



Daily MTM Report

Daily summary for 17/01/2006

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			6.89600	6.89900			0.00	0.00
R153 On 31/08/2010 Bond			7.20000	7.12500			0.00	0.00
R157 On 15/09/2015 Bond			7.38000	7.29500			0.00	0.00
R186 On 21/12/2026 Bond			7.05000	6.97000			0.00	0.00
R194 On 28/02/2008 Bond			7.04000	6.97000			0.00	0.00
R201 On 21/12/2014 Bond			7.37000	7.28500			0.00	0.00
R203 On 15/09/2017 Bond			7.35000	7.26500			0.00	0.00
R204 On 21/12/2018 Bond			7.33000	7.25000			0.00	0.00
R207 On 15/01/2020 Bond			7.30100	7.22400			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			238.17500	239.13700		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		91548.00000	82027	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		178.00000	277	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			242.36100	243.33900		4.99	0.00	220.00
GOVI On 04/05/2006 jGovi	230.00	Call		133830.00000	124246	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		440.00000	636	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			246.64200	247.62000		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		176913.00000	167353	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		713.00000	933	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			250.96700	251.92800		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		219808.00000	210341	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		528.00000	671	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			7.20000	7.13200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.38300	7.30200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.00700	6.92600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.06900	7.01100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.37100	7.28700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.33500	7.25400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.32600	7.24700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.30100	7.22400		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00000	7.00000		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.02700	7.02500		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		35.00000	32	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		586.00000	579	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			6.77100	6.73800		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		406.00000	432	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1048.00000	994	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			6.81100	6.76300		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		752.00000	799	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1333.00000	1262	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			6.89900	6.85400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1120.00000	1169	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1478.00000	1416	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.04900	6.99600		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		948.00000	995	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		2183.00000	2100	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.16100	7.10300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1238.00000	1295	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		2210.00000	2125	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.25200	7.17700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		1465.00000	1544	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2257.00000	2152	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.30900	7.18800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		1688.00000	1829	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2510.00000	2332	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.03100	6.97800		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		499.00000	649	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		5580.00000	4726	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.35600	7.28600		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		198.00000	318	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		19582.00000	16753	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.46700	7.38100		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		40.00000	88	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		43713.00000	37567	8.05	0.00	0.00
JROD On 31/01/2006 jRod			6.67300	6.67400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.74400	6.74700		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.85800	6.86100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.85000	6.85100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.91100	6.91100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			6.96500	6.96600		0.00	0.00	0.00
JROD On 31/07/2006 jRod			6.92300	6.92300		0.00	0.00	0.00
JROD On 31/08/2006 jRod			6.95600	6.95600		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future			7.20500	7.12900		4.47	0.00	267.00
R153 On 02/02/2006 Bond Future	7.15	Call		4657.00000	2969	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.15	Put		3742.00000	5361	3.79	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Call		5948.00000	3985	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.20	Put		2857.00000	4202	3.83	0.00	0.00
R153 On 02/02/2006 Bond Future	7.80	Call		28842.00000	25557	4.31	0.00	2.00
R153 On 02/02/2006 Bond Future	7.80	Put		28.00000	51	4.31	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Call		2606.00000	1476	3.71	0.00	0.00
R153 On 02/02/2006 Bond Future	7.05	Put		6056.00000	8234	3.71	0.00	2.00
R153 On 02/02/2006 Bond Future	7.25	Call		7401.00000	5181	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		2140.00000	3228	3.87	0.00	1.00
R153 On 02/02/2006 Bond Future	7.30	Call		8999.00000	6549	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.30	Put		1573.00000	2431	3.91	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Call		10721.00000	8073	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.35	Put		1134.00000	1794	3.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Call		12545.00000	9733	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.40	Put		803.00000	1299	3.99	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Call		14451.00000	11507	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.45	Put		558.00000	922	4.03	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		26742.00000	23470	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.75	Put		45.00000	81	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	7.50	Call		16420.00000	13373	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		382.00000	642	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		37239.00000	33935	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		4.00000	7	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		47657.00000	44349	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		0.00000	1	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1849.00000	978	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		7489.00000	9925	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		221.00000	81	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		16885.00000	20052	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		57961.00000	54654	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		0.00000	0	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		68152.00000	64844	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		78229.00000	74921	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		3541.00000	2135	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.10	Put		4806.00000	6707	3.75	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Call		18436.00000	15311	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.55	Put		257.00000	439	4.11	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Call		20486.00000	17303	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.60	Put		170.00000	295	4.15	0.00	0.00
R153 On 02/02/2006 Bond Future	7.65	Call		22558.00000	19335	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		111.00000	195	4.19	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Call		24646.00000	21393	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.70	Put		71.00000	126	4.23	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Call		30943.00000	27650	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.85	Put		17.00000	32	4.35	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Call		33044.00000	29746	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.90	Put		11.00000	19	4.39	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Call		35143.00000	31841	4.43	0.00	0.00
R153 On 02/02/2006 Bond Future	7.95	Put		6.00000	12	4.43	0.00	0.00
R153 On 04/05/2006 Bond Future			7.20900	7.12800		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		14546.00000	12653	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		9514.00000	10965	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		20977.00000	18649	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		5716.00000	6732	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		28561.00000	25869	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		3180.00000	3832	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		37022.00000	34059	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		1629.00000	2011	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		46063.00000	42922	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		766.00000	968	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		5696.00000	4699	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		21456.00000	23803	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		9444.00000	8013	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		14752.00000	16664	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		55426.00000	52180	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		329.00000	426	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		64921.00000	61620	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		129.00000	171	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		74431.00000	71104	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		46.00000	62	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		83892.00000	80554	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		15.00000	21	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.20900	7.12400		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		11182.00000	9727	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		16039.00000	17900	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		16751.00000	14918	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		11840.00000	13323	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		23258.00000	21096	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		8680.00000	9833	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		30494.00000	28061	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		6346.00000	7228	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		38263.00000	35615	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		4643.00000	5311	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		46625.00000	43827	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		3629.00000	4147	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		55162.00000	52252	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		2885.00000	3292	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		63795.00000	60802	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		2332.00000	2655	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		72472.00000	69415	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		