

# Daily MTM Report

Daily summary for 24/11/2005

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			7.23100	7.28100			0.00	0.00
R153 On 31/08/2010 Bond			7.54000	7.51500			0.00	0.00
R157 On 15/09/2015 Bond			7.76500	7.73500			0.00	0.00
R186 On 21/12/2026 Bond			7.41500	7.36000			0.00	0.00
R194 On 28/02/2008 Bond			7.37500	7.37000			0.00	0.00
R201 On 21/12/2014 Bond			7.74500	7.71500			0.00	0.00
R203 On 15/09/2017 Bond			7.74500	7.71500			0.00	0.00
R204 On 21/12/2018 Bond			7.71500	7.68500			0.00	0.00
R207 On 15/01/2020 Bond			7.68100	7.64900			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			233.76100	234.16300		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		57826.00000	54839	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		16196.00000	17229	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			238.15100	238.59400		4.99	0.00	200.00
GOVI On 04/05/2006 jGovi	230.00	Call		91233.00000	87356	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		5293.00000	5846	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			242.61700	243.08900		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		134970.00000	130645	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		4080.00000	4475	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			247.13600	247.62500		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		178664.00000	174012	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		2414.00000	2652	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.18000	7.20700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.51700	7.49200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.76700	7.73800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.35900	7.30200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.35000	7.34600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.70000	7.67300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.72300	7.69400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.67600	7.64800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.65100	7.62000		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.19300	7.23600		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.26500	7.31600		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		496.00000	426	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		334.00000	389	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.20700	7.26500		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1196.00000	1107	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		547.00000	600	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.34600	7.40700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1712.00000	1616	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		715.00000	769	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.42500	7.48500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2078.00000	1984	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		891.00000	944	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.51800	7.56600		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1667.00000	1606	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1506.00000	1562	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.59300	7.62700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1931.00000	1886	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1621.00000	1659	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.61100	7.59900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2042.00000	2056	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1800.00000	1785	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.70200	7.72100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2458.00000	2430	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1877.00000	1898	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.45400	7.49400		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		7001.00000	6490	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		2474.00000	2710	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.71700	7.74000		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		8910.00000	8390	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		9325.00000	9755	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.82200	7.82000		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		8876.00000	8829	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		21327.00000	21147	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.66400	6.66500		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.74300	6.76000		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.93800	6.97400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.94300	6.97000		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.05200	7.09200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.14400	7.20200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.07000	7.12100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.14100	7.20400		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			7.22900	7.30300		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.17600	7.23700		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.56100	7.53300		4.47	0.00	271.00
R153 On 02/02/2006 Bond Future	7.50	Call		8374.00000	7750	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		9788.00000	10361	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		14800.00000	13964	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		5556.00000	5918	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		22759.00000	21768	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		2977.00000	3183	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		31841.00000	30756	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		1637.00000	1750	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1369.00000	1187	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		24461.00000	25478	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		3891.00000	3504	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		16083.00000	16894	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		434.00000	363	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		34551.00000	35678	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		41411.00000	40273	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		902.00000	962	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		51201.00000	50035	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		502.00000	534	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		61061.00000	59880	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		285.00000	301	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.55500	7.52000		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		13969.00000	13229	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		14782.00000	15465	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		19444.00000	18547	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		10138.00000	10663	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		25946.00000	24907	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		6628.00000	7011	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		33342.00000	32182	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		4119.00000	4381	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		3851.00000	3551	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		35685.00000	36807	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		6241.00000	5812	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		27624.00000	28616	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		9578.00000	8998	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		20620.00000	21463	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		41448.00000	40195	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		2426.00000	2595	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		50069.00000	48749	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		1351.00000	1453	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		59021.00000	57657	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		710.00000	768	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		68154.00000	66762	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		351.00000	382	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.54800	7.50700		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		16504.00000	15689	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		16774.00000	17534	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		22443.00000	21489	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		13143.00000	13764	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		29063.00000	27989	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		10291.00000	10793	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		7249.00000	6751	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		26953.00000	28032	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		11396.00000	10736	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		21333.00000	22249	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		36562.00000	35393	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		8414.00000	8821	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		44394.00000	43151	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		6966.00000	7298	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		52454.00000	51152	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		5839.00000	6112	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		60662.00000	59313	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		4953.00000	5180	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.78500	7.75200		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.75	Call		18160.00000	16677	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		18327.00000	19593	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		30960.00000	29016	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		10484.00000	11287	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		46733.00000	44463	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		6029.00000	6507	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		217.00000	169	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		87319.00000	90019	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		886.00000	721	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		65580.00000	68163	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		3359.00000	2883	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		46101.00000	48374	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		8880.00000	7927	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		30116.00000	31912	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		63964.00000	61489	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		3439.00000	3713	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		81930.00000	79335	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		1981.00000	2135	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		100136.00000	97473	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		1152.00000	1238	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		118134.00000	115424	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		494.00000	532	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			7.79200	7.75600		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		26602.00000	25059	