



Daily MTM Report

Daily summary for 28/11/2005

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			7.19100	7.18800			0.00	0.00
R153 On 31/08/2010 Bond			7.55500	7.54500			0.00	0.00
R157 On 15/09/2015 Bond			7.78000	7.77000			0.00	0.00
R186 On 21/12/2026 Bond			7.43500	7.42000			0.00	0.00
R194 On 28/02/2008 Bond			7.39500	7.38500			0.00	0.00
R201 On 21/12/2014 Bond			7.76000	7.74500			0.00	0.00
R203 On 15/09/2017 Bond			7.75500	7.74500			0.00	0.00
R204 On 21/12/2018 Bond			7.73500	7.72000			0.00	0.00
R207 On 15/01/2020 Bond			7.70700	7.69100			0.00	0.00

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

Derivatives

GOVI On 02/02/2006 jGovi			233.57500	233.69700		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		54192.00000	52718	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		17222.00000	16968	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			237.91800	238.05200		4.99	0.00	200.00
GOVI On 04/05/2006 jGovi	230.00	Call		86453.00000	85139	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		5933.00000	5959	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			242.35700	242.49800		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		129534.00000	128158	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		4554.00000	4588	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			246.85900	247.00900		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		172794.00000	171323	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		2704.00000	2733	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.15800	7.15700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.53000	7.52100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.78100	7.77300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.37800	7.36400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.36700	7.35900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.71400	7.70000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.73200	7.72300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.69500	7.68100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.67600	7.66000		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.17900	7.16400		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.29400	7.28900		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		454.00000	451	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		358.00000	344	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.29400	7.28600		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1223.00000	1228	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		523.00000	509	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.45900	7.44800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1772.00000	1783	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		675.00000	660	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.52700	7.52300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2133.00000	2133	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		853.00000	844	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.62100	7.61400		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1725.00000	1728	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1446.00000	1432	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.67400	7.66000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1971.00000	1984	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1579.00000	1558	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.74600	7.73300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2214.00000	2227	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1644.00000	1625	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.67300	7.67200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2386.00000	2383	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1934.00000	1928	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.53100	7.52300		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		7300.00000	7314	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		2242.00000	2112	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.73000	7.74200		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		8821.00000	8384	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		9153.00000	9211	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.84200	7.83700		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		9113.00000	8947	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		20383.00000	19872	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.66300	6.51300		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.73600	6.58600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.91600	6.76300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.92100	6.84500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.02200	6.95000		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.11300	7.04300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.04900	7.00500		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.11800	7.07700		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			7.20100	7.16000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.15000	7.11900		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.57800	7.56800		4.47	0.00	276.00
R153 On 02/02/2006 Bond Future	7.50	Call		7550.00000	7165	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		10461.00000	10503	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		13710.00000	13246	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		5963.00000	5926	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		21483.00000	20990	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		3197.00000	3131	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		30456.00000	29962	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		1749.00000	1683	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1124.00000	993	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		25713.00000	26010	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		3374.00000	3113	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		17063.00000	17229	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		337.00000	283	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		35951.00000	36324	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		39968.00000	39486	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		956.00000	902	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		49729.00000	49262	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		527.00000	487	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		59575.00000	59119	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		295.00000	267	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.57900	7.56700		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		12951.00000	12587	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		15674.00000	15797	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		18216.00000	17800	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		10819.00000	10890	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		24529.00000	24074	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		7120.00000	7152	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		31766.00000	31286	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		4453.00000	4459	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		3433.00000	3260	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		37176.00000	37490	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		5645.00000	5409	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		28937.00000	29187	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		8777.00000	8475	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		21729.00000	21913	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		39752.00000	39259	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		2639.00000	2632	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		48287.00000	47790	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		1478.00000	1467	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		57183.00000	56686	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		781.00000	771	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		66282.00000	65787	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		389.00000	381	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.57600	7.56300		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		15376.00000	15037	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		17797.00000	17957	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		21124.00000	20737	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		13975.00000	14087	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		27580.00000	27155	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		10959.00000	11033	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		6560.00000	6343	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		28416.00000	28698	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		10482.00000	10200	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		22570.00000	22788	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		34949.00000	34495	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		8953.00000	8997	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		42680.00000	42204	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		7403.00000	7426	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		50659.00000	50168	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		6195.00000	6203	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		58804.00000	58301	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5246.00000	5243	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.80000	7.79100		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.75	Call		16309.00000	15562	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		19723.00000	19725	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		28565.00000	27695	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		11336.00000	11214	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		43966.00000	43054	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		6509.00000	6345	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		154.00000	122	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		90504.00000	91220	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		673.00000	568	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		68614.00000	69258	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2750.00000	2462	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		48739.00000	49200	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		7674.00000	7142	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		32158.00000	32374	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		60973.00000	60071	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		3696.00000	3541	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		78815.00000	77941	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		2114.00000	1988	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		96955.00000	96112	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		1218.00000	1124	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		114913.00000	114112	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		520.00000	467	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			7.81100	7.80000		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		