

Daily MTM Report

Daily summary for 23/12/2005

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			7.00500	7.00400			0.00	0.00
R153 On 31/08/2010 Bond			7.31500	7.38000			0.00	0.00
R157 On 15/09/2015 Bond			7.47500	7.56500			0.00	0.00
R186 On 21/12/2026 Bond			7.11000	7.19500			0.00	0.00
R194 On 28/02/2008 Bond			7.20500	7.27000			0.00	0.00
R201 On 21/12/2014 Bond			7.45000	7.53500			0.00	0.00
R203 On 15/09/2017 Bond			7.46000	7.55000			0.00	0.00
R204 On 21/12/2018 Bond			7.43500	7.52000			0.00	0.00
R207 On 15/01/2020 Bond			7.40000	7.48400			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			236.98500		236.01500		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call			66043.00000	74112	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			5893.00000	4262	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			241.22000		240.24400		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call			104773.00000	113886	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put			2333.00000	1686	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			245.55000		244.58600		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call			148094.00000	157239	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put			2234.00000	1739	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			249.94300		249.00900		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call			191506.00000	200557	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put			1416.00000	1127	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			7.30500		7.36400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.47700		7.56600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.06000		7.14600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.20800		7.26300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.45100		7.53500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.44300		7.52900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.43100		7.51500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.38100		7.46200		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.05000		7.05000		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.11500		7.12000		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		181.00000	174	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		500.00000	504	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.02900	7.03700		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		800.00000	787	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		709.00000	716	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.11600	7.14200		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1261.00000	1224	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		913.00000	940	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.21000	7.22600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1640.00000	1616	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1086.00000	1101	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.27300	7.30100		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1301.00000	1268	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1788.00000	1824	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.36700	7.36100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1558.00000	1563	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1898.00000	1889	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.33100	7.41700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1774.00000	1673	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1977.00000	2086	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.36300	7.50500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2118.00000	1935	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2105.00000	2295	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.22200	7.26000		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		3460.00000	3077	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3278.00000	3594	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.48300	7.54800		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		3627.00000	2778	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		12012.00000	13874	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.55800	7.63600		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		2682.00000	1772	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		28071.00000	32695	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.44000	6.66500		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.52400	6.74800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.63600	6.86600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.75900	6.87500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.83200	6.95000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.92100	7.03700		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.91100	6.98900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.96500	7.04200		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			7.01500	7.09200		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.32500	7.39300		4.47	0.00	267.00
R153 On 02/02/2006 Bond Future	7.40	Call		7014.00000	8528	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		6712.00000	5292	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		5912.00000	7279	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		7766.00000	6199	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		8220.00000	9877	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		5768.00000	4491	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		1542.00000	2083	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		16432.00000	14039	3.71	0.00	1.00
R153 On 02/02/2006 Bond Future	7.25	Call		4033.00000	5104	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		10213.00000	8350	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		17328.00000	19684	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		2072.00000	1494	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		19090.00000	21529	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		1717.00000	1222	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		9526.00000	11321	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		4928.00000	3789	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		26571.00000	29254	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		776.00000	525	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		36515.00000	39343	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		299.00000	193	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1154.00000	1589	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		18235.00000	15735	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		254.00000	376	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		28359.00000	25547	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		46635.00000	49526	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		115.00000	71	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		56756.00000	59672	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		45.00000	27	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		66806.00000	69732	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		18.00000	10	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2016.00000	2676	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		14722.00000	12448	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		2586.00000	3375	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		13111.00000	10966	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		3256.00000	4183	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		11607.00000	9600	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		10927.00000	12852	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		4187.00000	3179	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		12415.00000	14462	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		3539.00000	2652	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		13982.00000	16142	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		2975.00000	2201	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		15623.00000	17886	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		2489.00000	1818	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Call		4918.00000	6136	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		8933.00000	7217	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		20902.00000	23415	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		1417.00000	996	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		22757.00000	25335	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		1164.00000	808	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		24649.00000	27283	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		952.00000	652	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.32900	7.40000		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		15189.00000	16804	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		11110.00000	9819	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		10256.00000	11510	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		16407.00000	14755	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		21309.00000	23269	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		7110.00000	6164	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		28491.00000	30751	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		4281.00000	3634	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		36531.00000	39026	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		2416.00000	2005	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		3887.00000	4503	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		30830.00000	28539	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		6523.00000	7435	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		23014.00000	21019	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		45188.00000	47853	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		1274.00000	1032	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		54236.00000	57010	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		625.00000	494	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		63488.00000	66329	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		285.00000	219	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		72815.00000	75691	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		121.00000	90	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.32900	7.40200		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		17643.00000	19186	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		13865.00000	12584	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		12198.00000	13460	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		18088.00000	16525	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		23929.00000	25720	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		10582.00000	9549	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		30886.00000	32886	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		8066.00000	7243	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		7751.00000	8711	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		23409.00000	21544	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		38651.00000	40809	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		6456.00000	5790	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		46715.00000	48996	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		5240.00000	4696	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		54973.00000	57350	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		4311.00000	3864	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		63350.00000	65803	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		3594.00000	3223	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.48400	7.57600		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.50	Call		10536.00000	14084	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		16987.00000	12721	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		