



Daily MTM Report

Daily summary for 11/01/2006

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R152 On 28/02/2006 Bond			6.93500	6.94400			0.00	0.00
R153 On 31/08/2010 Bond			7.19000	7.20000			0.00	0.00
R157 On 15/09/2015 Bond			7.35000	7.37000			0.00	0.00
R186 On 21/12/2026 Bond			7.01500	7.03500			0.00	0.00
R194 On 28/02/2008 Bond			7.04000	7.05000			0.00	0.00
R201 On 21/12/2014 Bond			7.34000	7.35500			0.00	0.00
R203 On 15/09/2017 Bond			7.32500	7.34500			0.00	0.00
R204 On 21/12/2018 Bond			7.30500	7.32000			0.00	0.00
R207 On 15/01/2020 Bond			7.27500	7.28800			0.00	0.00

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

Derivatives

GOVI On 02/02/2006 jGovi			238.45400		238.25800		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call			83358.00000	85162	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			778.00000	622	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			242.67000		242.49300		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call			125661.00000	127365	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put			731.00000	665	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			246.97100		246.81400		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call			169125.00000	170639	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put			985.00000	929	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			251.30700		251.16600		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call			212351.00000	213729	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put			691.00000	659	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			7.19100		7.20000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.35300		7.37300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			6.97000		6.99000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.06900		7.07600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.34100		7.35500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.31100		7.33000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.30100		7.31500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.26200		7.27400		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.02500		7.05000		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.06000		7.08800		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		87.00000	67	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		484.00000	533	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.78400	6.76700		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		449.00000	462	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1021.00000	992	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.83400	6.82500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		831.00000	838	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1260.00000	1245	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.92700	6.90600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1192.00000	1215	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1423.00000	1393	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.06800	7.04200		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1002.00000	1024	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2124.00000	2083	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.18100	7.15700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1303.00000	1326	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2143.00000	2107	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.25800	7.23100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1533.00000	1561	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2192.00000	2153	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.29300	7.26200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1784.00000	1819	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2410.00000	2364	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.04700	7.03200		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		973.00000	1004	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		5041.00000	4783	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.36100	7.34100		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		596.00000	628	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		17659.00000	16850	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.44500	7.43000		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		201.00000	201	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		40324.00000	39239	8.05	0.00	0.00
JROD On 31/01/2006 jRod			6.68500	6.68800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.77200	6.78400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.90100	6.92700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.87700	6.89300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.93900	6.95400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.99300	7.00400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.94100	6.94500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.97500	6.97900		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future			7.19500	7.20600		4.47	0.00	267.00
R153 On 02/02/2006 Bond Future	7.20	Call		4777.00000	4909	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		5038.00000	4692	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Call		25631.00000	26076	4.31	1.00	2.00
R153 On 02/02/2006 Bond Future	7.80	Put		169.00000	135	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		2117.00000	2166	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		8918.00000	8489	3.71	0.00	2.00
R153 On 02/02/2006 Bond Future	7.25	Call		5967.00000	6133	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		4057.00000	3745	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.30	Call		7300.00000	7501	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		3225.00000	2948	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		8766.00000	9003	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		2530.00000	2290	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		10352.00000	10624	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		1961.00000	1754	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		12042.00000	12347	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		1500.00000	1327	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		23583.00000	24017	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		237.00000	193	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.50	Call		13822.00000	14157	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		1134.00000	991	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		33924.00000	34392	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		39.00000	29	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		44312.00000	44788	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		7.00000	5	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1524.00000	1554	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		10514.00000	10067	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		225.00000	222	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		20240.00000	19759	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		54612.00000	55089	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		1.00000	1	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		64801.00000	65279	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		74878.00000	75356	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Call		2852.00000	2925	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		7468.00000	7063	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Call		3738.00000	3839	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		6174.00000	5796	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		15677.00000	16038	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		848.00000	731	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		17592.00000	17976	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		626.00000	533	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		19555.00000	19959	4.19	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future	7.65	Put		458.00000	384	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		21555.00000	21975	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		331.00000	274	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		27694.00000	28147	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		119.00000	93	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		29766.00000	30225	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		83.00000	64	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		31843.00000	32308	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		57.00000	44	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.19500	7.20400		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		13141.00000	13285	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		11247.00000	11020	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		19134.00000	19330	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		7011.00000	6836	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		26314.00000	26561	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		4071.00000	3947	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		34446.00000	34736	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		2191.00000	2110	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		43248.00000	43571	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		1088.00000	1040	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		5069.00000	5127	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		23967.00000	23653	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		8460.00000	8556	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		16906.00000	16630	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		52456.00000	52802	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		497.00000	471	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		61863.00000	62222	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		208.00000	195	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		71328.00000	71693	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		80.00000	74	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		80767.00000	81136	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		28.00000	26	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.19300	7.19900		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		15370.00000	15458	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		13385.00000	13240	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		21587.00000	21699	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		9935.00000	9813	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		28572.00000	28705	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		7350.00000	7249	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		36132.00000	36284	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		5438.00000	5356	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		10117.00000	10182	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		17900.00000	17731	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		44346.00000	44511	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		4276.00000	4208	4.72	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.50	Call		52768.00000	52944	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		3418.00000	3360	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		61312.00000	61496	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2775.00000	2725	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		69917.00000	70109	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		2287.00000	2244	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.35500	7.37500		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.25	Call		5165.00000	5559	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		15973.00000	14645	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		16302.00000	17277	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		5605.00000	4858	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		33222.00000	34661	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		1455.00000	1172	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		52704.00000	54349	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		293.00000	216	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		72697.00000	74400	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		59.00000	40	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		66.00000	70	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		55234.00000	53516	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		797.00000	862	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		33556.00000	31899	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		92471.00000	94188	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		12.00000	7	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		111885.00000	113606	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		2.00000	1	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		130919.00000	132640	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		149574.00000	151296	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		0.00000	0	9.66	0.00	0.00
