

# Daily MTM Report

Daily summary for 17/11/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			7.32600	7.33200			0.00	0.00
R153 On 31/08/2010 Bond			7.71500	7.75500			0.00	0.00
R157 On 15/09/2015 Bond			7.94500	7.98000			0.00	0.00
R186 On 21/12/2026 Bond			7.60000	7.65000			0.00	0.00
R194 On 28/02/2008 Bond			7.58000	7.61500			0.00	0.00
R201 On 21/12/2014 Bond			7.92000	7.95500			0.00	0.00
R203 On 15/09/2017 Bond			7.92500	7.95500			0.00	0.00
R204 On 21/12/2018 Bond			7.90000	7.93000			0.00	0.00
R207 On 15/01/2020 Bond			7.87000	7.90200			0.00	0.00

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

## Derivatives

GOVI On 02/02/2006 jGovi			231.65000		231.19800		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call			40593.00000	42967	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			28613.00000	26467	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			236.09400		235.64400		4.99	0.00	195.00
GOVI On 04/05/2006 jGovi	230.00	Call			67449.00000	70872	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put			11009.00000	9932	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			240.63900		240.19500		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call			109604.00000	113378	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put			7654.00000	6988	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			245.26000		244.82900		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call			152693.00000	156631	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put			4403.00000	4031	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.23700		7.24100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.68400		7.72300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.94600		7.97900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.53900		7.59000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.54000		7.57300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.86600		7.89900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.90100		7.93000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.85300		7.88200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.83100		7.86200		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.25000		7.25000		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.43600		7.44700		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		713.00000	693	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		231.00000	237	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.51100	7.53100		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1652.00000	1615	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		353.00000	364	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.70300	7.74100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2285.00000	2216	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		473.00000	496	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.80500	7.84500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2685.00000	2613	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		618.00000	645	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.87600	7.93400		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2183.00000	2097	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1122.00000	1178	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.94500	7.97500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2423.00000	2378	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1262.00000	1290	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.87400	8.02400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2636.00000	2419	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1356.00000	1505	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.02600	8.03300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2937.00000	2925	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1536.00000	1542	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.76600	7.80900		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		11481.00000	10821	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1143.00000	1276	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.96100	8.00700		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		15685.00000	14404	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		5149.00000	5745	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			8.03600	8.06700		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		17206.00000	15989	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		12627.00000	13525	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.67300	6.67500		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.78800	6.79000		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.02800	7.03500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.00300	7.00800		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.12200	7.12500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.22700	7.22600		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.13600	7.13300		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.22600	7.22200		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			7.33900	7.33400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.27900	7.27500		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.74400	7.78700		4.47	2.00	271.00
R153 On 02/02/2006 Bond Future	7.75	Call		9119.00000	9954	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		10686.00000	9699	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		15403.00000	16531	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		6432.00000	5738	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		23269.00000	24626	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		3876.00000	3412	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		535.00000	634	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		34439.00000	32716	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		4577.00000	5105	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		16802.00000	15508	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		1830.00000	2097	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		24833.00000	23278	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		150.00000	182	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		45078.00000	43288	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		32016.00000	33535	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		2318.00000	2015	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		41277.00000	42904	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		1389.00000	1195	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		50805.00000	52502	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		839.00000	715	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.73900	7.78400		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		13880.00000	14745	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		15248.00000	14302	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		19224.00000	20287	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		10580.00000	9832	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		25565.00000	26814	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		7016.00000	6454	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2323.00000	2542	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		44831.00000	43240	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3934.00000	4272	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		35991.00000	34518	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		6303.00000	6792	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		28020.00000	26698	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		9584.00000	10252	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		21071.00000	19929	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		32782.00000	34193	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		4434.00000	4034	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		40707.00000	42249	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		2663.00000	2394	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		49154.00000	50795	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		1517.00000	1347	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		57946.00000	59656	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		818.00000	716	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.73000	7.77500		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		17094.00000	17927	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		18045.00000	17165	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		22902.00000	23875	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		14381.00000	13641	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4725.00000	5093	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		34681.00000	33336	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		7912.00000	8434	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		28101.00000	26910	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		12059.00000	12740	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		22580.00000	21547	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		29737.00000	30828	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		11841.00000	11218	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		37027.00000	38214	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		9850.00000	9324	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		44644.00000	45912	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		8281.00000	7835	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		52493.00000	53826	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		7036.00000	6655	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.97000	8.00700		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	8.00	Call		19475.00000	20905	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		20047.00000	18450	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		32269.00000	34152	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		12613.00000	11470	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	7.75	Call		10230.00000	11163	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		31446.00000	29351	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		65.00000	77	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		108216.00000	105201	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		297.00000	350	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		86040.00000	83065	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		1389.00000	1585	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		65179.00000	62349	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		4355.00000	4850	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		46641.00000	44108	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		47289.00000	49529	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		7812.00000	7026	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		63738.00000	66236	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		4838.00000	4308	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		80939.00000	83613	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		3004.00000	2651	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		98076.00000	100904	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		1484.00000	1286	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			7.97800	8.01500		