24659.00000	23977	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		28731.00000	28943	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		36573.00000	35783	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		20448.00000	20551	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		15043.00000	14504	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		39720.00000	40075	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		50903.00000	50035	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		14979.00000	15005	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		82645.00000	81702	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		8285.00000	8236	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3583.00000	3360	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		70734.00000	71404	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		8050.00000	7672	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		53750.00000	54266	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		66389.00000	65473	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		11056.00000	11034	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		99314.00000	98358	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		6299.00000	6236	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		115303.00000	114352	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		3998.00000	3941	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.81900	7.80800		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		32351.00000	31718	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		36967.00000	37206	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		44165.00000	43448	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		29035.00000	29191	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		58084.00000	57300	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		23590.00000	23678	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		7871.00000	7579	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		74103.00000	74684	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		14003.00000	13589	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		59291.00000	59750	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		22189.00000	21658	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		46941.00000	47283	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		72882.00000	72048	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		19397.00000	19436	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		88295.00000	87425	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		16185.00000	16189	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		104022.00000	103128	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		13645.00000	13624	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		118339.00000	117435	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		10044.00000	10013	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.44000	7.42500		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		29382.00000	27746	10.47	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	7.50	Put		19635.00000	19957	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		13418.00000	12276	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		36591.00000	37407	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		51157.00000	49241	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		9700.00000	9743	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		76871.00000	74849	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		4862.00000	4798	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		136.00000	100	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		129886.00000	131808	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		841.00000	674	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		93703.00000	95495	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		4342.00000	3774	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		61698.00000	63089	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		103904.00000	101864	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		2450.00000	2368	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		131100.00000	129073	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		1261.00000	1192	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		157879.00000	155869	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		669.00000	618	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		183846.00000	181863	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		238.00000	213	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.43800	7.42200		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		42030.00000	40539	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		31960.00000	32544	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		25026.00000	23864	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		47651.00000	48565	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		62618.00000	60883	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		21043.00000	21384	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		86434.00000	84538	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		14496.00000	14675	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		1956.00000	1753	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		130369.00000	132241	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		5003.00000	4585	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		96812.00000	98470	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		12622.00000	11842	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		69188.00000	70484	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		111393.00000	109398	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		10183.00000	10264	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		136753.00000	134701	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		7319.00000	7342	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		162046.00000	159962	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		5388.00000	5379	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		186081.00000	183987	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		3159.00000	3140	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.43500	7.41900		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	7.50	Call		51767.00000	50357	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		41378.00000	42030	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		34117.00000	32964	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		56198.00000	57107	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		72113.00000	70501	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		30427.00000	30877	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		95414.00000	93653	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		23556.00000	23856	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		9896.00000	9352	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		100652.00000	102170	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		19947.00000	19094	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		75725.00000	76934	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		119602.00000	117736	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		18649.00000	18845	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		144066.00000	142127	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		15048.00000	15171	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		168505.00000	166515	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		12412.00000	12484	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		190759.00000	188735	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		8538.00000	8576	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		213201.00000	211155	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		5759.00000	5776	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.42200	7.41300		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		4689.00000	4507	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		3005.00000	2998	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		8037.00000	7837	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		1536.00000	1511	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		12086.00000	11884	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		798.00000	769	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2225.00000	2089	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		5388.00000	5426	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		5.00000	4	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		22848.00000	23021	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		37.00000	29	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		17915.00000	18082	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		181.00000	154	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		13125.00000	13272	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		793.00000	717	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		8832.00000	8930	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		16454.00000	16257	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		406.00000	383	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		20991.00000	20800	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		211.00000	195	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		25593.00000	25407	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		110.00000	99	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		30196.00000	30017	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		38.00000	33	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.40100	7.38700		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5990.00000	5809	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		4054.00000	4113	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3608.00000	3464	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		5962.00000	6059	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		8884.00000	8676	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		2679.00000	2712	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		12212.00000	11987	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1763.00000	1778	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		170.00000	153	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		19925.00000	20148	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		424.00000	389	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		15793.00000	15998	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		940.00000	876	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		11947.00000	12124	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1862.00000	1763	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		8531.00000	8672	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		15909.00000	15673	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		1239.00000	1243	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		19744.00000	19502	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		874.00000	873	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		23685.00000	23441	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		639.00000	635	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		