



Daily MTM Report

Daily summary for 06/01/2006

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			6.97300	6.97000			0.00	0.00
R153 On 31/08/2010 Bond			7.20000	7.23000			0.00	0.00
R157 On 15/09/2015 Bond			7.37000	7.39500			0.00	0.00
R186 On 21/12/2026 Bond			7.03000	7.05500			0.00	0.00
R194 On 28/02/2008 Bond			7.06000	7.09000			0.00	0.00
R201 On 21/12/2014 Bond			7.35000	7.38000			0.00	0.00
R203 On 15/09/2017 Bond			7.34000	7.36500			0.00	0.00
R204 On 21/12/2018 Bond			7.32000	7.35000			0.00	0.00
R207 On 15/01/2020 Bond			7.29100	7.32300			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			238.27100	237.94000		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		80860.00000	83870	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		1460.00000	1160	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			242.50400	242.17300		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		122662.00000	125845	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		932.00000	805	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			246.80900	246.49100		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		166065.00000	169134	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		1155.00000	1044	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			251.14500	250.84800		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		209272.00000	212177	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		792.00000	727	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			7.19800	7.22600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.37400	7.39600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.98400	7.00800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.08300	7.10700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.35000	7.37900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.32500	7.34900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.31500	7.34500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.27700	7.30800		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			7.08700	7.09200		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		109.00000	102	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		496.00000	501	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.82200	6.83600		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		530.00000	513	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		932.00000	950	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.85300	6.87300		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		896.00000	871	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1207.00000	1232	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.91200	6.94500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1249.00000	1208	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1384.00000	1424	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.04800	7.06800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1035.00000	1015	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2094.00000	2122	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.14800	7.16900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1324.00000	1301	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2135.00000	2163	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.20600	7.18500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1492.00000	1512	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2263.00000	2232	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.25900	7.21100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1732.00000	1786	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2493.00000	2421	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.03900	7.04500		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		1256.00000	1184	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		5076.00000	5109	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.35900	7.38400		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		1082.00000	885	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		16341.00000	17193	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.45000	7.47300		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		489.00000	375	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		37517.00000	39058	8.05	0.00	0.00
JROD On 31/01/2006 jRod			6.55300	6.70300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.65400	6.80800		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.79600	6.95000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.82800	6.90800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.90100	6.98000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.96800	7.04500		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.93100	6.98300		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.97300	7.02500		0.00	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			7.20500	7.23600		4.47	0.00	267.00
R153 On 02/02/2006 Bond Future	7.25	Call		5772.00000	6400	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		5164.00000	4447	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.30	Call		7011.00000	7724	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		4239.00000	3606	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		8377.00000	9172	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		3444.00000	2893	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		9859.00000	10732	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		2771.00000	2297	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		11447.00000	12391	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		2207.00000	1806	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		2167.00000	2472	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		10271.00000	9230	3.71	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		22512.00000	23740	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		468.00000	351	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		24512.00000	25766	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		352.00000	260	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		13128.00000	14137	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		1742.00000	1406	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		32687.00000	34000	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		105.00000	73	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		43028.00000	44365	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		25.00000	16	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1597.00000	1836	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		11891.00000	10783	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		285.00000	334	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		21603.00000	20306	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		53314.00000	54657	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		6.00000	4	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		63500.00000	64845	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		1.00000	1	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		73576.00000	74922	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2864.00000	3244	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		8783.00000	7816	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		3696.00000	4155	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		7434.00000	6548	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		4665.00000	5208	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		6228.00000	5425	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		14889.00000	15956	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		1362.00000	1084	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		16719.00000	17837	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		1056.00000	828	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		18606.00000	19767	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	7.65	Put		812.00000	627	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		20540.00000	21738	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		619.00000	471	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		26535.00000	27809	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		263.00000	191	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		28575.00000	29865	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		195.00000	139	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		30627.00000	31930	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		143.00000	101	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.20400	7.23600		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		12718.00000	13352	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		12142.00000	11458	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		18522.00000	19329	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		7717.00000	7206	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		25511.00000	26475	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		4586.00000	4232	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		33473.00000	34565	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		2537.00000	2310	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		42142.00000	43327	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1300.00000	1167	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4933.00000	5247	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		25149.00000	24144	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		8201.00000	8665	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		17964.00000	17110	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		51257.00000	52503	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		615.00000	544	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		60605.00000	61888	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		268.00000	233	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		70037.00000	71340	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		108.00000	92	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		79460.00000	80772	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		39.00000	33	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.20100	7.23400		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		14835.00000	15468	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		14213.00000	13561	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		20918.00000	21678	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		10628.00000	10104	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		27781.00000	28649	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		7921.00000	7505	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		35235.00000	36193	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5903.00000	5577	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		9721.00000	10214	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		18867.00000	18075	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		43372.00000	44394	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		4665.00000	4402	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	8.50	Call		51732.00000	52804	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		3744.00000	3531	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		60226.00000	61336	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		3052.00000	2877	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		68792.00000	69932	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2524.00000	2379	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.37500	7.40100		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.50	Call		15835.00000	17075	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		7371.00000	6378	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		31869.00000	33670	