



Daily MTM Report

Daily summary for 14/11/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R152 On 28/02/2006 Bond			7.32100	7.20600			0.00	0.00
R153 On 31/08/2010 Bond			7.78000	7.80500			0.00	4,000,000.00
R157 On 15/09/2015 Bond			8.00000	7.99000			0.00	0.00
R186 On 21/12/2026 Bond			7.69500	7.68500			0.00	0.00
R194 On 28/02/2008 Bond			7.62500	7.62000			0.00	0.00
R201 On 21/12/2014 Bond			7.97500	7.97000			0.00	0.00
R203 On 15/09/2017 Bond			7.97500	7.97000			0.00	0.00
R204 On 21/12/2018 Bond			7.95500	7.94500			0.00	0.00
R207 On 15/01/2020 Bond			7.93100	7.91700			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	4,000,000.00

Derivatives

GOVI On 02/02/2006 jGovi			230.89200	230.90900		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		40061.00000	39327	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		30971.00000	30407	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			235.31600	235.21000		4.99	0.00	195.00
GOVI On 04/05/2006 jGovi	230.00	Call		64526.00000	65100	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		12426.00000	11940	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			239.84700	239.64200		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		105146.00000	106735	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		8726.00000	8265	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			244.46300	244.18700		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		146974.00000	149401	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		5104.00000	4771	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.23400	7.17600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.75000	7.75100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.00000	7.99000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.63700	7.62800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.58600	7.58200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.91900	7.91400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.95100	7.94600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.90600	7.89700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.89000	7.87900		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.24300	7.13600		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.45200	7.40100		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		652.00000	726	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		283.00000	232	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.61100	7.59400		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1776.00000	1802	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		323.00000	307	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.79500	7.75200		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2314.00000	2386	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		475.00000	442	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.88400	7.85800		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2716.00000	2757	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		618.00000	596	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.95700	7.95300		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2220.00000	2221	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1113.00000	1104	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.02000	8.01600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2492.00000	2493	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1231.00000	1222	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.94900	8.00700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2619.00000	2530	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1380.00000	1433	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.05100	8.01400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2915.00000	2968	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1564.00000	1520	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.83400	7.81700		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		11697.00000	11885	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1212.00000	1100	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			8.01400	8.03800		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		16807.00000	15984	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		5005.00000	5165	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			8.08200	8.10400		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		19063.00000	17952	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		11964.00000	12350	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.67900	6.53500		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.81300	6.65400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.05300	6.83900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.00900	6.87400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.11900	6.96900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.21800	7.06300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.12900	7.03000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.21800	7.11900		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 31/07/2006 jRod			7.33000	7.22800		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.27200	7.19200		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.81500	7.84800		4.47	2.00	268.00
R153 On 02/02/2006 Bond Future	7.75	Call		8245.00000	8688	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		12390.00000	11439	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		14117.00000	14781	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		7724.00000	6994	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		21626.00000	22485	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		4811.00000	4276	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		468.00000	498	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		36949.00000	35586	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		4083.00000	4327	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		18885.00000	17737	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		1613.00000	1717	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		27194.00000	25904	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		133.00000	140	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		47639.00000	46253	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		30092.00000	31107	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		2972.00000	2594	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		39148.00000	40279	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		1838.00000	1575	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		48532.00000	49745	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		1145.00000	964	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.81700	7.86800		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		12499.00000	13325	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		17238.00000	16018	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		17473.00000	18522	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		12200.00000	11204	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		23451.00000	24720	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		8273.00000	7497	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2022.00000	2201	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		47901.00000	46035	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3450.00000	3738	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		38877.00000	37120	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		5573.00000	6008	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		30661.00000	29050	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		8550.00000	9167	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		23409.00000	21980	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		30336.00000	31808	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		5359.00000	4785	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		37980.00000	39624	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		3307.00000	2906	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		46206.00000	47986	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		1940.00000	1675	4.42	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 04/05/2006 Bond Future	9.25	Call		54838.00000	56717	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1080.00000	915	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.81200	7.88100		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		20808.00000	22163	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		16311.00000	15049	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		15328.00000	16469	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		20303.00000	18827	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		3995.00000	4463	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		37976.00000	35826	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		6850.00000	7533	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		31063.00000	29129	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		10643.00000	11556	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		25188.00000	23484	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		27361.00000	28901	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		13489.00000	12411	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		34412.00000	36108	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		11259.00000	10338	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		41831.00000	43657	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		9492.00000	8700	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		49515.00000	51449	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		8082.00000	7399	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			8.02900	8.02300		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	8.00	Call		19448.00000	18837	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		21326.00000	21204	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		32046.00000	31361	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		13697.00000	13501	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	7.75	Call		10337.00000	9858	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		32859.00000	32869	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		77.00000	63	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		109535.00000	110010	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		334.00000	287	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		87383.00000	87825	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		1481.00000	1334	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		66578.00000	66920	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		4492.00000	4186	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		48084.00000	48266	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		46848.00000	46145	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		8678.00000	8464	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		63096.00000	62409	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		5502.00000	5305	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		80129.00000	79472	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		3499.00000	3332	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		97078.00000	96475	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		1793.00000	1679	9.66	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			8.04000	8.04200		