



Daily MTM Report

Daily summary for 21/12/2005

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	7.00200			0.00	0.00
R153 On 31/08/2010 Bond			7.37000	7.35000			0.00	0.00
R157 On 15/09/2015 Bond			7.55500	7.54500			0.00	0.00
R186 On 21/12/2026 Bond			7.18000	7.18000			0.00	0.00
R194 On 28/02/2008 Bond			7.26000	7.23500			0.00	0.00
R201 On 21/12/2014 Bond			7.53000	7.52000			0.00	0.00
R203 On 15/09/2017 Bond			7.54000	7.53000			0.00	0.00
R204 On 21/12/2018 Bond			7.51500	7.50500			0.00	0.00
R207 On 15/01/2020 Bond			7.48100	7.47100			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			236.13500		236.26600		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call			68514.00000	67233	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			5854.00000	5883	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			240.37000		240.50900		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call			107310.00000	105980	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put			2220.00000	2280	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			244.71800		244.85600		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call			150696.00000	149366	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put			2136.00000	2186	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			249.14400		249.27300		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call			194086.00000	192825	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put			1356.00000	1385	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			7.35500		7.33900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.55600		7.54800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.13000		7.12600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.25500		7.23600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.53100		7.48500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.52000		7.51100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.51100		7.47300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.46000		7.44900		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.05000		7.05700		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.12300		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		191.00000	187	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		502.00000	498	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.03400	7.03700		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		806.00000	799	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		715.00000	716	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.14500	7.14200		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1266.00000	1267	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		918.00000	912	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.22300	7.21500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1629.00000	1638	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1102.00000	1092	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.29400	7.28200		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1284.00000	1295	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1817.00000	1799	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.35600	7.34500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1543.00000	1554	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1923.00000	1906	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.41500	7.39100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1747.00000	1773	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2013.00000	1981	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.48600	7.45500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2056.00000	2094	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2174.00000	2131	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.25600	7.24500		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		3404.00000	3462	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3492.00000	3355	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.53600	7.52900		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		3530.00000	3546	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		12706.00000	12430	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.63400	7.61400		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		2583.00000	2742	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		29529.00000	28278	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.66600	6.66700		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.74900	6.75800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.86900	6.88100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.87800	6.88400		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.95600	6.96100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.04600	7.04900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.99600	6.99700		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.05000	7.05100		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			7.10000	7.10100		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.38300	7.36400		4.47	10.00	267.00
R153 On 02/02/2006 Bond Future	7.35	Call		6665.00000	6192	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		7269.00000	7616	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		7830.00000	7317	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		6278.00000	6584	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		9096.00000	8544	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		5393.00000	5661	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		1885.00000	1671	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		15525.00000	16131	3.71	0.00	1.00
R153 On 02/02/2006 Bond Future	7.25	Call		4649.00000	4264	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		9579.00000	10013	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		18455.00000	17734	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		1949.00000	2047	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		20242.00000	19504	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		1619.00000	1699	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		10457.00000	9869	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		4609.00000	4840	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		27786.00000	27001	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		741.00000	775	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		37759.00000	36950	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		293.00000	303	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1437.00000	1261	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		17268.00000	17911	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		347.00000	289	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		27201.00000	27963	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		47886.00000	47070	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		116.00000	118	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		58008.00000	57189	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		46.00000	47	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		68058.00000	67238	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		19.00000	19	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2424.00000	2170	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		13880.00000	14445	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		3062.00000	2765	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		12337.00000	12859	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		3802.00000	3462	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		10902.00000	11381	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		11907.00000	11286	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		3918.00000	4116	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		13439.00000	12789	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		3313.00000	3482	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		15046.00000	14369	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		2789.00000	2931	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		16721.00000	16020	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		2337.00000	2455	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Call		5603.00000	5174	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		8368.00000	8758	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		22075.00000	21321	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		1339.00000	1405	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		23947.00000	23181	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		1103.00000	1157	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		25852.00000	25076	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		906.00000	949	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.38900	7.36800		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		10928.00000	10500	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		15770.00000	16201	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		16022.00000	15488	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		10634.00000	10960	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		22286.00000	21657	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		6779.00000	7009	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		29586.00000	28878	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		4068.00000	4218	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		37712.00000	36945	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		2289.00000	2380	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4246.00000	4020	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		29879.00000	30512	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		7032.00000	6709	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		22213.00000	22750	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		46427.00000	45619	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		1204.00000	1255	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		55509.00000	54677	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		590.00000	617	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		64781.00000	63935	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		269.00000	282	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		74117.00000	73263	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		114.00000	119	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.38900	7.36700		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		12874.00000	12455	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		17411.00000	17843	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		18458.00000	17952	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		13327.00000	13672	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		24863.00000	24283	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		10163.00000	10433	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		31917.00000	31276	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		7744.00000	7954	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		8273.00000	7950	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		22578.00000	23106	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		39755.00000	39068	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		6207.00000	6371	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		47874.00000	47152	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		5046.00000	5174	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		56174.00000	55426	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		4159.00000	4261	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		64583.00000	63814	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		3474.00000	3556	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.56600	7.55700		7.56	5.00	140.00