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		2336.00000	1903	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		50783.00000	52873	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		607.00000	462	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		70564.00000	72753	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		160.00000	114	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		109.00000	123	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		57511.00000	55291	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		969.00000	1097	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		35962.00000	33856	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		5335.00000	5897	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		18377.00000	16705	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		90266.00000	92487	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		41.00000	28	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		109660.00000	111890	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		11.00000	7	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		128687.00000	130920	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		3.00000	2	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		147340.00000	149574	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		0.00000	0	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.38200	7.40800		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		26305.00000	27457	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		18617.00000	17587	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		40080.00000	41522	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		11787.00000	11047	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		55809.00000	57481	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		7319.00000	6808	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		73106.00000	74932	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		4817.00000	4460	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		108928.00000	110932	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		2203.00000	2025	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		7433.00000	7929	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		42219.00000	40532	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		15267.00000	16088	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		28602.00000	27241	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	8.50	Call		90914.00000	92847	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		3217.00000	2966	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		126923.00000	128977	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1543.00000	1414	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		144480.00000	146588	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		810.00000	735	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.38800	7.41400		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		34253.00000	35358	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		27234.00000	26208	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		47405.00000	48714	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		20249.00000	19427	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		61947.00000	63429	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		15046.00000	14396	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		78057.00000	79666	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		11792.00000	11269	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		13911.00000	14543	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		48372.00000	46873	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		22983.00000	23857	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		36500.00000	35242	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		94652.00000	96360	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		9397.00000	8973	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		111518.00000	113302	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		7638.00000	7290	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		128437.00000	130280	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		6290.00000	6001	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		144351.00000	146269	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		4285.00000	4072	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.03000	7.05600		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		10817.00000	12140	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		18587.00000	16311	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		31796.00000	34395	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		5382.00000	4382	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		60466.00000	63777	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		1133.00000	845	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		91231.00000	94770	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		188.00000	127	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		121630.00000	125217	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		34.00000	21	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		124.00000	148	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		80288.00000	76712	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1691.00000	1983	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		44967.00000	41659	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		151047.00000	154644	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		6.00000	4	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	8.50	Call		179427.00000	183026	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		1.00000	1	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		206796.00000	210396	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		233195.00000	236794	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.02700	7.05200		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		26052.00000	27582	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		33217.00000	31309	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		46109.00000	48236	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		19333.00000	18022	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		70371.00000	72964	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		10898.00000	10054	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		97000.00000	99917	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		6023.00000	5503	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		124989.00000	128094	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		3650.00000	3317	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		4783.00000	5211	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		83794.00000	80785	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		11786.00000	12680	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		54193.00000	51651	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		152900.00000	156120	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		2289.00000	2072	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		180325.00000	183617	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1490.00000	1344	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		207064.00000	210402	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		1005.00000	905	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		232792.00000	236178	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		469.00000	417	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.02300	7.04800		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		36002.00000	37597	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		42569.00000	40750	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		56225.00000	58262	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		29095.00000	27718	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		79393.00000	81790	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		19792.00000	18775	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		104411.00000	107084	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		13514.00000	12772	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		131098.00000	133952	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		10029.00000	9469	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		20006.00000	21108	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		61552.00000	59239	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		157844.00000	160826	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		7680.00000	7246	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		184257.00000	187330	13.86	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	Put		6028.00000	5687	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		210171.00000	213311	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4868.00000	4593	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		234466.00000	237695	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		3034.00000	2848	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		258497.00000	261790	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1845.00000	1723	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.06500	7.09600		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.00	Call		1365.00000	1561	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		3240.00000	2832	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		4097.00000	4498	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		1097.00000	893	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		8126.00000	8661	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		280.00000	210	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		12718.00000	13306	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		55.00000	38	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		17463.00000	18064	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		11.00000	7	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		1.00000	1	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		16680.00000	16075	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		20.00000	25	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		11735.00000	11135	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		223.00000	268	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		7003.00000	6443	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		22213.00000	22818	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		2.00000	1	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		26943.00000	27548	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		31646.00000	32251	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		36321.00000	36926	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.04100	7.07500		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		3207.00000	3462	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		4504.00000	4171	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		5742.00000	6096	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2724.00000	2491	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		8899.00000	9333	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1590.00000	1436	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		12470.00000	12961	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		893.00000	797	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		16323.00000	16853	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		502.00000	444	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		287.00000	324	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	6.25	Put		14670.00000	14119	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		743.00000	825	