R157 On 04/05/2006 Bond Future			7.36200	7.38200		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		27084.00000	27975	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		17214.00000	16422	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		15734.00000	16365	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		26886.00000	25836	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		41178.00000	42296	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		10702.00000	10138	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		57192.00000	58488	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		6519.00000	6133	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		74693.00000	76107	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		4222.00000	3953	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		110781.00000	112331	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1873.00000	1741	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		7650.00000	8028	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		40253.00000	38948	6.16	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/05/2006 Bond Future	8.50	Call		92655.00000	94151	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		2775.00000	2588	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		128856.00000	130444	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		1294.00000	1199	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		146513.00000	148141	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		661.00000	606	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.36800	7.38700		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		35112.00000	35917	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		25880.00000	25125	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		23616.00000	24252	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		34920.00000	33995	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		48480.00000	49436	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		19112.00000	18507	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		63220.00000	64302	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		14105.00000	13627	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		79478.00000	80653	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		10999.00000	10614	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		14331.00000	14789	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		46578.00000	45476	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		96195.00000	97442	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		8726.00000	8413	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		113158.00000	114461	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		7065.00000	6807	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		130156.00000	131503	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		5795.00000	5581	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		146190.00000	147594	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		3911.00000	3754	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.01500	7.03600		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		10687.00000	11746	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		15689.00000	13833	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		32922.00000	35114	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		3741.00000	3018	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		62693.00000	65444	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		593.00000	428	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		93880.00000	96770	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		69.00000	44	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		124372.00000	127283	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		9.00000	5	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		72.00000	80	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		77468.00000	74562	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1410.00000	1592	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		41918.00000	39185	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		153810.00000	156724	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		1.00000	1	12.71	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/02/2006 Bond Future	8.50	Call		182194.00000	185108	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		209564.00000	212478	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		235962.00000	238877	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			7.01200	7.03200		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		26744.00000	27977	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		31160.00000	29636	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		47293.00000	49013	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		17767.00000	16730	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		72014.00000	74112	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		9793.00000	9133	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		99011.00000	101367	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		5285.00000	4885	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		127230.00000	129734	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		3141.00000	2888	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		4841.00000	5176	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		81103.00000	78681	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		12071.00000	12787	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		51730.00000	49688	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		155295.00000	157888	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1935.00000	1771	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		182823.00000	185472	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		1238.00000	1130	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		209632.00000	212315	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		823.00000	749	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		235444.00000	238164	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		372.00000	334	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.00800	7.02800		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		36879.00000	38164	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		40716.00000	39262	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		57452.00000	59094	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		27592.00000	26495	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		80939.00000	82870	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		18608.00000	17800	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		106224.00000	108377	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		12597.00000	12010	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		133093.00000	135389	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		9293.00000	8850	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		20541.00000	21428	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		59356.00000	57505	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		159975.00000	162372	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		7080.00000	6738	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		186491.00000	188960	13.86	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	8.50	Put		5532.00000	5262	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		212483.00000	215005	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		4449.00000	4232	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		236905.00000	239498	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2742.00000	2596	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		261030.00000	263674	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1647.00000	1552	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.04500	7.05600		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.00	Call		1473.00000	1521	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		2568.00000	2401	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		4493.00000	4625	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		712.00000	629	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		8764.00000	8955	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		137.00000	113	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		13463.00000	13673	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		19.00000	14	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		18235.00000	18449	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		3.00000	2	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		0.00000	0	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		15899.00000	15684	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		15.00000	14	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		10949.00000	10734	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		216.00000	220	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		6216.00000	6004	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		22993.00000	23207	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		27724.00000	27939	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		32427.00000	32642	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		37102.00000	37317	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			7.02200	7.02900		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		3496.00000	3538	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		3997.00000	3918	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		6165.00000	6228	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		2353.00000	2295	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		9439.00000	9520	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		1335.00000	1295	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		13099.00000	13195	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		728.00000	702	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		17014.00000	17119	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		398.00000	381	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		316.00000	320	1.57	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 04/05/2006 Bond Future	6.25	Put		13904.00000	13786	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		819.00000	829	