



# Daily MTM Report

Daily summary for 30/12/2005

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			6.98700	6.98200			0.00	0.00
R153 On 31/08/2010 Bond			7.31000	7.31000			0.00	0.00
R157 On 15/09/2015 Bond			7.46000	7.46500			0.00	0.00
R186 On 21/12/2026 Bond			7.09500	7.09500			0.00	0.00
R194 On 28/02/2008 Bond			7.20100	7.20000			0.00	0.00
R201 On 21/12/2014 Bond			7.44000	7.44000			0.00	0.00
R203 On 15/09/2017 Bond			7.43500	7.44000			0.00	0.00
R204 On 21/12/2018 Bond			7.41000	7.41000			0.00	0.00
R207 On 15/01/2020 Bond			7.37600	7.37400			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			237.15000	237.12800		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		74398.00000	74439	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		3118.00000	2939	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			241.37700	241.36100		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		115049.00000	115173	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		1439.00000	1403	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			245.70700	245.69900		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		158550.00000	158608	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		1560.00000	1538	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			250.10100	250.10200		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		202044.00000	202024	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		1024.00000	1014	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			7.29900	7.29900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.45900	7.46500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.04600	7.04600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.20200	7.20300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.43900	7.44000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.41700	7.42200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.40500	7.40500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.35700	7.35600		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			7.11000	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		154.00000	145	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		480.00000	488	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.99100	7.00300		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		737.00000	720	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		730.00000	742	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.06100	7.07400		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1154.00000	1135	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		973.00000	986	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.13900	7.15000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1522.00000	1505	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1154.00000	1165	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.21700	7.22200		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1203.00000	1195	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1883.00000	1889	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.29500	7.30400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1481.00000	1470	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1961.00000	1972	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.30800	7.30500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1634.00000	1636	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2111.00000	2106	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.36600	7.35700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1918.00000	1927	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2294.00000	2280	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.18300	7.18900		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		2539.00000	2449	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3681.00000	3698	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.47500	7.46600		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		2183.00000	2199	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		13993.00000	13633	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.54400	7.53400		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		1180.00000	1186	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		33812.00000	33106	8.05	0.00	0.00
JROD On 30/12/2005 jRod			6.73703	6.66200		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.50000	6.72400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.60600	6.83500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.75300	6.85800		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.81300	6.93200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.90200	7.01900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.98500	6.97700		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.95300	7.03100		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			7.00400	7.08100		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.31900	7.32000		4.47	0.00	267.00
R153 On 02/02/2006 Bond Future	7.30	Call		5734.00000	5666	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		6599.00000	6488	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		6884.00000	6818	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		5588.00000	5479	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		8148.00000	8086	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		4697.00000	4591	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		9521.00000	9463	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		3919.00000	3818	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		1773.00000	1721	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		13513.00000	13418	3.71	0.00	1.00
R153 On 02/02/2006 Bond Future	7.25	Call		4703.00000	4635	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		7733.00000	7622	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Call		19552.00000	19538	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		1147.00000	1089	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Call		21437.00000	21430	4.31	0.00	1.00
R153 On 02/02/2006 Bond Future	7.80	Put		914.00000	864	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		10995.00000	10943	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		3247.00000	3152	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		29296.00000	29312	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		351.00000	325	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		39477.00000	39509	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		112.00000	100	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1316.00000	1271	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		15247.00000	15158	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		263.00000	246	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		25218.00000	25157	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		49706.00000	49745	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		35.00000	31	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		59872.00000	59914	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		11.00000	10	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		69942.00000	69985	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		4.00000	3	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2333.00000	2275	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		11888.00000	11787	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		3004.00000	2942	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		10380.00000	10274	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		3793.00000	3727	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		8994.00000	8885	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		12560.00000	12515	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		2671.00000	2583	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		14208.00000	14171	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		2183.00000	2102	4.15	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	Call		15929.00000	15899	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Put		1772.00000	1699	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		17713.00000	17692	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		1430.00000	1364	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		23361.00000	23360	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		725.00000	682	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		25315.00000	25321	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		572.00000	535	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		27295.00000	27307	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		449.00000	418	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.32400	7.32400		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		11307.00000	11257	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		14346.00000	14296	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		16633.00000	16584	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		9443.00000	9394	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		23156.00000	23112	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		5846.00000	5803	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		30709.00000	30675	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		3388.00000	3354	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		39057.00000	39032	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1831.00000	1806	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		4320.00000	4281	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		28150.00000	28112	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		7228.00000	7182	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		20607.00000	20561	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		47945.00000	47929	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		919.00000	903	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		57149.00000	57140	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		428.00000	418	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		66498.00000	66493	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		184.00000	179	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		75879.00000	75876	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		73.00000	71	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.32500	7.32300		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		13368.00000	13297	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		16201.00000	16208	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		19111.00000	19031	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		12276.00000	12274	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		25669.00000	25583	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		9265.00000	9257	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		32864.00000	32775	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		6988.00000	6976	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		8615.00000	8556	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		21216.00000	21235	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		40810.00000	40718	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		5558.00000	5544	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		49019.00000	48926	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		4486.00000	4471	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		57393.00000	57300	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		3674.00000	3658	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		65863.00000	65771	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		3051.00000	3035	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.46800	7.47300		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.50	Call		13561.00000	13613	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		11260.00000	10885	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		