



Daily MTM Report

Daily summary for 15/11/2005

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			7.32500	7.32100			0.00	0.00
R153 On 31/08/2010 Bond			7.77000	7.78000			0.00	4,000,000.00
R157 On 15/09/2015 Bond			7.99500	8.00000			0.00	0.00
R186 On 21/12/2026 Bond			7.68000	7.69500			0.00	0.00
R194 On 28/02/2008 Bond			7.62000	7.62500			0.00	0.00
R201 On 21/12/2014 Bond			7.97000	7.97500			0.00	0.00
R203 On 15/09/2017 Bond			7.97500	7.97500			0.00	0.00
R204 On 21/12/2018 Bond			7.95000	7.95500			0.00	0.00
R207 On 15/01/2020 Bond			7.92200	7.93100			0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for j-Bonds:								0.00	4,000,000.00

Derivatives

GOVI On 02/02/2006 jGovi			230.98700		230.89200		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call			39327.00000	39634	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			30407.00000	29764	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			235.41800		235.31600		4.99	0.00	195.00
GOVI On 04/05/2006 jGovi	230.00	Call			65100.00000	65797	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put			11940.00000	11617	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			239.95400		239.84700		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call			106735.00000	107596	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put			8265.00000	8056	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			244.57300		244.46300		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call			149401.00000	150378	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put			4771.00000	4648	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.24100		7.23400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.73900		7.75000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.99600		8.00000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.62100		7.63700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.58100		7.58600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.91400		7.91900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.95100		7.95100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.90100		7.90600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.88100		7.89000		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.25000		7.24300		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.43600		7.45200		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		726.00000	698	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		232.00000	242	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.56500	7.61100		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1802.00000	1715	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		307.00000	333	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.76000	7.79500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2386.00000	2321	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		442.00000	462	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.86200	7.88400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2757.00000	2716	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		596.00000	609	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.93300	7.95700		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2221.00000	2184	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1104.00000	1125	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.98700	8.02000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2493.00000	2442	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1222.00000	1252	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.98400	7.94900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2530.00000	2579	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1433.00000	1396	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.06500	8.05100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2968.00000	2989	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1520.00000	1504	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.81700	7.83400		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		11885.00000	11621	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1100.00000	1135	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			8.02600	8.01400		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		15984.00000	16261	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		5165.00000	4950	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			8.10000	8.08200		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		17952.00000	18544	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		12350.00000	11716	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.67800	6.67900		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.80700	6.81300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.04900	7.05300		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.01000	7.00900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.12400	7.11900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.22700	7.21800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.13700	7.12900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.22700	7.21800		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	7.33000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.27800	7.27200		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.80400	7.81500		4.47	11.00	275.00
R153 On 02/02/2006 Bond Future	7.75	Call		8688.00000	8841	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		11439.00000	11128	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		14781.00000	15009	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		6994.00000	6757	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		22485.00000	22778	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		4276.00000	4105	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		498.00000	509	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		35586.00000	35132	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		4327.00000	4413	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		17737.00000	17357	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		1717.00000	1753	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		25904.00000	25475	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		140.00000	143	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		46253.00000	45790	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		31107.00000	31452	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		2594.00000	2473	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		40279.00000	40661	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		1575.00000	1493	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		49745.00000	50155	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		964.00000	908	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.80400	7.81700		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		13325.00000	13532	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		16018.00000	15704	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		18522.00000	18787	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		11204.00000	10947	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		24720.00000	25043	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		7497.00000	7297	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2201.00000	2243	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		46035.00000	45555	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3738.00000	3808	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		37120.00000	36668	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		6008.00000	6115	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		29050.00000	28635	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		9167.00000	9320	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		21980.00000	21612	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		31808.00000	32183	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		4785.00000	4638	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		39624.00000	40044	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		2906.00000	2803	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		47986.00000	48441	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		1675.00000	1607	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		56717.00000	57198	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		915.00000	873	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.79800	7.81200		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		16469.00000	16695	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		18827.00000	18521	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		22163.00000	22432	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		15049.00000	14786	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4463.00000	4555	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		35826.00000	35386	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		7533.00000	7668	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		29129.00000	28732	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		11556.00000	11737	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		23484.00000	23132	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		28901.00000	29207	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		12411.00000	12185	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		36108.00000	36445	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		10338.00000	10143	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		43657.00000	44021	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		8700.00000	8532	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		51449.00000	51835	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		7399.00000	7252	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			8.02300	8.02900		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	8.00	Call		18837.00000	18951	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		21204.00000	20830	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		31361.00000	31548	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		13501.00000	13199	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	7.75	Call		9858.00000	9909	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		32869.00000	32431	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		63.00000	62	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		110010.00000	109519	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		287.00000	284	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		87825.00000	87333	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		1334.00000	1332	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		66920.00000	66428	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		4186.00000	4198	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		48266.00000	47789	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		46145.00000	46403	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		8464.00000	8233	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		62409.00000	62727	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		5305.00000	5133	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		79472.00000	79836	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		3332.00000	3207	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		96475.00000	96889	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		1679.00000	1603	9.66	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/05/2006 