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		10021.00000	9909	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1815.00000	1838	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		6655.00000	6557	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		21083.00000	21193	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		245.00000	234	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		25189.00000	25303	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		152.00000	145	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		29313.00000	29429	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		100.00000	95	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		33433.00000	33550	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		66.00000	62	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			6.98700	6.98800		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		5032.00000	5028	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		4852.00000	4833	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		7419.00000	7416	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		3497.00000	3479	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		10154.00000	10154	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2509.00000	2493	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		13151.00000	13153	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1800.00000	1786	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		16335.00000	16338	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1296.00000	1285	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3365.00000	3359	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6945.00000	6924	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		19713.00000	19718	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		1005.00000	995	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		23168.00000	23174	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		808.00000	799	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		26644.00000	26652	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		650.00000	642	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		30153.00000	30161	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		542.00000	535	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.34400	7.35900		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		4894.00000	5103	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		12334.00000	11522	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		14026.00000	14563	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		4499.00000	4016	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		27412.00000	28231	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		1253.00000	1052	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		42738.00000	43698	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		277.00000	216	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		58503.00000	59506	8.96	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 02/02/2006 Bond Future	8.25	Put		61.00000	44	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		6.00000	5	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		60442.00000	59421	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		103.00000	102	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		42516.00000	41496	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		923.00000	954	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		25674.00000	24684	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		74122.00000	75138	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		13.00000	9	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		89471.00000	90490	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		3.00000	2	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		104527.00000	105546	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		1.00000	0	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		119290.00000	120310	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		0.00000	0	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.35200	7.36700		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		23311.00000	23816	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		14519.00000	14027	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		34405.00000	35038	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		9332.00000	8968	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		46927.00000	47664	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		5888.00000	5628	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		60617.00000	61426	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		3918.00000	3731	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		74704.00000	75566	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		2648.00000	2513	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		88942.00000	89840	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1823.00000	1724	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		103173.00000	104097	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		1279.00000	1207	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		117071.00000	118024	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		685.00000	641	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.35900	7.37300		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		29778.00000	30231	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		21570.00000	21114	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		40305.00000	40842	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		16171.00000	15798	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		51892.00000	52499	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		12131.00000	11829	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		64665.00000	65327	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		9573.00000	9325	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		77805.00000	78509	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		7668.00000	7463	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		91133.00000	91872	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		6234.00000	6063	10.31	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 03/08/2006 Bond Future	9.00	Call		104528.00000	105293	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		5142.00000	4998	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		117135.00000	117937	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		3534.00000	3425	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.32800	7.34900		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		5483.00000	5935	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		13511.00000	12268	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		16178.00000	17246	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		4084.00000	3456	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		32452.00000	33974	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		732.00000	557	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		50935.00000	52607	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		72.00000	48	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		69541.00000	71235	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		4.00000	2	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1098.00000	1191	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		29761.00000	28157	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		87754.00000	89450	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		105526.00000	107223	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		122867.00000	124563	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			7.33400	7.35400		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		17116.00000	17745	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		25425.00000	24463	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		27084.00000	27954	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		15562.00000	14841	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		39636.00000	40736	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		8764.00000	8272	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		54266.00000	55554	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		4511.00000	4208	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		70293.00000	71717	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		2111.00000	1944	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		9893.00000	10302	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		38528.00000	37346	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		120968.00000	122545	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		118.00000	104	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		87060.00000	88568	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		895.00000	812	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		104060.00000	105614	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		342.00000	306	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.33700	7.35600		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		24034.00000	24665	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	7.25	Put		32375.00000	31517	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		33715.00000	34512	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		22520.00000	21829	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		45255.00000	46214	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		14991.00000	14461	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		58404.00000	59508	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		9525.00000	9140	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		72818.00000	74042	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		5764.00000	5500	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		16317.00000	16789	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		44671.00000	43654	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		88116.00000	89432	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		3317.00000	3145	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		103938.00000	105321	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		1813.00000	1707	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		119984.00000	121412	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		940.00000	879	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.30800	7.32300		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		55884.00000	57149	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		64.00000	45	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.31300	7.32800		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		59257.00000	60279	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		4525.00000	4279	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.31700	7.33100		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		63624.00000	64484	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		9810.00000	9502	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.27700	7.29100		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		58837.00000	60033	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		51.00000	36	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.28200	7.29500		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		62093.00000	62994	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		4228.00000	4018	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.28700	7.29900		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		66385.00000	67135	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		9460.00000	9195	10.20	0.00	0.00
Total for Derivatives:							1.00	2,376.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

1.00

2,376.00