



# Daily MTM Report

Daily summary for 28/12/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			6.98300	6.98100			0.00	0.00
R153 On 31/08/2010 Bond			7.28000	7.31500			0.00	0.00
R157 On 15/09/2015 Bond			7.42500	7.48000			0.00	0.00
R186 On 21/12/2026 Bond			7.06000	7.11500			0.00	0.00
R194 On 28/02/2008 Bond			7.17000	7.20500			0.00	0.00
R201 On 21/12/2014 Bond			7.40000	7.45500			0.00	0.00
R203 On 15/09/2017 Bond			7.40500	7.46000			0.00	0.00
R204 On 21/12/2018 Bond			7.37500	7.43500			0.00	0.00
R207 On 15/01/2020 Bond			7.33800	7.40100			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

## Derivatives

GOVI On 02/02/2006 jGovi			237.55000	236.95600		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		73197.00000	78333	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		3637.00000	2833	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			241.79400	241.18800		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		113464.00000	119207	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		1584.00000	1267	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			246.13600	245.52400		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		156911.00000	162769	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		1671.00000	1409	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			250.53600	249.92600		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		200349.00000	206290	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1089.00000	930	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			7.27300	7.30500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.42800	7.48200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.01200	7.06600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.17900	7.20900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.40100	7.45600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.39000	7.44300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.37200	7.43200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.32600	7.38400		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			7.12400	7.11700		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		161.00000	163	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		487.00000	472	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.02000	7.02800		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		774.00000	761	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		706.00000	712	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.09400	7.10800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1203.00000	1183	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		939.00000	952	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.16400	7.19100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1581.00000	1543	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1113.00000	1141	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.23900	7.26900		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1256.00000	1222	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1822.00000	1862	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.31200	7.33000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1514.00000	1492	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1930.00000	1952	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.33700	7.38600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1730.00000	1672	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2009.00000	2071	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.35900	7.40100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1976.00000	1922	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2237.00000	2293	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.20300	7.22500		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		2937.00000	2703	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3398.00000	3575	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.45600	7.47300		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		2394.00000	2158	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		13906.00000	14383	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.52200	7.54800		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		1413.00000	1161	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		33048.00000	34647	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.66200	6.66200		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.72500	6.73200		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.83700	6.84600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.86000	6.86300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.93500	6.93600		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.02200	7.02300		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.97900	6.98000		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.03200	7.03500		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			7.08200	7.08500		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.28900	7.32600		4.47	0.00	267.00
R153 On 02/02/2006 Bond Future	7.35	Call		6920.00000	7712	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		5884.00000	5075	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		8169.00000	9045	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		4977.00000	4253	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		9525.00000	10482	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		4182.00000	3539	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		1837.00000	2143	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		13837.00000	12543	3.71	0.00	1.00
R153 On 02/02/2006 Bond Future	7.25	Call		4762.00000	5380	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		8051.00000	7070	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		19434.00000	20772	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		1288.00000	1026	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		21301.00000	22681	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		1037.00000	818	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		10979.00000	12014	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		3490.00000	2925	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		29102.00000	30600	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		416.00000	314	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		39246.00000	40808	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		140.00000	101	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1375.00000	1618	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		15565.00000	14208	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		290.00000	352	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		25505.00000	23966	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		49458.00000	51044	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		47.00000	33	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		59618.00000	61212	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		16.00000	11	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		69685.00000	71283	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		6.00000	4	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2401.00000	2776	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		12215.00000	10991	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		3072.00000	3525	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		10707.00000	9560	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		3859.00000	4392	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		9318.00000	8252	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		12524.00000	13631	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		2894.00000	2401	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		14151.00000	15325	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		2384.00000	1959	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		15851.00000	17086	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		1953.00000	1588	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		17615.00000	18904	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		1590.00000	1280	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Call		5783.00000	6488	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		6907.00000	6012	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		23208.00000	24624	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		831.00000	648	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		25147.00000	26596	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		663.00000	512	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		27113.00000	28589	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		527.00000	402	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.29100	7.33000		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		11293.00000	12002	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		14578.00000	13687	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		16586.00000	17498	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		9642.00000	8954	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		23068.00000	24171	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		6004.00000	5508	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		30580.00000	31847	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		3504.00000	3172	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		38890.00000	40283	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1910.00000	1703	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4340.00000	4686	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		28416.00000	27162	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		7237.00000	7751	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		20862.00000	19776	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		47748.00000	49230	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		968.00000	850	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		56931.00000	58469	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		455.00000	393	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		66267.00000	67837	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		198.00000	168	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		75639.00000	77226	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		80.00000	66	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.28800	7.33000		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		13307.00000	14057	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		16412.00000	15533	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		19025.00000	19937	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		12461.00000	11745	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		25558.00000	26611	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		9425.00000	8850	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		32729.00000	33901	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		7124.00000	6667	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		8577.00000	9151	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		21449.00000	20395	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		40657.00000	41916	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		5676.00000	5307	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		48851.00000	50178	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		4589.00000	4288	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		57212.00000	58592	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		3764.00000	3516	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		65672.00000	67093	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		3130.00000	2923	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.43300	7.48900		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.50	Call		13193.00000	15634	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		12256.00000	9913	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		27077.00000	30637	