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		27091.00000	28480	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		38929.00000	37050	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		19221.00000	20274	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		16515.00000	15351	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		37610.00000	39378	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		53585.00000	51438	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		14079.00000	14864	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		85748.00000	83250	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		7806.00000	8239	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		4148.00000	3705	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		67716.00000	70205	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		9041.00000	8261	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		51159.00000	53311	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		69315.00000	66965	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		10400.00000	10982	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		102546.00000	99938	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		5948.00000	6273	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		118654.00000	115940	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		3766.00000	3984	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.79700	7.75800		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		34478.00000	32851	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		35116.00000	36593	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		46643.00000	44743	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		27535.00000	28739	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		60851.00000	58727	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		22380.00000	23360	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		8770.00000	8086	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		71024.00000	73444	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		15315.00000	14315	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		56625.00000	58729	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		23920.00000	22598	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		44694.00000	46476	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		75880.00000	73576	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		18418.00000	19217	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		91476.00000	89028	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		15389.00000	16045	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		107348.00000	104786	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		12993.00000	13536	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		121815.00000	119132	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		9542.00000	9963	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.41900	7.36200		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		16886.00000	13852	9.91	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	7.25	Put		31787.00000	36241	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		34672.00000	30005	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		16653.00000	19474	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		57809.00000	51894	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		8080.00000	9653	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		84313.00000	77658	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		4032.00000	4865	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		245.00000	151	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		121723.00000	129117	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1333.00000	908	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		85923.00000	92986	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		6005.00000	4561	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		55089.00000	61133	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		111762.00000	104705	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		2035.00000	2467	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		139166.00000	131902	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		1054.00000	1278	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		166047.00000	158677	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		565.00000	683	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		192080.00000	184637	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		200.00000	245	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.41500	7.35500		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		29010.00000	25509	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		42891.00000	47224	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		47287.00000	42653	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		28472.00000	31672	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		68914.00000	63347	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		18595.00000	20862	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		93472.00000	87236	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		12790.00000	14388	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2611.00000	2041	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		122279.00000	129544	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		6382.00000	5176	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		89446.00000	96076	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		15234.00000	12945	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		63056.00000	68602	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		118943.00000	112240	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		8989.00000	10121	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		144652.00000	137629	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		6474.00000	7285	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		170183.00000	162939	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		4781.00000	5372	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		194449.00000	186985	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		2782.00000	3153	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.41000	7.34800		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	7.25	Call		38472.00000	34714	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		51344.00000	55633	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		57185.00000	52504	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		37586.00000	40952	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		78416.00000	72963	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		27520.00000	30114	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		102383.00000	96348	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		21316.00000	23328	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		11899.00000	10174	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		93446.00000	99768	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		23120.00000	20385	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		69689.00000	75001	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		127067.00000	120598	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		16904.00000	18482	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		151899.00000	145105	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		13672.00000	14926	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		176612.00000	169576	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		11310.00000	12321	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		199168.00000	191860	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		7737.00000	8476	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		221842.00000	214322	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		5191.00000	5719	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.39800	7.38800		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		5024.00000	4883	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		2856.00000	2910	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		8446.00000	8277	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		1461.00000	1486	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		12537.00000	12353	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		764.00000	774	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2456.00000	2358	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		5135.00000	5230	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		8.00000	7	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		22366.00000	22558	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		49.00000	43	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		17442.00000	17630	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		223.00000	204	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		12682.00000	12857	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		915.00000	862	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		8469.00000	8610	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		16925.00000	16734	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		392.00000	395	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		21471.00000	21278	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		207.00000	207	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		26076.00000	25882	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		109.00000	108	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		30681.00000	30487	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		38.00000	38	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.36200	7.34200		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3973.00000	3807	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		5555.00000	5732	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6466.00000	6251	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		3757.00000	3885	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		9449.00000	9195	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		2472.00000	2561	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		12845.00000	12561	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1623.00000	1683	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		209.00000	191	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		19191.00000	19517	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		506.00000	468	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		15102.00000	15407	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1090.00000	1020	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		11324.00000	11598	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2108.00000	1995	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		8004.00000	8235	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		16586.00000	16283	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		1142.00000	1183	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		20451.00000	20135	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		808.00000	836	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		24412.00000	24087	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		593.00000	612	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		28409.00000	28079	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		