

Daily MTM Report

Daily summary for 18/11/2005

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			7.31100	7.32600			0.00	0.00
R153 On 31/08/2010 Bond			7.70500	7.71500			0.00	0.00
R157 On 15/09/2015 Bond			7.93500	7.94500			0.00	0.00
R186 On 21/12/2026 Bond			7.59000	7.60000			0.00	0.00
R194 On 28/02/2008 Bond			7.56500	7.58000			0.00	0.00
R201 On 21/12/2014 Bond			7.90500	7.92000			0.00	0.00
R203 On 15/09/2017 Bond			7.91500	7.92500			0.00	0.00
R204 On 21/12/2018 Bond			7.88500	7.90000			0.00	0.00
R207 On 15/01/2020 Bond			7.85300	7.87000			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			231.77900		231.65000		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call			42967.00000	43507	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			26467.00000	25717	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			236.20700		236.09400		4.99	0.00	195.00
GOVI On 04/05/2006 jGovi	230.00	Call			70872.00000	71693	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put			9932.00000	9623	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			240.73500		240.63900		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call			113378.00000	114168	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put			6988.00000	6818	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			245.33800		245.26000		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call			156631.00000	157327	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put			4031.00000	3947	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.23000		7.23700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.67400		7.68400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.93700		7.94600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.53000		7.53900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.52600		7.54000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.85100		7.86600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.89000		7.90100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.83800		7.85300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.81500		7.83100		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.25000		7.25000		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.43600		7.43600		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		693.00000	690	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		237.00000	235	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.49200	7.51100		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1615.00000	1579	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		364.00000	375	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.66900	7.70300		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2216.00000	2154	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		496.00000	518	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.77100	7.80500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2613.00000	2553	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		645.00000	667	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.84500	7.87600		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2097.00000	2051	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1178.00000	1207	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.90000	7.94500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2378.00000	2311	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1290.00000	1333	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.91000	7.87400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2419.00000	2469	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1505.00000	1466	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.97600	8.02600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2925.00000	2845	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1542.00000	1594	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.74400	7.76600		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		10821.00000	10476	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1276.00000	1340	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.94400	7.96100		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		14404.00000	13907	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		5745.00000	5942	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			8.01400	8.03600		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		15989.00000	15123	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		13525.00000	14165	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.52100	6.67300		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.63500	6.78800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.86800	7.02800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.91900	7.00300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.03900	7.12200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.14400	7.22700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.08300	7.13600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.17300	7.22600		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			7.28400	7.33900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.23600	7.27900		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.73400	7.74400		4.47	0.00	271.00
R153 On 02/02/2006 Bond Future	7.75	Call		9954.00000	10107	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		9699.00000	9428	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		16531.00000	16755	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		5738.00000	5538	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		24626.00000	24908	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		3412.00000	3270	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		634.00000	645	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		32716.00000	32303	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		5105.00000	5191	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		15508.00000	15171	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2097.00000	2134	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		23278.00000	22891	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		182.00000	184	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		43288.00000	42866	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		33535.00000	33861	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		2015.00000	1918	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		42904.00000	43263	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		1195.00000	1129	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		52502.00000	52883	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		715.00000	672	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.73100	7.73900		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		14745.00000	14866	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		14302.00000	14101	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		20287.00000	20445	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		9832.00000	9668	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		26814.00000	27010	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		6454.00000	6327	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2542.00000	2563	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		43240.00000	42938	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		4272.00000	4309	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		34518.00000	34232	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		6792.00000	6851	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		26698.00000	26435	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		10252.00000	10340	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		19929.00000	19694	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		34193.00000	34423	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		4034.00000	3941	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		42249.00000	42508	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		2394.00000	2330	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		50795.00000	51075	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		1347.00000	1305	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		59656.00000	59952	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		716.00000	691	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.72300	7.73000		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		17927.00000	18031	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		17165.00000	17002	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		23875.00000	24000	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		13641.00000	13499	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		5093.00000	5133	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		33336.00000	33109	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		8434.00000	8494	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		26910.00000	26703	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		12740.00000	12821	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		21547.00000	21362	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		30828.00000	30970	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		11218.00000	11094	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		38214.00000	38372	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		9324.00000	9215	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		45912.00000	46083	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		7835.00000	7739	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		53826.00000	54008	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		6655.00000	6571	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.96000	7.97000		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	8.00	Call		20905.00000	21212	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		18450.00000	17937	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		34152.00000	34585	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		11470.00000	11082	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	7.75	Call		11163.00000	11343	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		29351.00000	28712	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		77.00000	78	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		105201.00000	104382	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		350.00000	355	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		83065.00000	82250	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		1585.00000	1611	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		62349.00000	61555	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		4850.00000	4932	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		44108.00000	43371	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		49529.00000	50069	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		7026.00000	6745	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		66236.00000	66858	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		4308.00000	4111	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		83613.00000	84296	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		2651.00000	2514	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		100904.00000	101645	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		1286.00000	1207	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			7.96900	7.97800		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		29197.00000	29489	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		27435.00000	27006	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		42103.00000	42468	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		20543.00000	20186	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		71764.00000	72244	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		11768.00000	11527	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		2301.00000	2337	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		83816.00000	83131	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		5558.00000	5637	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		65623.00000	64980	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		11010.00000	11150	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		50052.00000	49470	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		18934.00000	19147	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		37370.00000	36862	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		56425.00000	56853	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		15457.00000	15163	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		87720.00000	88243	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		9069.00000	8871	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		102931.00000	103504	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		5990.00000	5842	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.97400	7.98300		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		37158.00000	37454	