1915.00000	2174	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.38400	7.29900		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.25	Call		6336.00000	3525	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		10586.00000	15107	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		19896.00000	14269	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		2640.00000	4345	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		38750.00000	31776	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		425.00000	783	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		59016.00000	51731	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		48.00000	94	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		79202.00000	71875	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		5.00000	11	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		49.00000	11	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		48659.00000	55953	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		858.00000	310	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		27060.00000	33844	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		99018.00000	91687	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		1.00000	1	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		118441.00000	111109	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		137476.00000	130144	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		156132.00000	148800	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			7.39500	7.30600		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		18042.00000	14645	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		22788.00000	26890	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		30383.00000	25785	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		14106.00000	17007	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		45356.00000	39787	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		8473.00000	10403	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		62067.00000	55795	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		4987.00000	6214	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		80028.00000	73320	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		3149.00000	3940	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		116653.00000	109490	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		1338.00000	1675	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		9005.00000	6881	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		35201.00000	40575	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		98310.00000	91323	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		2023.00000	2535	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		134877.00000	127603	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		908.00000	1133	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		152701.00000	145321	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		442.00000	561	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.40300	7.31100		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		26099.00000	22543	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		31147.00000	35159	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		38271.00000	33865	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		22783.00000	25945	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		52242.00000	47114	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		16618.00000	19058	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		67492.00000	61782	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		12122.00000	13979	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		84125.00000	77994	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		9391.00000	10828	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		16112.00000	13485	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		42104.00000	47045	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		101133.00000	94688	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		7409.00000	8531	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		118321.00000	111642	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		5972.00000	6861	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		135497.00000	128641	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		4881.00000	5592	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		151774.00000	144710	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		3239.00000	3743	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.05100	6.97000		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		13463.00000	7690	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		9273.00000	14769	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		39715.00000	29711	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		1342.00000	2606	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		71401.00000	60265	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		108.00000	241	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		103009.00000	91748	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		6.00000	14	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		133556.00000	122288	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		0.00000	1	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		53.00000	9	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		68257.00000	79482	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1610.00000	545	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		32926.00000	43129	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		163001.00000	151732	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	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		191386.00000	180117	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		218756.00000	207487	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		245154.00000	233886	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			7.05000	6.96700		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		30564.00000	24662	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		25987.00000	31553	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		52719.00000	44788	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		14202.00000	17737	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		78713.00000	69330	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		7499.00000	9584	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		106597.00000	96299	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		3880.00000	5049	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		135321.00000	124538	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		2240.00000	2924	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		5799.00000	4051	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		73068.00000	82787	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		14227.00000	10663	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		44894.00000	52796	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		163698.00000	152640	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		1346.00000	1755	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		191420.00000	180205	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		843.00000	1095	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		218350.00000	207044	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		550.00000	711	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		244299.00000	232907	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		235.00000	309	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.04700	6.96300		11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		40920.00000	34935	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		35825.00000	41366	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		62653.00000	55156	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		23862.00000	27890	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		87095.00000	78421	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		15833.00000	18684	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		113119.00000	103583	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		10560.00000	12550	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		140466.00000	130383	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		7734.00000	9177	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		23305.00000	19080	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		53188.00000	60490	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		167687.00000	157231	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		5860.00000	6931	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		194450.00000	183735	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		4559.00000	5370	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		220621.00000	209725	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		3655.00000	4285	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		245301.00000	234183	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		2207.00000	2615	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		269613.00000	258343	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		1298.00000	1554	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.04500	6.97300		2.10	0.00	50.00
R194 On 02/02/2006 Bond Future	7.00	Call		1974.00000	1242	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		1446.00000	2122	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		5652.00000	4416	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		248.00000	421	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		10275.00000	8889	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		25.00000	47	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		15069.00000	13662	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		2.00000	3	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		19856.00000	18448	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		0.00000	0	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		14276.00000	15684	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		14.00000	3	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		9325.00000	10723	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		278.00000	116	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		4654.00000	5901	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		24615.00000	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		29347.00000	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		34050.00000	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		38725.00000	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			7.02900	6.94700		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		4121.00000	3379	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		3203.00000	3881	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		7034.00000	6051	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		1802.00000	2238	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		10500.00000	9342	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		977.00000	1238	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		14299.00000	13027	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		508.00000	656	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		18302.00000	16964	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		266.00000	347	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		397.00000	276	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		12565.00000	13864	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		1011.00000	747	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		