27826.00000	28014	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		4455.00000	4216	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		45529.00000	45836	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		1514.00000	1395	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		64761.00000	65133	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		519.00000	464	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		127.00000	119	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		63691.00000	63257	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		916.00000	891	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		42071.00000	41620	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		4627.00000	4601	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		23831.00000	23378	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		84237.00000	84641	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		174.00000	151	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		103546.00000	103964	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		59.00000	50	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		122543.00000	122966	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		21.00000	17	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		141182.00000	141608	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		4.00000	3	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.47800	7.48300		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		23560.00000	23685	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		22143.00000	21852	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		36476.00000	36660	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		14454.00000	14221	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		51477.00000	51716	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		9258.00000	9079	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		68256.00000	68536	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		6239.00000	6101	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		103427.00000	103763	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		2973.00000	2892	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		6399.00000	6431	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		47456.00000	47071	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		13424.00000	13496	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		33030.00000	32686	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		85684.00000	85996	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		4258.00000	4153	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		121228.00000	121582	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		2119.00000	2057	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		138560.00000	138937	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		1161.00000	1122	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.48400	7.48900		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		31506.00000	31644	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		30611.00000	30342	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		44065.00000	44242	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		23033.00000	22804	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		58089.00000	58303	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		17312.00000	17118	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		73803.00000	74046	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		13662.00000	13497	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		12441.00000	12505	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		53026.00000	52683	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		20874.00000	20974	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		40515.00000	40207	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		90084.00000	90350	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		10953.00000	10812	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		106703.00000	106988	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		8947.00000	8825	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		123423.00000	123724	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		7399.00000	7293	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		139065.00000	139390	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		5123.00000	5041	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.09600	7.09600		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		10260.00000	10042	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		23540.00000	23322	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		29266.00000	29053	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		8362.00000	8149	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		56159.00000	56042	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		2336.00000	2218	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		86077.00000	86033	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		544.00000	500	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		116223.00000	116208	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		137.00000	122	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		184.00000	165	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		85857.00000	85838	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1836.00000	1740	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		50622.00000	50525	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		145567.00000	145562	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		36.00000	30	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		173926.00000	173924	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		10.00000	8	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		201289.00000	201289	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		3.00000	2	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		227685.00000	227685	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			7.09300	7.09300		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		24331.00000	24212	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		37106.00000	36987	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		43425.00000	43303	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		22259.00000	22137	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		66819.00000	66712	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		12957.00000	12850	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		92768.00000	92684	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		7402.00000	7317	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		120331.00000	120265	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		4602.00000	4535	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		4465.00000	4406	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		89086.00000	89027	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		10929.00000	10837	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		58947.00000	58855	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		147955.00000	147904	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		2954.00000	2903	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		175188.00000	175149	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1963.00000	1923	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		201799.00000	201768	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		1350.00000	1319	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		227371.00000	227353	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		658.00000	640	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.08900	7.08900		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		33990.00000	33899	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		46130.00000	46039	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		53504.00000	53410	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		31947.00000	31853	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		76044.00000	75955	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		22017.00000	21927	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		100546.00000	100466	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		15221.00000	15141	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		126882.00000	126810	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		11386.00000	11314	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		18714.00000	18637	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		65832.00000	65755	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		153368.00000	153303	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		8776.00000	8711	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		179584.00000	179527	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		6929.00000	6871	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		205352.00000	205300	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		5621.00000	5569	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		229422.00000	229384	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		3563.00000	3525	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		253285.00000	253258	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		2205.00000	2178	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.21300	7.21300		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.25	Call		2935.00000	2899	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		2216.00000	2179	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		6350.00000	6322	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		784.00000	756	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		10609.00000	10595	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		226.00000	212	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		15238.00000	15232	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		66.00000	60	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		18960.00000	18960	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		14.00000	12	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		14009.00000	14008	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		139.00000	130	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		9200.00000	9190	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		896.00000	869	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		5052.00000	5024	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		19950.00000	19947	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		18.00000	16	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		24668.00000	24667	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		5.00000	5	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		29367.00000	29367	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		34041.00000	34041	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			7.20700	7.20500		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4568.00000	4533	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		3793.00000	3793	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		7398.00000	7359	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		2332.00000	2327	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		10715.00000	10674	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		1381.00000	1375	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		14392.00000	14352	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		814.00000	808	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		191.00000	185	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		16816.00000	16845	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	501	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		12752.00000	12776	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1189.00000	1170	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		9066.00000	9082	