R157 On 02/02/2006 Bond Future	7.50	Call		11556.00000	11061	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		16398.00000	16665	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		23985.00000	23321	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		7757.00000	7855	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		40143.00000	39398	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		3272.00000	3289	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		58485.00000	57714	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		1387.00000	1378	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		147.00000	126	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		70855.00000	71596	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		870.00000	779	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		49169.00000	49841	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		4028.00000	3757	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		30375.00000	30867	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		77498.00000	76724	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		578.00000	566	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		96588.00000	95817	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		244.00000	236	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		115483.00000	114716	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		105.00000	100	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		134061.00000	133297	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		27.00000	25	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.57800	7.56800		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		20872.00000	20398	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		26517.00000	26871	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		32841.00000	32254	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		17881.00000	18122	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		46998.00000	46325	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		11841.00000	11996	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		63145.00000	62414	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		8189.00000	8286	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		97480.00000	96686	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		4088.00000	4122	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		5460.00000	5252	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		53579.00000	54198	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		11681.00000	11340	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		38350.00000	38836	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		80092.00000	79322	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		5727.00000	5785	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		115019.00000	114211	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		2973.00000	2992	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		132043.00000	131225	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		1707.00000	1715	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.58600	7.57600		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		28630.00000	28174	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		34793.00000	35145	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		40512.00000	39974	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		26539.00000	26809	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		53928.00000	53322	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		20209.00000	20412	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		69166.00000	68509	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		16083.00000	16234	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		10968.00000	10707	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		58611.00000	59158	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		18710.00000	18349	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		45410.00000	45856	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		85061.00000	84365	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		12988.00000	13100	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		101371.00000	100647	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		10673.00000	10757	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		117841.00000	117095	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		8876.00000	8938	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		133143.00000	132378	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		6259.00000	6302	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.18200	7.18200		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		23679.00000	23468	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		14508.00000	14298	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		47397.00000	47243	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		5307.00000	5154	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		75488.00000	75407	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		1688.00000	1607	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		104917.00000	104879	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		565.00000	527	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		183.00000	167	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		97589.00000	97574	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1509.00000	1439	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		62028.00000	61958	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		8105.00000	7930	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		33118.00000	32943	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		133990.00000	133974	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		193.00000	176	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		162251.00000	162244	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		69.00000	61	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		189579.00000	189575	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		26.00000	23	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		215956.00000	215955	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		5.00000	4	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.18000	7.18000		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		37601.00000	37481	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		28226.00000	28105	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		59254.00000	59141	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		17182.00000	17070	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		83840.00000	83746	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		10264.00000	10170	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		110525.00000	110448	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		6586.00000	6509	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3578.00000	3529	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		99990.00000	99941	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		8878.00000	8799	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		68686.00000	68607	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		20465.00000	20355	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		45030.00000	44920	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		137557.00000	137496	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		4347.00000	4286	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		164394.00000	164345	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		2959.00000	2910	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		190736.00000	190697	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		2078.00000	2038	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		215996.00000	215972	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		1074.00000	1049	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.17700	7.17700		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		47551.00000	47457	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		37841.00000	37747	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		68773.00000	68681	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		26592.00000	26500	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		92198.00000	92114	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		18720.00000	18636	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		117789.00000	117711	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		14139.00000	14061	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		15812.00000	15742	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		74777.00000	74707	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		29541.00000	29454	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		53528.00000	53441	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		143725.00000	143654	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		10979.00000	10909	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		169530.00000	169466	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		8720.00000	8657	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		194991.00000	194933	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		7106.00000	7049	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		218628.00000	218585	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		4616.00000	4572	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		242164.00000	242132	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		2931.00000	2899	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.27700	7.25300		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.25	Call		2840.00000	2581	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		2898.00000	3105	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		6006.00000	5637	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		1218.00000	1316	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		10045.00000	9615	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		439.00000	476	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		14555.00000	14101	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		162.00000	174	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		19740.00000	20206	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		24.00000	17	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		14797.00000	15257	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		175.00000	139	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		10013.00000	10445	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		938.00000	810	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		5872.00000	6210	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		19211.00000	18748	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		58.00000	61	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		23906.00000	23440	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		21.00000	22	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		28595.00000	28129	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		8.00000	8	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		33264.00000	32798	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		1.00000	2	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.27400	7.24500		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4357.00000	4094	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		4271.00000	4507	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7082.00000	6745	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		2705.00000	2867	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10300.00000	9906	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		1655.00000	1760	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		13898.00000	13465	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1008.00000	1075	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		192.00000	167	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		17507.00000	17981	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		502.00000	446	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		13431.00000	13874	