22602.00000	27961	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		7983.00000	5528	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		38581.00000	45201	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		3319.00000	2125	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		56864.00000	64134	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		1375.00000	830	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		106.00000	203	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		72422.00000	64706	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		690.00000	1182	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		50598.00000	43276	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		3479.00000	5173	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		31435.00000	25315	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		75868.00000	83445	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		557.00000	320	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		94963.00000	102675	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		229.00000	126	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		113865.00000	121634	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		95.00000	50	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		132449.00000	140251	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		23.00000	11	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.49300	7.58800		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		19929.00000	23668	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		27229.00000	23085	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		31671.00000	36463	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		18366.00000	15275	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		45655.00000	51319	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		12152.00000	9933	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		61684.00000	67975	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		8383.00000	6791	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		95893.00000	102949	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		4156.00000	3329	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		5048.00000	6574	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		54822.00000	48464	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		11004.00000	13600	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		39327.00000	34040	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		78554.00000	85295	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		5844.00000	4702	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		113403.00000	120680	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		3011.00000	2405	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		130406.00000	137914	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		1724.00000	1348	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.50000	7.59700		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		27683.00000	31473	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		35543.00000	31473	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		39392.00000	43951	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		27116.00000	23814	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		52666.00000	57885	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		20644.00000	18003	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		67795.00000	73527	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		16409.00000	14280	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		10429.00000	12509	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		59769.00000	53989	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		17962.00000	20905	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		46358.00000	41441	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		83608.00000	89741	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		13232.00000	11504	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		99858.00000	106301	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		10856.00000	9440	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		116282.00000	122970	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		9013.00000	7841	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		131542.00000	138520	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		6355.00000	5473	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.11100	7.19700		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		22084.00000	29110	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		14945.00000	10263	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		45445.00000	55089	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		5386.00000	3323	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		73438.00000	84405	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		1669.00000	929	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		102861.00000	114309	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		540.00000	280	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		132.00000	276	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		99570.00000	88007	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1223.00000	2188	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		63773.00000	53031	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		7182.00000	10739	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		34226.00000	26076	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		131944.00000	143561	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		177.00000	87	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		160212.00000	171887	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		61.00000	29	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		187544.00000	199239	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		22.00000	10	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		213924.00000	225629	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		4.00000	2	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.10800	7.19600		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		36171.00000	42901	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		28948.00000	23779	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		57531.00000	65936	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		17611.00000	14118	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		81925.00000	91561	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		10501.00000	8239	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		108499.00000	118903	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		6712.00000	5217	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3264.00000	4553	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		101827.00000	91218	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		8262.00000	10939	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		70222.00000	61001	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		19424.00000	24134	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		46141.00000	38953	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		135469.00000	146365	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		4411.00000	3408	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		162271.00000	173483	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		2988.00000	2301	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		188595.00000	200011	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		2088.00000	1606	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		213846.00000	225476	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		1075.00000	806	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.10400	7.19300		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		46192.00000	52865	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		38619.00000	33339	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		67180.00000	75162	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		27136.00000	23165	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		90431.00000	99443	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		19091.00000	16149	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		115904.00000	125623	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		14392.00000	12157	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		15082.00000	18522	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		76184.00000	67671	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		28478.00000	33592	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		54602.00000	47763	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		141760.00000	151986	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		11152.00000	9424	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		167510.00000	178104	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		8839.00000	7479	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		192934.00000	203796	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		7187.00000	6095	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		216540.00000	227735	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		4665.00000	3906	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		240055.00000	251496	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		2959.00000	2446	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.21800	7.28800		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.25	Call		2448.00000	3092	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		3187.00000	2470	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		5455.00000	6437	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		1347.00000	968	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		9409.00000	10607	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		484.00000	322	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		13888.00000	15184	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		175.00000	110	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		1.00000	2	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		20419.00000	19059	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		14.00000	25	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		15468.00000	14117	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		121.00000	191	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		10640.00000	9349	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		744.00000	1032	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		6358.00000	5285	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		18533.00000	19870	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		60.00000	36	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		23226.00000	24578	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		22.00000	12	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		27915.00000	29273	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		8.00000	4	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		32584.00000	33944	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		1.00000	1	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.21000	7.28700		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3970.00000	4620	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		4606.00000	3932	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6588.00000	7434	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		2933.00000	2454	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		9724.00000	10726	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		1802.00000	1479	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		13267.00000	14381	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1100.00000	888	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		155.00000	210	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		18192.00000	16922	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		419.00000	547	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		