27668.00000	27423	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		469.00000	463	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.36300	7.34600		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5080.00000	4929	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		6512.00000	6614	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7294.00000	7116	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		5002.00000	5078	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		9832.00000	9632	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3835.00000	3888	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		12627.00000	12411	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2942.00000	2979	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2120.00000	2029	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		11054.00000	11216	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3254.00000	3134	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		8428.00000	8562	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		15726.00000	15498	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		2372.00000	2397	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		18970.00000	18732	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1964.00000	1980	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		22270.00000	22026	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1630.00000	1639	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		25646.00000	25398	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1389.00000	1394	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.77700	7.76200		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		14589.00000	13774	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		15379.00000	15550	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		24523.00000	23557	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		9010.00000	9031	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		36769.00000	35727	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		5276.00000	5220	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		50.00000	36	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		87435.00000	88408	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		230.00000	181	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		69592.00000	70530	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		844.00000	706	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		52544.00000	53392	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		2923.00000	2586	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		37311.00000	37961	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		7336.00000	6748	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		24758.00000	25156	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		50232.00000	49166	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		3072.00000	2993	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		64306.00000	63244	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		1787.00000	1711	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		78631.00000	77582	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		1054.00000	991	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		92807.00000	91783	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		466.00000	428	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.78800	7.77200		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		21934.00000	21209	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		23351.00000	23656	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		31490.00000	30652	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		16941.00000	17133	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		42838.00000	41915	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		12630.00000	12736	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		14041.00000	13459	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		31740.00000	32187	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		55061.00000	54080	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		9496.00000	9544	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		67846.00000	66827	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		7218.00000	7228	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		80957.00000	79915	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		5554.00000	5542	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		93516.00000	92466	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3620.00000	3599	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.79800	7.78100		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		28013.00000	27305	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		29967.00000	30329	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		37467.00000	36666	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		23795.00000	24063	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		48519.00000	47641	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		19515.00000	19706	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		19807.00000	19210	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		37688.00000	38160	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		60225.00000	59288	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		16176.00000	16309	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		72369.00000	71387	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		13558.00000	13646	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		84787.00000	83772	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		11490.00000	11544	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		96070.00000	95031	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		8556.00000	8587	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.77100	7.76100		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		14537.00000	13826	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		15389.00000	15452	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		25731.00000	24905	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		7440.00000	7388	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		40012.00000	39161	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		3047.00000	2971	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		920.00000	786	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		62155.00000	62795	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		2817.00000	2521	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		43418.00000	43896	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		7015.00000	6503	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		27493.00000	27755	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		56223.00000	55396	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		1042.00000	989	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		73248.00000	72449	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		294.00000	270	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		90363.00000	89580	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		68.00000	60	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.77800	7.76800		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		23388.00000	22781	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		24763.00000	24918	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		33621.00000	32930	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		16114.00000	16185	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		45824.00000	45077	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		9890.00000	9906	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		5352.00000	5082	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		66235.00000	66728	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		9391.00000	9008	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		49948.00000	50327	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		15322.00000	14821	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		36047.00000	36309	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		90162.00000	89377	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		1559.00000	1538	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		59623.00000	58847	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		5705.00000	5692	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		74554.00000	73768	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		3085.00000	3061	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.78400	7.77200		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		29179.00000	28546	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		30835.00000	31104	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		38984.00000	38267	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		22024.00000	22210	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		50318.00000	49534	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		15184.00000	15302	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		9611.00000	9272	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		69885.00000	70448	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		14537.00000	14099	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		54797.00000	55262	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		21026.00000	20488	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		41751.00000	42115	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		62966.00000	62132	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		10087.00000	10156	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		76653.00000	75786	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		6449.00000	6483	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		91087.00000	90198	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		3963.00000	3976	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.74800	7.73300		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		28867.00000	27695	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		7341.00000	7395	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.75500	7.73900		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		37128.00000	36079	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		16336.00000	16578	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.76100	7.74500		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		42773.00000	41809	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		22707.00000	23017	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.71800	7.70100		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		31017.00000	29700	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		6817.00000	6899	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.72500	7.70800		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		39089.00000	37961	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		15690.00000	15947	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.73100	7.71300		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		44856.00000	43765	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		22095.00000	22455	10.20	0.00	0.00

Total for Derivatives:							0.00	2,309.00
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Grand Total:							0.00	2,309.00
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