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		10739.00000	10234	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1653.00000	1809	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		7288.00000	6857	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		20358.00000	20908	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		316.00000	278	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		24441.00000	25004	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		200.00000	175	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		28551.00000	29122	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		133.00000	117	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		32661.00000	33237	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		89.00000	78	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.00600	7.04100		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		4698.00000	4944	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		5313.00000	5034	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		6997.00000	7301	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3870.00000	3649	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		9655.00000	10009	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2804.00000	2634	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		12588.00000	12982	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2031.00000	1901	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		15720.00000	16145	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1476.00000	1377	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3122.00000	3307	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		7497.00000	7157	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19063.00000	19510	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1150.00000	1072	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		22492.00000	22954	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		927.00000	864	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		25948.00000	26422	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		749.00000	698	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		29441.00000	29924	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		626.00000	584	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.35400	7.38500		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		13675.00000	14893	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		5912.00000	5025	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		5047.00000	5655	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		14251.00000	12754	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		26380.00000	28087	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		1986.00000	1588	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		41253.00000	43218	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		557.00000	416	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		56834.00000	58892	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	8.25	Put		157.00000	110	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		13.00000	15	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		62214.00000	60111	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		158.00000	185	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		44337.00000	42258	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1098.00000	1269	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		27614.00000	25679	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		72387.00000	74478	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		43.00000	29	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		87715.00000	89815	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		12.00000	8	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		102764.00000	104868	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		3.00000	2	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		117525.00000	119630	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		0.00000	0	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.36200	7.39300		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		22715.00000	23822	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		15649.00000	14698	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		33572.00000	34933	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		10225.00000	9528	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		45879.00000	47443	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		6565.00000	6072	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		59408.00000	61114	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		4436.00000	4083	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		73372.00000	75177	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		3042.00000	2789	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		87516.00000	89391	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		2123.00000	1940	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		101677.00000	103602	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1510.00000	1376	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		115489.00000	117466	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		829.00000	748	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.36900	7.40000		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		29109.00000	30170	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		22653.00000	21702	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		39473.00000	40716	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		17091.00000	16322	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		50911.00000	52308	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		12902.00000	12287	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		63570.00000	65083	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		10229.00000	9731	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		76614.00000	78218	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		8229.00000	7822	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		89865.00000	91540	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		6717.00000	6381	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	9.00	Call		103195.00000	104926	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		5561.00000	5281	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		115706.00000	117508	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3855.00000	3646	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.34400	7.36900		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		5766.00000	6337	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		15407.00000	13963	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		15878.00000	17104	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		5397.00000	4607	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		31353.00000	33100	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		1245.00000	976	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		49429.00000	51392	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		178.00000	125	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		67940.00000	69950	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		15.00000	9	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1353.00000	1507	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		31628.00000	29766	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		86142.00000	88158	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		1.00000	0	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		103914.00000	105930	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		121255.00000	123271	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.34800	7.37400		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		16863.00000	17691	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		26761.00000	25524	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		26589.00000	27722	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		16655.00000	15723	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		38863.00000	40286	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		9578.00000	8936	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		53225.00000	54889	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		5058.00000	4657	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		69034.00000	70873	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		2441.00000	2214	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		9811.00000	10359	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		40035.00000	38518	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		119416.00000	121460	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		154.00000	133	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		85649.00000	87599	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		1072.00000	957	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		102556.00000	104569	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		427.00000	375	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.35200	7.37800		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		33065.00000	34161	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	Put		23590.00000	22654	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		23578.00000	24450	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		33639.00000	32478	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		44397.00000	45711	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		15853.00000	15134	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		57343.00000	58851	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		10184.00000	9659	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		71574.00000	73244	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		6240.00000	5877	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		16025.00000	16682	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		46099.00000	44723	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		86720.00000	88516	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		3642.00000	3404	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		102426.00000	104312	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		2021.00000	1874	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		118390.00000	120337	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		1066.00000	980	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.32300	7.35300		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		53437.00000	55939	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		178.00000	119	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.32800	7.35900		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		57358.00000	59488	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		5238.00000	4756	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.33200	7.36300		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		61840.00000	63776	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		10687.00000	10045	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.29300	7.32600		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		55923.00000	58714	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		154.00000	100	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.29800	7.33100		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		59772.00000	62098	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		4978.00000	4490	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.30200	7.33600		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		64217.00000	66400	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		10411.00000	9729	10.20	0.00	0.00
Total for Derivatives:							0.00	2,374.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

2,374.00