14071.00000	12872	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		986.00000	1238	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		10275.00000	9202	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2031.00000	2464	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		6982.00000	6090	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		17115.00000	18297	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		726.00000	583	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		21069.00000	22298	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		482.00000	385	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		25097.00000	26355	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		333.00000	266	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		29149.00000	30427	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		231.00000	184	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.19000	7.27100		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5296.00000	5902	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		5610.00000	5006	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7612.00000	8340	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		4202.00000	3720	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10253.00000	11085	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3137.00000	2760	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13147.00000	14063	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2344.00000	2050	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2170.00000	2512	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		9986.00000	9118	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3380.00000	3849	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		7435.00000	6694	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16322.00000	17299	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1849.00000	1616	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		19627.00000	20648	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1502.00000	1314	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		22982.00000	24039	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1223.00000	1070	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		26401.00000	27484	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1026.00000	899	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.45700	7.54400		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		9897.00000	12713	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		12849.00000	9818	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		19850.00000	23930	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		6170.00000	4404	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		32636.00000	37596	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		2653.00000	1769	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		47100.00000	52528	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		1136.00000	719	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		23.00000	43	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		72938.00000	67113	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		173.00000	296	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		55065.00000	49343	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		891.00000	1395	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		38121.00000	32779	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		3677.00000	5146	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		23595.00000	19219	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		62111.00000	67766	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		481.00000	291	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		77192.00000	82952	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		203.00000	118	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		92134.00000	97942	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		88.00000	49	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		106834.00000	112668	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		23.00000	12	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.46700	7.55600		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		18178.00000	21044	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		21853.00000	18871	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		27679.00000	31266	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		15072.00000	12812	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		38797.00000	42986	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		10224.00000	8566	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		51438.00000	56070	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		7207.00000	5991	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		64728.00000	69683	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		5139.00000	4247	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		78369.00000	83558	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		3717.00000	3058	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		92157.00000	97514	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		2730.00000	2240	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		105537.00000	111070	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		1618.00000	1303	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.47500	7.56600		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		24403.00000	27291	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		28637.00000	25681	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		33791.00000	37215	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		22099.00000	19679	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		44361.00000	48248	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		17043.00000	15086	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		56342.00000	60591	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		13691.00000	12097	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		68835.00000	73372	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		11140.00000	9834	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		81639.00000	86404	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		9182.00000	8103	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		94609.00000	99554	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		7665.00000	6767	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		106639.00000	111798	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		5479.00000	4794	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.46700	7.55800		8.06	0.00	11.00
R203 On 02/02/2006 Bond Future	7.50	Call		9708.00000	13122	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		14305.00000	10494	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		20769.00000	26009	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		5739.00000	3755	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		35915.00000	42391	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		1742.00000	994	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		53234.00000	60260	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		388.00000	189	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		894.00000	1457	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		46247.00000	39587	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		3460.00000	5117	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		28180.00000	22612	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		71125.00000	78313	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		62.00000	25	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		88842.00000	96062	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		7.00000	2	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		106177.00000	113401	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		1.00000	0	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.47400	7.56800		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		19754.00000	23336	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		25065.00000	21297	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		29832.00000	34422	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		15792.00000	13032	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		42192.00000	47679	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		9270.00000	7407	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		56392.00000	62591	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		5044.00000	3892	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		6870.00000	8567	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		52338.00000	46685	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		12143.00000	14722	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		37284.00000	32514	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		104515.00000	111709	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		498.00000	341	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		71866.00000	78566	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		2534.00000	1884	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		88056.00000	95072	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		1172.00000	837	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.47900	7.57400		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		26036.00000	29644	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		31729.00000	28021	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		35725.00000	40103	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		22349.00000	19410	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		47118.00000	52211	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		15126.00000	12903	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		59983.00000	65697	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		9816.00000	8215	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		12080.00000	14199	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		57321.00000	52125	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		18163.00000	21001	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		43391.00000	38913	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		74009.00000	80227	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		6097.00000	5000	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		88857.00000	95460	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		3620.00000	2907	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		104209.00000	111084	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		2052.00000	1612	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.44000	7.52700		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		40193.00000	46821	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		1627.00000	944	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.44700	7.53600		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		46623.00000	52217	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		9254.00000	7466	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.45300	7.54200		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		51863.00000	57006	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		15433.00000	13291	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.40400	7.48900		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		43271.00000	49898	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		1395.00000	810	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.41100	7.49800		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		49379.00000	55018	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		8661.00000	7000	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.41600	7.50400		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		54615.00000	59863	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		14808.00000	12757	10.20	0.00	0.00
Total for Derivatives:							0.00	2,385.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

2,385.00