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2409.00000	2382	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		5948.00000	5956	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		18325.00000	18286	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		525.00000	520	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		22340.00000	22301	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		341.00000	337	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		26407.00000	26369	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		232.00000	228	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		30487.00000	30449	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		158.00000	155	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.18800	7.18300		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5884.00000	5832	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		4883.00000	4906	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		8333.00000	8273	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		3608.00000	3623	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		11090.00000	11025	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		2660.00000	2669	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		14081.00000	14012	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1963.00000	1969	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2483.00000	2450	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		8984.00000	9026	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3824.00000	3782	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		6565.00000	6597	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		17326.00000	17254	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1539.00000	1542	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		20684.00000	20610	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1245.00000	1246	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		24082.00000	24007	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1009.00000	1009	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		27534.00000	27458	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		844.00000	843	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.44600	7.44700		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		12239.00000	12129	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		8670.00000	8493	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		23755.00000	23690	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		3555.00000	3423	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		37773.00000	37766	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		1271.00000	1197	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		52939.00000	52969	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		456.00000	419	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		22.00000	19	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		66417.00000	66347	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		196.00000	180	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		48569.00000	48485	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1110.00000	1058	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		31820.00000	31700	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		4639.00000	4536	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		18038.00000	17867	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		68311.00000	68362	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		162.00000	145	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		83566.00000	83626	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		57.00000	50	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		98588.00000	98652	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		21.00000	18	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		113335.00000	113402	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		4.00000	3	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.45600	7.45600		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		20970.00000	20893	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		18072.00000	17994	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		31292.00000	31217	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		12113.00000	12038	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		43130.00000	43063	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		7984.00000	7917	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		56314.00000	56255	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		5509.00000	5451	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		70015.00000	69966	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		3853.00000	3804	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		83964.00000	83923	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		2739.00000	2697	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		97981.00000	97947	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1981.00000	1946	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		111621.00000	111598	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		1128.00000	1105	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.46500	7.46400		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		27304.00000	27210	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		24985.00000	24956	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		37290.00000	37190	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		19045.00000	19009	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		48391.00000	48288	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		14520.00000	14482	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		60791.00000	60686	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		11587.00000	11547	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		73623.00000	73519	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		9375.00000	9336	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		86702.00000	86599	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		7692.00000	7653	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		99893.00000	99792	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		6396.00000	6360	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		112210.00000	112115	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4498.00000	4467	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.44100	7.44600		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		13162.00000	13236	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		8858.00000	8533	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		26714.00000	26938	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		2784.00000	2608	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		43683.00000	44021	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		609.00000	548	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		61837.00000	62223	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		90.00000	77	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1230.00000	1201	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		37683.00000	37254	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		4832.00000	4813	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		20651.00000	20232	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		79973.00000	80370	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		9.00000	7	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		97737.00000	98137	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		115077.00000	115477	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			7.44800	7.45300		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		23701.00000	23827	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		20010.00000	19742	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		35055.00000	35243	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		12014.00000	11807	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		48594.00000	48843	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		6671.00000	6526	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		63759.00000	64061	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		3409.00000	3317	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		8580.00000	8613	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		45047.00000	44686	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		14873.00000	14945	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		31013.00000	30691	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		113286.00000	113667	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		267.00000	254	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		79931.00000	80271	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		1597.00000	1544	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		96570.00000	96936	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		684.00000	656	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.45200	7.45700		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		30152.00000	30293	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		26825.00000	26578	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		40809.00000	40994	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		18413.00000	18211	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		53122.00000	53352	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		12111.00000	11953	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		66803.00000	67074	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		7617.00000	7500	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		14391.00000	14456	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		50613.00000	50291	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		21333.00000	21433	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		37541.00000	37253	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		81504.00000	81810	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		4574.00000	4492	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		96875.00000	97208	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		2618.00000	2564	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		112604.00000	112957	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		1427.00000	1393	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.41500	7.41500		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		48545.00000	48506	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		554.00000	515	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.42100	7.42100		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		53548.00000	53484	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		6627.00000	6562	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.42600	7.42600		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		58300.00000	58243	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		12361.00000	12303	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.37900	7.37800		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		51768.00000	51651	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		461.00000	429	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.38600	7.38400		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		56476.00000	56275	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		6178.00000	6146	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.39000	7.38800		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		61272.00000	61089	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		11828.00000	11812	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
------------------	--------	--------------	-----------	-----------------	----------------------	------------	--------------	---------------

---

<b>Grand Total:</b>							<b>0.00</b>	<b>2,374.00</b>
---------------------	--	--	--	--	--	--	-------------	-----------------