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		27766.00000	29197	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		28965.00000	27435	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		40367.00000	42103	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		21768.00000	20543	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		69575.00000	71764	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		12539.00000	11768	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		2078.00000	2301	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		86553.00000	83816	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		5108.00000	5558	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		68133.00000	65623	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		10259.00000	11010	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		52261.00000	50052	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		17843.00000	18934	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		39240.00000	37370	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		54437.00000	56425	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		16429.00000	15457	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		85373.00000	87720	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		9682.00000	9069	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		100418.00000	102931	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		6438.00000	5990	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.98300	8.02000		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		35745.00000	37158	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		37308.00000	35827	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		48396.00000	50035	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		30595.00000	29341	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5366.00000	5763	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		88292.00000	85795	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		10111.00000	10740	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		72092.00000	69828	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		16771.00000	17660	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		58216.00000	56212	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		25390.00000	26547	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		46699.00000	44962	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		62130.00000	63961	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		25338.00000	24276	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		76667.00000	78657	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		21251.00000	20347	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		91672.00000	93793	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		17989.00000	17216	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		105149.00000	107416	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		13548.00000	12921	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.60700	7.65800		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		32640.00000	36337	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		21108.00000	18344	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		54059.00000	58749	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		11975.00000	10204	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		16611.00000	19066	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		36789.00000	32783	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		38.00000	53	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		159713.00000	153267	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		265.00000	357	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		123051.00000	116682	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		1729.00000	2179	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		89010.00000	82999	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		6492.00000	7759	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		59589.00000	54395	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		78269.00000	83638	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		6740.00000	5647	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		103738.00000	109535	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		3823.00000	3159	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		129494.00000	135551	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		2210.00000	1805	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		154634.00000	160899	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		951.00000	755	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.60300	7.65500		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		45125.00000	48783	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		33291.00000	30400	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		65899.00000	70263	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		23702.00000	21517	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		867.00000	1061	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		159020.00000	152665	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		2420.00000	2892	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		123970.00000	117893	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		7024.00000	8100	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		93331.00000	87858	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		15518.00000	17414	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		67884.00000	63231	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		28367.00000	31167	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		48036.00000	44288	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		88562.00000	93467	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		17093.00000	15449	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		112233.00000	117540	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		12539.00000	11298	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		136297.00000	141898	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		9379.00000	8432	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		159024.00000	164926	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		5842.00000	5196	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.59800	7.65000		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		55198.00000	58811	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		42817.00000	39920	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		76093.00000	80269	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		33540.00000	31206	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		5726.00000	6538	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		125788.00000	120089	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		12738.00000	14191	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		97822.00000	92764	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		23515.00000	25708	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		74901.00000	70584	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		37841.00000	40776	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		56757.00000	53181	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		98402.00000	103021	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		26753.00000	24863	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		121406.00000	126371	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		21693.00000	20148	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		144720.00000	149953	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		17932.00000	16655	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		165652.00000	171185	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		12736.00000	11758	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		187017.00000	192795	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		8881.00000	8149	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.62000	7.65900		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		5143.00000	5553	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		3393.00000	3052	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		8522.00000	9048	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		1984.00000	1758	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1088.00000	1232	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		9001.00000	8394	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		1.00000	2	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		27594.00000	26843	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		11.00000	13	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		22639.00000	21890	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		59.00000	72	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		17752.00000	17014	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		323.00000	378	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		13112.00000	12416	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		2670.00000	2942	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		5737.00000	5258	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		12429.00000	13037	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		1131.00000	988	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		16679.00000	17342	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		650.00000	561	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		21103.00000	21800	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		370.00000	316	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		25566.00000	26290	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		158.00000	131	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.59100	7.63400		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		6384.00000	6789	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		4407.00000	4077	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		9264.00000	9751	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		3042.00000	2794	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		74.00000	87	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		24056.00000	23335	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		200.00000	231	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		19796.00000	19092	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		478.00000	543	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		15712.00000	15043	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1023.00000	1145	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		11919.00000	11307	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2220.00000	2431	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		8802.00000	8279	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		4026.00000	4336	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		6316.00000	5892	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		12637.00000	13185	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		2193.00000	2007	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		16228.00000	16823	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		1586.00000	1446	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		19997.00000	20625	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1178.00000	1072	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		23850.00000	24504	