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		5071.00000	3847	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		44471.00000	48727	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		1820.00000	1293	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		63536.00000	68105	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		659.00000	444	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		136.00000	198	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		65064.00000	60343	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		925.00000	1267	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		43445.00000	39004	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		4543.00000	5734	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		25112.00000	21520	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		82932.00000	87632	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		233.00000	150	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		102207.00000	106958	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		84.00000	52	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		121189.00000	125959	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		31.00000	18	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		139820.00000	144600	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		6.00000	3	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.44000	7.49900		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		23056.00000	25554	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		22973.00000	20547	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		35791.00000	38941	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		15102.00000	13329	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		50630.00000	54305	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		9744.00000	8495	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		67289.00000	71329	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		6605.00000	5721	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		102302.00000	106776	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		3181.00000	2731	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		6228.00000	7293	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		48618.00000	44759	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		13101.00000	14870	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		34040.00000	30886	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		84626.00000	88923	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		4533.00000	3906	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		120054.00000	124650	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		2278.00000	1951	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		137327.00000	142053	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		1261.00000	1064	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.44500	7.50600		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		30941.00000	33459	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		31429.00000	28976	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		43367.00000	46365	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		23718.00000	21746	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		57271.00000	60677	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		17877.00000	16311	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		72893.00000	76607	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		14135.00000	12878	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		12152.00000	13575	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		54120.00000	50572	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		20449.00000	22431	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		41473.00000	38483	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		89099.00000	93053	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		11351.00000	10333	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		105658.00000	109796	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		9285.00000	8451	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		122329.00000	126612	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		7688.00000	7000	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		137904.00000	142362	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		5345.00000	4832	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.06100	7.11600		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		9682.00000	12406	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		25704.00000	20867	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		27820.00000	32911	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		9659.00000	7188	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		53981.00000	60611	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		2900.00000	1969	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		83525.00000	90808	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		734.00000	455	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		113543.00000	121021	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		199.00000	116	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		183.00000	289	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		88599.00000	81143	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1747.00000	2507	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		53275.00000	46474	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		142844.00000	150381	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		56.00000	31	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		171190.00000	178744	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		16.00000	9	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		198549.00000	206108	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		5.00000	3	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		224943.00000	232504	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		1.00000	0	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.05700	7.11400		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		23317.00000	26699	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		38952.00000	34550	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		41927.00000	46634	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		23621.00000	20544	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		64903.00000	70665	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		13901.00000	11878	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		90534.00000	97043	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		8028.00000	6753	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		117898.00000	124853	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		5028.00000	4200	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		4222.00000	5200	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		91703.00000	84897	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		10378.00000	12366	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		61256.00000	55460	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		145390.00000	152626	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		3249.00000	2701	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		172536.00000	179949	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		2171.00000	1800	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		199089.00000	206615	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		1500.00000	1242	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		224595.00000	232240	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		742.00000	602	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.05100	7.11000		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		32863.00000	36540	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		47844.00000	43517	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		52014.00000	56726	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		33298.00000	30005	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		74241.00000	79801	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		23054.00000	20610	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		98490.00000	104705	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		16007.00000	14217	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		124655.00000	131307	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		12000.00000	10647	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		17968.00000	20501	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		67927.00000	62456	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		151015.00000	157977	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		9264.00000	8221	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		177138.00000	184324	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		7324.00000	6504	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		202837.00000	210184	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		5947.00000	5289	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		226810.00000	234364	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		3792.00000	3341	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		250600.00000	258305	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		2361.00000	2061	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.18200	7.22000		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.25	Call		2933.00000	3312	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		2350.00000	1988	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		6297.00000	6862	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		868.00000	693	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		10512.00000	11185	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		265.00000	199	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		15118.00000	15834	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		82.00000	59	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		19097.00000	18358	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		16.00000	21	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		14148.00000	13413	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		150.00000	188	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		9347.00000	8646	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		917.00000	1085	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		5209.00000	4637	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		19819.00000	20551	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		24.00000	17	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		24534.00000	25271	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		8.00000	5	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		29232.00000	29971	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		2.00000	1	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		33905.00000	34644	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			7.16900	7.21300		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4528.00000	4921	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		3891.00000	3526	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7336.00000	7840	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		2408.00000	2154	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10633.00000	11223	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		1437.00000	1269	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14294.00000	14944	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		853.00000	746	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		192.00000	226	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		16955.00000	16231	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		512.00000	591	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		12889.00000	12211	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1182.00000	1339	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		