8793.00000	9949	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		2193.00000	1713	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		5613.00000	6553	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		22418.00000	21046	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		160.00000	208	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		26553.00000	25163	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		97.00000	126	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		30695.00000	29294	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		63.00000	81	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		34827.00000	33419	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		40.00000	52	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			6.99900	6.90700		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		5602.00000	4864	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		4205.00000	4849	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		8123.00000	7231	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		2985.00000	3474	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		10973.00000	9956	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		2111.00000	2475	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		14062.00000	12948	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		1494.00000	1762	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		17318.00000	16132	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		1063.00000	1258	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		3789.00000	3220	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		6153.00000	6965	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		20744.00000	19511	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		819.00000	968	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		24233.00000	22967	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		656.00000	772	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		27737.00000	26446	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		526.00000	617	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		31265.00000	29956	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		438.00000	511	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.37400	7.28800		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		5734.00000	3331	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		8335.00000	11789	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		16590.00000	12078	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		2224.00000	3569	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		31398.00000	25851	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		401.00000	711	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		47352.00000	41541	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		52.00000	98	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		63288.00000	57436	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		7.00000	13	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		2.00000	0	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		55600.00000	61455	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		74.00000	19	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		37649.00000	43451	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		949.00000	379	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		20861.00000	26148	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		78948.00000	73092	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		1.00000	2	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		94307.00000	88449	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		0.00000	0	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		109365.00000	103507	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		0.00000	0	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		124129.00000	118271	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			7.38500	7.29600		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		25686.00000	22048	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		12163.00000	14452	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		37392.00000	33035	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		7588.00000	9158	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		50415.00000	45523	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		4645.00000	5679	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		64450.00000	59211	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		3021.00000	3708	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		78786.00000	73318	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		1999.00000	2458	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		93200.00000	87582	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		1350.00000	1658	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		107555.00000	101840	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		931.00000	1141	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		121595.00000	115785	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		477.00000	594	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.39500	7.30300		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		32038.00000	28546	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		19272.00000	21765	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		42983.00000	38949	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		14290.00000	16242	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		54928.00000	50451	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		10610.00000	12118	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		67971.00000	63168	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		8320.00000	9502	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		81324.00000	76272	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		6628.00000	7563	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		94822.00000	89581	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		5364.00000	6110	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		108351.00000	102966	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		4407.00000	5008	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		121143.00000	115591	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		2983.00000	3417	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.35300	7.26800		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		6988.00000	4003	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		8454.00000	12355	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		20326.00000	14710	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		1669.00000	2939	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		38436.00000	31722	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		152.00000	325	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		57432.00000	50555	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		6.00000	15	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		76100.00000	69214	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		0.00000	0	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1248.00000	505	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		23347.00000	29491	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		94317.00000	87431	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		112090.00000	105204	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		129430.00000	122544	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			7.36100	7.27200		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		19641.00000	16223	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		21406.00000	25088	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		30622.00000	26119	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		12555.00000	15153	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		44140.00000	38691	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		6723.00000	8375	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		59564.00000	53403	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		3265.00000	4205	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		76156.00000	69532	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		1430.00000	1907	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		11505.00000	9159	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		33596.00000	38351	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		127457.00000	120387	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		63.00000	93	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		93272.00000	86386	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		563.00000	777	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		110460.00000	103445	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		199.00000	284	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.36600	7.27600		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		26658.00000	23194	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		28712.00000	32317	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		37051.00000	32793	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		19569.00000	22381	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		49282.00000	44292	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		12732.00000	14811	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		63053.00000	57436	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		7887.00000	9339	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		77982.00000	71871	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		4642.00000	5599	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		18265.00000	15593	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		40332.00000	44730	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		93677.00000	87202	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		2591.00000	3186	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		109782.00000	103061	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		1371.00000	1718	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		126017.00000	119139	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		686.00000	877	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.33300	7.25200		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		61922.00000	54979	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		6.00000	13	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.34000	7.25700		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		64124.00000	57989	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		3375.00000	4269	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.34600	7.26100		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		67947.00000	62268	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		8280.00000	9703	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.30400	7.22600		9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		64429.00000	57674	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		5.00000	10	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.31100	7.23100		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		66559.00000	60522	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		3206.00000	4024	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.31700	7.23500		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		70417.00000	64806	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		8065.00000	9400	10.20	0.00	0.00
Total for Derivatives:							0.00	2,376.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

0.00

2,376.00