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		27109.00000	26939	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		30463.00000	30133	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		39501.00000	39338	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		23057.00000	22734	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		68345.00000	68225	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		13465.00000	13185	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		2032.00000	1971	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		88662.00000	88441	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		4982.00000	4879	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		70162.00000	69899	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		9999.00000	9858	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		54156.00000	53855	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		17400.00000	17235	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		40952.00000	40627	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		53377.00000	53233	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		17524.00000	17220	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		83998.00000	83905	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		10463.00000	10210	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		98862.00000	98819	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		7037.00000	6833	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			8.04700	8.05700		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		34651.00000	34828	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		39099.00000	38498	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		47088.00000	47317	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		32172.00000	31622	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5118.00000	5132	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		90928.00000	90163	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		9689.00000	9728	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		74555.00000	73815	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		16140.00000	16216	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		60471.00000	59767	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		24530.00000	24653	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		48724.00000	48068	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		60632.00000	60911	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		26726.00000	26226	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		75007.00000	75330	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		22476.00000	22021	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		89871.00000	90236	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		19073.00000	18658	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		103167.00000	103594	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		14451.00000	14099	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.70400	7.69600		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		30768.00000	29724	11.03	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	7.75	Put		24018.00000	23978	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		51378.00000	50206	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		14076.00000	13908	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		15582.00000	14781	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		40542.00000	40745	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		39.00000	30	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		164496.00000	165490	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		257.00000	212	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		127827.00000	128785	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		1638.00000	1444	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		93701.00000	94511	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		6090.00000	5613	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		63969.00000	64497	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		74934.00000	73733	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		8187.00000	7989	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		99929.00000	98744	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		4796.00000	4615	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		125361.00000	124210	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		2859.00000	2711	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		150198.00000	149104	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		1298.00000	1207	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.70300	7.70100		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		42525.00000	42050	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		36441.00000	36216	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		62662.00000	62158	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		26215.00000	25961	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		780.00000	732	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		164683.00000	164885	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		2178.00000	2077	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		129479.00000	129627	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		6409.00000	6203	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		98467.00000	98510	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		14335.00000	14013	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		72452.00000	72379	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		26488.00000	26071	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		51909.00000	51741	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		84801.00000	84295	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		19084.00000	18827	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		108061.00000	107567	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		14118.00000	13873	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		131805.00000	131331	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		10639.00000	10414	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		154170.00000	153744	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		6739.00000	6563	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.70100	7.70200		11.15	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	7.75	Call		52118.00000	51907	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		46198.00000	45863	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		72451.00000	72242	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		36358.00000	36026	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		5144.00000	5053	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		131666.00000	131452	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		11635.00000	11493	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		103179.00000	102914	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		21772.00000	21589	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		79619.00000	79312	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		35418.00000	35211	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		60794.00000	60463	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		94300.00000	94103	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		29112.00000	28791	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		116931.00000	116751	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		23680.00000	23376	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		139949.00000	139788	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		19622.00000	19337	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		160521.00000	160405	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		14066.00000	13826	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		181579.00000	181507	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		9903.00000	9707	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.67300	7.68000		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		5048.00000	5044	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		3702.00000	3563	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		8357.00000	8379	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		2223.00000	2110	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1091.00000	1068	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		9408.00000	9251	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		2.00000	2	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		27999.00000	27864	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		12.00000	11	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		23045.00000	22908	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		63.00000	59	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		18161.00000	18022	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		333.00000	319	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		13526.00000	13377	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		2638.00000	2617	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		6109.00000	5953	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		12199.00000	12247	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		1305.00000	1219	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		16397.00000	16470	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		772.00000	709	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		20782.00000	20873	2.72	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/02/2006 Bond Future	8.75	Put		454.00000	410	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		25206.00000	25317	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		202.00000	178	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.65400	7.69400		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		5904.00000	6226	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		4950.00000	4590	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		8666.00000	9066	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		3467.00000	3186	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		64.00000	71	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		25069.00000	24394	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		173.00000	191	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		20792.00000	20129	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		416.00000	458	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		16674.00000	16033	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		899.00000	983	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		12818.00000	12220	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		1991.00000	2145	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		9596.00000	9068	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		3673.00000	3910	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		6987.00000	6542	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		11946.00000	12408	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		2526.00000	2306	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		15463.00000	15975	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		1844.00000	1673	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		19176.00000	19724	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1381.00000	1247	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		22986.00000	23563	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1037.00000	932	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.61700	7.69400		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6973.00000	7549	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		6145.00000	5580	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9361.00000	10030	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		4845.00000	4374	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1160.00000	1332	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		15263.00000	14294	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		1877.00000	2131	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		12220.00000	11333	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3189.00000	3551	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		9790.00000	9011	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		4899.00000	5370	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		7776.00000	7107	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		12139.00000	12885	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		3953.00000	3559	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		15129.00000	15937	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3292.00000	2959	2.