9198.00000	8596	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2388.00000	2655	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		6066.00000	5574	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18216.00000	18902	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		554.00000	482	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		22223.00000	22933	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		362.00000	313	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		26285.00000	27009	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		247.00000	214	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		30361.00000	31095	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		170.00000	146	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.14100	7.19100		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5845.00000	6237	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		4964.00000	4607	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8282.00000	8748	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		3677.00000	3395	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11028.00000	11556	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2717.00000	2497	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14009.00000	14587	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2011.00000	1841	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2467.00000	2692	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		9088.00000	8565	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3797.00000	4104	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		6658.00000	6217	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17247.00000	17860	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1579.00000	1444	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20599.00000	21238	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1279.00000	1170	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		23992.00000	24652	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1039.00000	950	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27440.00000	28114	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		870.00000	796	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.40600	7.46300		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		11935.00000	13990	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		9445.00000	7650	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		23161.00000	26054	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		4040.00000	3083	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		36944.00000	40365	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		1521.00000	1092	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		51979.00000	55647	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		574.00000	393	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		25.00000	37	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		67499.00000	63661	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		207.00000	291	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		49659.00000	45892	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1118.00000	1488	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		32907.00000	29426	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		4562.00000	5652	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		19039.00000	16279	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		67286.00000	71062	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		215.00000	141	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		82510.00000	86331	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		80.00000	51	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		97519.00000	101357	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		31.00000	19	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		112259.00000	116106	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		7.00000	4	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.41400	7.47300		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		20532.00000	22556	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		18755.00000	16882	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		30712.00000	33213	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		12654.00000	11257	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		42423.00000	45313	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		8398.00000	7391	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		55510.00000	58677	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		5827.00000	5097	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		69138.00000	72505	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		4096.00000	3566	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		83030.00000	86539	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		2926.00000	2538	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		97004.00000	100615	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		2125.00000	1839	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		110594.00000	114312	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		1222.00000	1043	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.42000	7.48100		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		26851.00000	28884	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		25628.00000	23723	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		36738.00000	39128	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		19589.00000	18040	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		47749.00000	50444	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		14974.00000	13730	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		60078.00000	63007	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		11971.00000	10961	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		72853.00000	75966	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		9701.00000	8876	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		85885.00000	89143	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		7970.00000	7290	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		99037.00000	102409	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		6636.00000	6070	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		111301.00000	114811	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4684.00000	4256	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.41100	7.46700		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		12536.00000	14958	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		9908.00000	7852	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		25579.00000	29131	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		3326.00000	2399	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		42194.00000	46388	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		797.00000	513	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		60202.00000	64623	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		132.00000	74	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1201.00000	1603	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		39330.00000	35254	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		4622.00000	5825	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		22117.00000	18842	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		78302.00000	82773	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		15.00000	7	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		96061.00000	100539	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		1.00000	0	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		113400.00000	117879	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			7.41600	7.47500		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		22955.00000	25385	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		20994.00000	18776	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		34057.00000	37126	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		12745.00000	11166	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		47364.00000	50981	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		7170.00000	6140	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		62339.00000	66375	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		3719.00000	3107	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		8270.00000	9452	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		46467.00000	43000	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		14365.00000	16139	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		32235.00000	29362	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		111597.00000	116173	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		308.00000	237	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		78376.00000	82693	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		1772.00000	1441	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		94929.00000	99415	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		773.00000	611	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.41900	7.47900		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		29385.00000	31810	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		27762.00000	25532	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		39856.00000	42771	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		19164.00000	17424	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		51992.00000	55354	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		12685.00000	11392	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		65516.00000	69258	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		8034.00000	7121	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		13968.00000	15419	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		51894.00000	48690	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		20747.00000	22672	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		38659.00000	35929	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		80088.00000	84131	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		4861.00000	4249	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		95359.00000	99625	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		2806.00000	2417	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		111016.00000	115437	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		1544.00000	1310	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.38000	7.44100		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		46548.00000	51427	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		755.00000	467	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.38500	7.44800		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		51887.00000	56048	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		7219.00000	6112	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.38800	7.45300		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		56776.00000	60706	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		13061.00000	11626	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.34200	7.40600		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		49560.00000	54779	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		643.00000	386	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.34700	7.41300		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		54624.00000	59114	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		6775.00000	5680	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.35000	7.41700		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		59572.00000	63751	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		12549.00000	11122	10.20	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,374.00</b>

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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<b>Grand Total:</b>							<b>0.00</b>	<b>2,374.00</b>
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