Bond Future			8.03300	8.04000		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		26939.00000	27131	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		30133.00000	29767	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		39338.00000	39586	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		22734.00000	22423	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		68225.00000	68566	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		13185.00000	12967	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		1971.00000	1989	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		88441.00000	87901	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		4879.00000	4923	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		69899.00000	69385	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		9858.00000	9942	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		53855.00000	53381	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		17235.00000	17370	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		40627.00000	40203	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		53233.00000	53530	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		17220.00000	16959	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		83905.00000	84282	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		10210.00000	10029	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		98819.00000	99238	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		6833.00000	6695	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			8.04000	8.04700		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		34828.00000	35030	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		38498.00000	38154	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		47317.00000	47559	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		31622.00000	31319	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5132.00000	5176	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		90163.00000	89662	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		9728.00000	9804	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		73815.00000	73346	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		16216.00000	16331	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		59767.00000	59337	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		24653.00000	24811	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		48068.00000	47680	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		60911.00000	61189	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		26226.00000	25959	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		75330.00000	75640	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		22021.00000	21784	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		90236.00000	90572	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		18658.00000	18449	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		103594.00000	103965	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		14099.00000	13924	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.68900	7.70400		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		29724.00000	30592	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		23978.00000	22964	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		50206.00000	51386	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		13908.00000	13205	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		14781.00000	15305	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		40745.00000	39386	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		30.00000	32	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		165490.00000	163610	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		212.00000	224	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		128785.00000	126915	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		1444.00000	1516	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		94511.00000	92701	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		5613.00000	5852	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		64497.00000	62853	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		73733.00000	75149	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		7989.00000	7522	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		98744.00000	100324	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		4615.00000	4312	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		124210.00000	125897	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		2711.00000	2515	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		149104.00000	150885	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		1207.00000	1105	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.68700	7.70300		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		42050.00000	43018	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		36216.00000	35189	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		62158.00000	63349	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		25961.00000	25157	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		732.00000	770	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		164885.00000	162928	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		2077.00000	2176	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		129627.00000	127731	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		6203.00000	6447	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		98510.00000	96759	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		14013.00000	14471	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		72379.00000	70842	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		26071.00000	26783	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		51741.00000	50458	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		84295.00000	85665	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		18827.00000	18202	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		107567.00000	109076	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		13873.00000	13387	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		131331.00000	132945	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		10414.00000	10032	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		153744.00000	155471	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		6563.00000	6294	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.68400	7.70100		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		51907.00000	52955	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		45863.00000	44804	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		72242.00000	73478	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		36026.00000	35154	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		5053.00000	5257	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		131452.00000	129549	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		11493.00000	11877	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		102914.00000	101190	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		21589.00000	22190	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		79312.00000	77807	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		35211.00000	36041	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		60463.00000	59187	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		94103.00000	95489	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		28791.00000	28071	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		116751.00000	118259	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		23376.00000	22776	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		139788.00000	141390	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		19337.00000	18832	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		160405.00000	162118	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		13826.00000	13431	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		181507.00000	183313	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		9707.00000	9406	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.66700	7.67300		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		5044.00000	5082	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		3563.00000	3486	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		8379.00000	8436	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		2110.00000	2052	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1068.00000	1074	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		9251.00000	9141	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		2.00000	1	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		27864.00000	27748	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		11.00000	11	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		22908.00000	22793	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		59.00000	58	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		18022.00000	17906	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		319.00000	319	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		13377.00000	13262	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		2617.00000	2636	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		5953.00000	5857	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		12247.00000	12322	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		1219.00000	1178	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		16470.00000	16557	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		709.00000	681	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		20873.00000	20970	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		410.00000	391	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		25317.00000	25422	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		178.00000	168	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.64600	7.65400		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		6226.00000	6286	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		4590.00000	4513	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		9066.00000	9142	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		3186.00000	3125	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		71.00000	72	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		24394.00000	24259	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		191.00000	194	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		20129.00000	19995	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		458.00000	465	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		16033.00000	15904	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		983.00000	997	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		12220.00000	12098	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2145.00000	2172	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		9068.00000	8959	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		3910.00000	3953	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		6542.00000	6448	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		12408.00000	12497	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		2306.00000	2258	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		15975.00000	16073	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		1673.00000	1635	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		19724.00000	19831	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1247.00000	1217	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		