437.00000	450	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.31100	7.28100		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5565.00000	5337	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		6028.00000	6247	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7875.00000	7603	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		4614.00000	4790	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10495.00000	10185	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3528.00000	3666	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13356.00000	13017	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2702.00000	2810	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2401.00000	2267	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		10366.00000	10680	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3631.00000	3453	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		7836.00000	8105	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16505.00000	16143	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		2181.00000	2267	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		19786.00000	19407	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1810.00000	1879	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		23115.00000	22723	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1506.00000	1561	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		26513.00000	26111	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1287.00000	1333	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.76200	7.72900		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		15914.00000	14697	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		14530.00000	15487	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		26185.00000	24626	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		8498.00000	9114	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		38659.00000	36858	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		4991.00000	5364	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		70.00000	53	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		85280.00000	87438	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		302.00000	241	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		67491.00000	69604	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		1050.00000	873	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		50575.00000	52573	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		3427.00000	2984	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		35642.00000	37372	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		8247.00000	7429	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		23494.00000	24850	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		52257.00000	50301	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		2923.00000	3141	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		66406.00000	64357	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		1713.00000	1838	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		80771.00000	78668	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		1020.00000	1091	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		94969.00000	92828	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		454.00000	487	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.76900	7.73300		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		23355.00000	22101	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		22258.00000	23325	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		33180.00000	31679	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		16116.00000	16937	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		44741.00000	43041	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		12019.00000	12641	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		15155.00000	14180	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		30339.00000	31685	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		57126.00000	55274	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		9046.00000	9515	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		70030.00000	68063	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		6887.00000	7241	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		83228.00000	81175	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		5311.00000	5579	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		95867.00000	93731	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3457.00000	3642	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.77600	7.73700		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		29545.00000	28230	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		28724.00000	29869	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		39229.00000	37711	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		22782.00000	23724	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		50473.00000	48785	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		18694.00000	19466	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		21079.00000	19991	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		36185.00000	37556	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		62333.00000	60508	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		15510.00000	16145	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		74600.00000	72665	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		13014.00000	13539	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		87116.00000	85093	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		11044.00000	11480	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		98498.00000	96381	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		8210.00000	8552	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.76000	7.72800		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		16061.00000	14683	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		14354.00000	15458	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		27723.00000	25879	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		6872.00000	7511	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		42319.00000	40142	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		2794.00000	3100	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		1150.00000	956	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		59825.00000	62114	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		3351.00000	2891	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		41392.00000	43415	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		8009.00000	7132	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		25927.00000	27533	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		58693.00000	56330	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		952.00000	1071	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		75783.00000	73338	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		269.00000	307	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		92917.00000	90444	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		63.00000	72	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.76500	7.73000		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		25026.00000	23579	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		23495.00000	24725	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		35607.00000	33836	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		15194.00000	16100	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		48108.00000	46055	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	8.25	Put		9269.00000	9892	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		5965.00000	5439	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		63943.00000	66093	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		10308.00000	9513	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		47959.00000	49841	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		16591.00000	15480	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		34411.00000	35976	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		92946.00000	90400	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		1438.00000	1568	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		62138.00000	59860	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		5315.00000	5714	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		77233.00000	74793	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		2858.00000	3095	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.76900	7.73100		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		30884.00000	29353	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		29451.00000	30783	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		40987.00000	39178	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		20938.00000	21992	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		52590.00000	50527	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		14367.00000	15168	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		10428.00000	9708	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		67613.00000	69756	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		15631.00000	14660	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		52802.00000	54695	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		22422.00000	21176	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		40058.00000	41675	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		65467.00000	63186	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		9499.00000	10081	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		79339.00000	76880	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		6044.00000	6449	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		93910.00000	91316	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		3697.00000	3966	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.72700	7.69500		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		31317.00000	29316	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		6676.00000	7299	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.73100	7.69700		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		39483.00000	37617	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		15291.00000	16179	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.73600	7.69900		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		45186.00000	43277	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		21442.00000	22492	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.69100	7.65700		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		33914.00000	31719	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		6081.00000	6695	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.69600	7.65900		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		41899.00000	39806	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		14497.00000	15429	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.70000	7.66100		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		47653.00000	45577	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		20690.00000	21768	10.20	0.00	0.00

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<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,304.00</b>
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<b>Grand Total:</b>							<b>0.00</b>	<b>2,304.00</b>
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