00000	222	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		2.00000	1	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		20944.00000	20691	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		21.00000	17	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		15999.00000	15742	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		146.00000	130	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		11189.00000	10921	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		788.00000	755	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		6926.00000	6640	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		18062.00000	18283	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		114.00000	82	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		22727.00000	22964	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		47.00000	31	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		27402.00000	27647	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		19.00000	12	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		32063.00000	32313	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		4.00000	2	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.30000	7.31100		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3886.00000	3912	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		4935.00000	4772	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6444.00000	6497	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		3202.00000	3066	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		9519.00000	9601	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		2009.00000	1902	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		13008.00000	13116	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1253.00000	1172	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		161.00000	156	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		18611.00000	18416	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		425.00000	418	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		14489.00000	14292	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		980.00000	975	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		10682.00000	10488	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1996.00000	2002	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		7360.00000	7176	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		16819.00000	16946	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		843.00000	780	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		20744.00000	20886	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		570.00000	522	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		24752.00000	24904	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		401.00000	364	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		28787.00000	28948	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		283.00000	254	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.28400	7.29400		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5213.00000	5237	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		5870.00000	5745	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7496.00000	7534	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		4429.00000	4318	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10105.00000	10157	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3332.00000	3236	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		12969.00000	13035	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2509.00000	2426	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2143.00000	2146	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		10302.00000	10156	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3327.00000	3339	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		7725.00000	7589	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16121.00000	16198	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1991.00000	1919	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		19408.00000	19493	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1626.00000	1562	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		22747.00000	22840	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1331.00000	1275	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		26154.00000	26253	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1122.00000	1071	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.56100	7.58100		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		9683.00000	9772	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		15108.00000	13860	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		19077.00000	19459	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		7871.00000	6916	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		31255.00000	31965	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		3747.00000	3120	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		45275.00000	46230	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		1785.00000	1405	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		36.00000	28	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		75425.00000	74081	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		223.00000	193	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		57589.00000	56223	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		997.00000	933	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		40701.00000	39301	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		3762.00000	3701	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		26154.00000	24757	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		60000.00000	61118	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		844.00000	626	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		74914.00000	76130	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		399.00000	279	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		89765.00000	91036	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		192.00000	127	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		104397.00000	105709	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		60.00000	36	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.57300	7.59300		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		17555.00000	17872	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		23649.00000	22659	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		26766.00000	27238	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		16579.00000	15744	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		37597.00000	38224	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		11443.00000	10763	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		50003.00000	50758	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		8190.00000	7639	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		63097.00000	63960	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		5927.00000	5483	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		76581.00000	77530	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		4348.00000	3990	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		90245.00000	91264	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		3237.00000	2949	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		103468.00000	104574	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		1967.00000	1767	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.58300	7.60300		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		23677.00000	24053	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		30275.00000	29375	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		32859.00000	33346	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		23531.00000	22741	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		43232.00000	43825	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		18277.00000	17594	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		55051.00000	55731	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		14764.00000	14168	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		67405.00000	68161	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		12074.00000	11553	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		80092.00000	80913	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		9999.00000	9542	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		92963.00000	93838	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		8384.00000	7981	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		104849.00000	105803	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6053.00000	5731	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.57000	7.59000		8.06	0.00	11.00
R203 On 02/02/2006 Bond Future	7.50	Call		9553.00000	9702	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		16675.00000	15247	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		19905.00000	20480	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		7401.00000	6399	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		34251.00000	35301	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		2604.00000	2076	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		51028.00000	52404	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		707.00000	506	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1037.00000	967	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		48915.00000	47269	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		3616.00000	3561	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		30861.00000	29229	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		68683.00000	70206	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		145.00000	91	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		86333.00000	87899	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		22.00000	12	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		103654.00000	105229	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		3.00000	1	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.57900	7.59900		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		19210.00000	19601	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		26929.00000	25767	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		28944.00000	29553	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		17313.00000	16369	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		40929.00000	41773	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		10416.00000	9707	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		54776.00000	55839	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		5836.00000	5346	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		6772.00000	6867	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		54649.00000	53191	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		11868.00000	12083	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		39419.00000	38081	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		102256.00000	103716	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		648.00000	554	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		69958.00000	71201	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		3034.00000	2725	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		85935.00000	87310	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		1460.00000	1281	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.58600	7.60500		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		25352.00000	25787	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		33417.00000	32399	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		34784.00000	35376	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		23780.00000	22918	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		45907.00000	46661	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		16287.00000	15588	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		58508.00000	59421	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		10714.00000	10173	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		11797.00000	11985	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		59411.00000	58146	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		17702.00000	18000	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		45302.00000	44147	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		72296.00000	73352	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		6757.00000	6360	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		86946.00000	88121	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		4080.00000	3803	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		102141.00000	103410	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		2357.00000	2173	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.54300	7.56300		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		38077.00000	39222	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		2517.00000	1993	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.55200	7.57200		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		44940.00000	45858	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		10537.00000	9808	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.55900	7.57800		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		50265.00000	51083	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		16763.00000	16037	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.50900	7.52900		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		40753.00000	41951	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		2245.00000	1761	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.51700	7.53700		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		47431.00000	48390	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		9962.00000	9256	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.52300	7.54300		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		52777.00000	53687	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		16182.00000	15446	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