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1144.00000	1037	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		9711.00000	10102	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2295.00000	2116	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		6523.00000	6843	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		17779.00000	17323	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		668.00000	711	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		21755.00000	21284	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		445.00000	473	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		25796.00000	25315	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		309.00000	328	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		29856.00000	29369	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		216.00000	228	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.25500	7.22200		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5689.00000	5427	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		5271.00000	5502	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8080.00000	7767	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		3938.00000	4118	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10783.00000	10429	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2935.00000	3074	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13726.00000	13339	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2191.00000	2297	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2398.00000	2246	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		9482.00000	9823	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3687.00000	3482	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		7011.00000	7299	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16936.00000	16525	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1731.00000	1814	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20266.00000	19838	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1410.00000	1475	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		23641.00000	23200	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1151.00000	1202	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27075.00000	26624	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		968.00000	1010	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.53900	7.53000		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		10604.00000	10187	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		12617.00000	12803	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		20742.00000	20204	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		6124.00000	6189	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		33602.00000	33006	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		2681.00000	2689	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		48078.00000	47465	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		1176.00000	1167	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		33.00000	27	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		72010.00000	72607	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		222.00000	194	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		54177.00000	54751	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1061.00000	963	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		37353.00000	37858	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		4104.00000	3856	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		23085.00000	23440	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		63080.00000	62466	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		512.00000	501	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		78149.00000	77539	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		223.00000	215	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		93084.00000	92476	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		99.00000	94	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		107776.00000	107171	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		27.00000	25	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.55100	7.54100		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		18803.00000	18410	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		21494.00000	21757	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		28427.00000	27953	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		14838.00000	15019	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		39637.00000	39100	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		10081.00000	10199	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		52341.00000	51760	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		7126.00000	7201	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		65670.00000	65060	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		5098.00000	5144	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		79335.00000	78706	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		3700.00000	3727	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		93138.00000	92497	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		2728.00000	2743	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		106524.00000	105876	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		1622.00000	1629	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.56000	7.55100		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		24991.00000	24649	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		28265.00000	28499	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		34472.00000	34075	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		21819.00000	21999	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		45116.00000	44675	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		16837.00000	16972	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		57154.00000	56678	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		13543.00000	13643	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		69690.00000	69188	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		11035.00000	11109	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		82527.00000	82004	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		9109.00000	9163	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		95520.00000	94983	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		7616.00000	7655	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		107568.00000	107019	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		5448.00000	5475	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.54800	7.53900		8.06	0.00	11.00
R203 On 02/02/2006 Bond Future	7.50	Call		10668.00000	10202	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		13762.00000	14008	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		22071.00000	21446	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		5539.00000	5626	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		37380.00000	36682	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		1704.00000	1719	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		54738.00000	54024	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		389.00000	387	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1105.00000	999	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		44955.00000	45562	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		3996.00000	3732	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		27213.00000	27661	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		72631.00000	71917	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		65.00000	63	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		90346.00000	89633	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		8.00000	7	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		107680.00000	106967	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		1.00000	1	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.55700	7.54800		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		20666.00000	20245	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		24418.00000	24699	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		30950.00000	30437	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		15352.00000	15541	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		43478.00000	42891	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		8998.00000	9112	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		57799.00000	57160	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		4892.00000	4954	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		7346.00000	7123	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		51256.00000	51735	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		12831.00000	12511	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		36415.00000	36796	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		106060.00000	105363	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		484.00000	489	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		73349.00000	72677	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		2458.00000	2488	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		89581.00000	88892	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		1138.00000	1151	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.56300	7.55400		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		26910.00000	26509	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		31068.00000	31357	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		36757.00000	36285	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		21846.00000	22065	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		48290.00000	47756	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		14763.00000	14919	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		61268.00000	60684	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		9567.00000	9673	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		12625.00000	12373	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		56332.00000	56770	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		18871.00000	18544	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		42564.00000	42928	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		75382.00000	74759	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		5936.00000	6004	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		90293.00000	89644	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		3521.00000	3562	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		105686.00000	105019	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		1995.00000	2018	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.52200	7.51300		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		41378.00000	40636	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		1641.00000	1652	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.53000	7.52100		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		47694.00000	47065	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		9086.00000	9200	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.53700	7.52700		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		52839.00000	52208	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		15186.00000	15370	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.48600	7.47800		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		44241.00000	43565	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		1436.00000	1435	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.49400	7.48500		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		50350.00000	49704	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		8545.00000	8652	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.50000	7.49100		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		55500.00000	54909	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		14619.00000	14773	10.20	0.00	0.00
Total for Derivatives:							15.00	2,385.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

15.00

2,385.00