23563.00000	23675	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		932.00000	908	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.60600	7.61700		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5370.00000	5434	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		7107.00000	7007	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		7549.00000	7627	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		5580.00000	5494	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		10030.00000	10122	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		4374.00000	4302	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1332.00000	1354	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		14294.00000	14154	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2131.00000	2164	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		11333.00000	11203	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3551.00000	3599	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		9011.00000	8896	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		12885.00000	12987	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		3559.00000	3498	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		15937.00000	16047	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		2959.00000	2906	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		19079.00000	19197	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2467.00000	2422	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		22333.00000	22457	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2105.00000	2066	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.99400	8.00000		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		16623.00000	16716	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		16623.00000	16329	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		26710.00000	26860	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		10729.00000	10491	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9166.00000	9209	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		25468.00000	25124	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		22.00000	22	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		102920.00000	102532	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		104.00000	102	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		84979.00000	84590	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		394.00000	391	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		67606.00000	67215	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1520.00000	1518	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		51421.00000	51032	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4218.00000	4229	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		37151.00000	36775	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		38499.00000	38702	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		6852.00000	6667	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		51358.00000	51608	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		4352.00000	4214	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		64848.00000	65133	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		2783.00000	2681	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		78267.00000	78591	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		1438.00000	1375	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			8.00400	8.01000		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		23813.00000	23935	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		24445.00000	24188	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		33745.00000	33902	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		18718.00000	18496	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		9639.00000	9693	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		42519.00000	42194	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		15875.00000	15961	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		32474.00000	32181	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		44791.00000	44980	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		14406.00000	14216	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		56622.00000	56840	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		11175.00000	11013	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		68974.00000	69216	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		8752.00000	8615	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		80701.00000	80974	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		5987.00000	5880	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			8.01200	8.01900		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		29993.00000	30155	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		31169.00000	30898	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		39977.00000	40170	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		25821.00000	25580	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		14846.00000	14942	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		47574.00000	47238	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		21762.00000	21891	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		38563.00000	38260	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		50777.00000	50997	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		21576.00000	21363	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		62163.00000	62406	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		18200.00000	18010	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		73950.00000	74214	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		15500.00000	15332	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		84493.00000	84784	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		11828.00000	11686	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.99700	7.99700		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		15941.00000	15842	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		15714.00000	15615	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		26915.00000	26827	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		8014.00000	7927	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		424.00000	408	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		79723.00000	79707	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1372.00000	1336	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		60037.00000	60001	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		3671.00000	3607	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		42214.00000	42150	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		8263.00000	8174	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		27179.00000	27090	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		40670.00000	40608	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		3552.00000	3490	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		56243.00000	56208	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		1353.00000	1318	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		72670.00000	72654	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		439.00000	423	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			8.00400	8.00500		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		24261.00000	24227	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		24634.00000	24526	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		34317.00000	34296	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		16263.00000	16168	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3292.00000	3266	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		82055.00000	81955	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		6011.00000	5977	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		64448.00000	64339	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		10212.00000	10173	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		48818.00000	48704	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		16229.00000	16189	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		35484.00000	35370	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		74069.00000	74101	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		3346.00000	3304	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		46211.00000	46207	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		10173.00000	10095	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		59601.00000	59615	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		6011.00000	5951	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.00900	8.00900		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		29800.00000	29743	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		30462.00000	30404	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		39438.00000	39383	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		21926.00000	21870	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6580.00000	6544	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		84476.00000	84439	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		10240.00000	10195	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		68121.00000	68077	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		15232.00000	15180	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		53579.00000	53527	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		21725.00000	21669	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		41002.00000	40946	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		50520.00000	50469	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		15262.00000	15212	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		62843.00000	62799	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		10259.00000	10216	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		76153.00000	76118	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		6651.00000	6615	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.96800	7.97400		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		17938.00000	18086	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		15869.00000	15538	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.97500	7.98100		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		26758.00000	26929	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		25264.00000	24963	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.98000	7.98600		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		32670.00000	32852	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		31582.00000	31298	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.93800	7.94700		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		19360.00000	19650	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		15131.00000	14701	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.94500	7.95500		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		28128.00000	28477	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		24573.00000	24130	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.95000	7.96000		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		34153.00000	34510	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		31025.00000	30598	10.20	0.00	0.00

Total for Derivatives:							11.00	2,253.00
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Grand Total:							11.00	4,002,253.00
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