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		877.00000	797	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.54400	7.58900		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5539.00000	5846	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		6860.00000	6500	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		7755.00000	8123	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		5371.00000	5071	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		10270.00000	10692	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		4199.00000	3952	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1394.00000	1514	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		13941.00000	13394	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2222.00000	2396	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		11009.00000	10515	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3680.00000	3921	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		8725.00000	8298	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		13152.00000	13616	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		3411.00000	3207	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		16226.00000	16724	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		2833.00000	2663	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		19387.00000	19912	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2360.00000	2217	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		22655.00000	23202	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2012.00000	1891	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.94100	7.97800		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		17146.00000	18318	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		15724.00000	14500	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		27437.00000	28949	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		10035.00000	9150	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9483.00000	10278	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		24364.00000	22763	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		22.00000	27	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		101498.00000	99106	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		106.00000	125	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		83560.00000	81181	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		407.00000	471	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		66198.00000	63865	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1577.00000	1777	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		50056.00000	47860	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4374.00000	4825	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		35886.00000	33940	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		39404.00000	41183	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		6335.00000	5718	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		52406.00000	54381	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		3978.00000	3557	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		66002.00000	68113	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		2516.00000	2231	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		79526.00000	81759	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		1276.00000	1112	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.94900	7.98600		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		24449.00000	25608	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		23563.00000	22377	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		34524.00000	35909	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		17980.00000	17018	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		9970.00000	10623	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		41332.00000	39639	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		16356.00000	17264	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		31436.00000	29998	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		45695.00000	47268	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		13793.00000	13019	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		57633.00000	59357	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		10667.00000	10046	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		70072.00000	71917	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		8332.00000	7831	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		81898.00000	83872	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		5666.00000	5293	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.95500	7.99300		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		30701.00000	31875	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		30268.00000	29084	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		40802.00000	42151	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		25036.00000	24028	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		15292.00000	16062	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		46411.00000	44824	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		22340.00000	23317	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		37532.00000	36152	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		51704.00000	53201	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		20894.00000	20034	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		63177.00000	64798	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		17604.00000	16868	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		75038.00000	76762	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		14979.00000	14346	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		85670.00000	87510	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		11395.00000	10878	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.94500	7.97600		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		16565.00000	17731	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		14748.00000	13560	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		27853.00000	29458	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		7362.00000	6614	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		437.00000	492	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		78146.00000	75847	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1424.00000	1585	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		58499.00000	56306	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		3824.00000	4202	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		40777.00000	38801	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		8609.00000	9334	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		25935.00000	24307	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		41885.00000	43839	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		3178.00000	2778	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		57652.00000	59827	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		1172.00000	993	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		74187.00000	76474	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		366.00000	300	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.95000	7.98100		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		25041.00000	26195	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		23622.00000	22456	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		35318.00000	36752	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		15472.00000	14586	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3429.00000	3674	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		80401.00000	78324	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		6251.00000	6655	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		62896.00000	60980	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		10596.00000	11214	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		47410.00000	45707	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		16797.00000	17671	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		34260.00000	32814	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		75603.00000	77660	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		3089.00000	2825	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		47421.00000	49109	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		9592.00000	8959	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		60992.00000	62890	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		5610.00000	5188	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.95300	7.98400		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		30634.00000	31780	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		29456.00000	28315	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		40452.00000	41819	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		21099.00000	20179	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6822.00000	7190	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		82877.00000	80958	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		10595.00000	11121	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		66637.00000	64875	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		15727.00000	16441	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		52234.00000	50661	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		22382.00000	23307	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		39820.00000	38457	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		51707.00000	53281	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		14610.00000	13896	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		64187.00000	65943	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		9764.00000	9232	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		77633.00000	79541	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		6290.00000	5911	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.91600	7.94700		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		18885.00000	20169	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		14662.00000	13464	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.92100	7.95200		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		27815.00000	29070	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		24034.00000	22838	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.92500	7.95600		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		33778.00000	35022	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		30354.00000	29175	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.88400	7.91600		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		20537.00000	21932	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		13823.00000	12644	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.88900	7.92200		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		29396.00000	30788	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		23223.00000	21986	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.89200	7.92600		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		35467.00000	36884	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		29669.00000	28406	10.20	0.00	0.00

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<b>Total for Derivatives:</b>							<b>2.00</b>	<b>2,249.00</b>
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<b>Grand Total:</b>							<b>2.00</b>	<b>2,249.00</b>
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