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 03/08/2006 Bond Future	8.75	Call		18221.00000	19079	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2749.00000	2467	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		21434.00000	22333	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2346.00000	2105	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			8.00000	7.99800		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		16998.00000	16623	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		16868.00000	16623	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		27100.00000	26710	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		10990.00000	10729	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9485.00000	9166	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		25659.00000	25468	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		28.00000	22	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		102796.00000	102920	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		122.00000	104	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		84867.00000	84979	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		443.00000	394	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		67526.00000	67606	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1645.00000	1520	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		51417.00000	51421	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4444.00000	4218	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		37249.00000	37151	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		38871.00000	38499	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		7094.00000	6852	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		51695.00000	51358	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		4560.00000	4352	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		65146.00000	64848	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		2952.00000	2783	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		78510.00000	78267	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		1552.00000	1438	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			8.01000	8.01800		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		23768.00000	23813	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		24906.00000	24445	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		33657.00000	33745	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		19136.00000	18718	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		9658.00000	9639	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		43043.00000	42519	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		15869.00000	15875	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		32973.00000	32474	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		44658.00000	44791	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		14779.00000	14406	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		56446.00000	56622	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		11504.00000	11175	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		68757.00000	68974	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		9040.00000	8752	10.35	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 04/05/2006 Bond Future	9.25	Call		80426.00000	80701	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		6217.00000	5987	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			8.01900	8.03400		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		29699.00000	29993	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		31801.00000	31169	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		39620.00000	39977	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		26390.00000	25821	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		14683.00000	14846	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		48338.00000	47574	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		21535.00000	21762	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		39263.00000	38563	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		50363.00000	50777	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		22089.00000	21576	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		61697.00000	62163	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		18661.00000	18200	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		73438.00000	73950	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		15916.00000	15500	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		83919.00000	84493	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		12180.00000	11828	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.99700	7.99500		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		16312.00000	15941	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		15934.00000	15714	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		27279.00000	26915	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		8227.00000	8014	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		478.00000	424	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		79626.00000	79723	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1494.00000	1372	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		60008.00000	60037	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		3890.00000	3671	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		42281.00000	42214	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		8579.00000	8263	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		27344.00000	27179	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		40980.00000	40670	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		3712.00000	3552	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		56488.00000	56243	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		1447.00000	1353	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		72866.00000	72670	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		484.00000	439	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			8.00500	8.01000		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		24285.00000	24261	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		25031.00000	24634	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		34286.00000	34317	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		16605.00000	16263	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3353.00000	3292	8.69	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 04/05/2006 Bond Future	7.00	Put		82489.00000	82055	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		6085.00000	6011	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		64895.00000	64448	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		10288.00000	10212	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		49266.00000	48818	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		16289.00000	16229	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		35917.00000	35484	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		73839.00000	74069	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		3490.00000	3346	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		46113.00000	46211	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		10449.00000	10173	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		59434.00000	59601	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		6217.00000	6011	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.00900	8.02100		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		29524.00000	29800	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		31067.00000	30462	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		39072.00000	39438	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		22441.00000	21926	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6540.00000	6580	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		85317.00000	84476	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		10163.00000	10240	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		68927.00000	68121	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		15104.00000	15232	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		54332.00000	53579	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		21529.00000	21725	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		41688.00000	41002	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		50060.00000	50520	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		15685.00000	15262	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		62293.00000	62843	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		10591.00000	10259	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		75522.00000	76153	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		6901.00000	6651	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.97400	7.96600		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		18589.00000	17938	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		15883.00000	15869	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.98100	7.98000		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		27026.00000	26758	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		25453.00000	25264	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.98600	7.99100		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		32651.00000	32670	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		31952.00000	31582	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.94700	7.93500		9.73	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/02/2006 Bond Future	8.00	Call		20208.00000	19360	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		15018.00000	15131	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.95500	7.94800		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		28655.00000	28128	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		24546.00000	24573	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.96000	7.95800		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		34422.00000	34153	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		31137.00000	31025	10.20	0.00	0.00

Total for Derivatives:							2.00	2,246.00
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Grand Total:							2.00	4,002,246.00
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