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		35827.00000	35418	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		50035.00000	50385	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		29341.00000	28985	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5763.00000	5838	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		85795.00000	85165	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		10740.00000	10862	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		69828.00000	69245	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		17660.00000	17838	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		56212.00000	55685	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		26547.00000	26784	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		44962.00000	44494	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		63961.00000	64356	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		24276.00000	23966	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		78657.00000	79091	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		20347.00000	20077	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		93793.00000	94260	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		17216.00000	16978	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		107416.00000	107925	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		12921.00000	12725	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.59700	7.60700		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		19066.00000	19448	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		32783.00000	31892	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		36337.00000	36962	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		18344.00000	17697	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		58749.00000	59583	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		10204.00000	9764	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		53.00000	54	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		153267.00000	151995	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		357.00000	365	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		116682.00000	115418	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		2179.00000	2231	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		82999.00000	81778	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		7759.00000	7934	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		54395.00000	53298	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		83638.00000	84625	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		5647.00000	5362	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		109535.00000	110625	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		3159.00000	2977	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		135551.00000	136707	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		1805.00000	1689	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		160899.00000	162114	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		755.00000	697	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.59300	7.60300		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		31167.00000	31640	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		44288.00000	43495	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		48783.00000	49418	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		30400.00000	29770	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		70263.00000	71035	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		21517.00000	21024	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		1061.00000	1088	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		152665.00000	151427	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		2892.00000	2963	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		117893.00000	116699	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		8100.00000	8268	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		87858.00000	86761	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		17414.00000	17723	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		63231.00000	62275	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		93467.00000	94347	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		15449.00000	15065	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		117540.00000	118505	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		11298.00000	10997	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		141898.00000	142926	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		8432.00000	8195	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		164926.00000	166027	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		5196.00000	5031	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.58900	7.59800		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		40776.00000	41226	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		53181.00000	52500	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		58811.00000	59377	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		39920.00000	39354	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		80269.00000	80930	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		31206.00000	30735	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		6538.00000	6654	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		120089.00000	119073	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		14191.00000	14404	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		92764.00000	91845	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		25708.00000	26037	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		70584.00000	69781	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		103021.00000	103760	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		24863.00000	24469	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		126371.00000	127172	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		20148.00000	19817	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		149953.00000	150803	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		16655.00000	16373	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		171185.00000	172097	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		11758.00000	11539	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		192795.00000	193760	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		8149.00000	7981	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.60400	7.62000		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		2942.00000	3045	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		5258.00000	5053	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		5553.00000	5713	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		3052.00000	2903	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		9048.00000	9255	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		1758.00000	1657	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1232.00000	1285	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		8394.00000	8138	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		2.00000	2	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		26843.00000	26535	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		13.00000	14	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		21890.00000	21583	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		72.00000	76	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		17014.00000	16710	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		378.00000	397	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		12416.00000	12126	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		13037.00000	13280	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		988.00000	923	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		17342.00000	17609	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		561.00000	520	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		21800.00000	22083	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		316.00000	291	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		26290.00000	26586	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		131.00000	119	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.57800	7.59100		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		4336.00000	4423	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		5892.00000	5757	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		6789.00000	6904	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		4077.00000	3970	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		9751.00000	9890	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		2794.00000	2712	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		87.00000	90	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		23335.00000	23116	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		231.00000	238	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		19092.00000	18878	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		543.00000	560	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		15043.00000	14838	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1145.00000	1178	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		11307.00000	11117	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2431.00000	2489	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		8279.00000	8115	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		13185.00000	13344	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		2007.00000	1944	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		16823.00000	16997	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		1446.00000	1398	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		20625.00000	20809	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1072.00000	1034	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		24504.00000	24697	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		797.00000	768	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.53400	7.54400		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5846.00000	5907	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		6500.00000	6412	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		8123.00000	8196	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		5071.00000	4996	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		10692.00000	10777	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		3952.00000	3889	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1514.00000	1536	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		13394.00000	13267	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2396.00000	2429	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		10515.00000	10399	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3921.00000	3968	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		8298.00000	8196	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		13616.00000	13711	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		3207.00000	3154	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		16724.00000	16827	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		2663.00000	2617	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		19912.00000	20021	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2217.00000	2178	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		23202.00000	23316	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1891.00000	1856	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.92600	7.94100		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		18318.00000	18747	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		14500.00000	13955	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		28949.00000	29518	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		9150.00000	8746	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		10278.00000	10557	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		22763.00000	22068	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		27.00000	28	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		99106.00000	98133	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		125.00000	129	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		81181.00000	80212	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		471.00000	489	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		63865.00000	62909	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1777.00000	1839	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		47860.00000	46948	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4825.00000	4975	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		33940.00000	33117	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		41183.00000	41867	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		5718.00000	5428	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		54381.00000	55152	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		3557.00000	3354	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		68113.00000	68947	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		2231.00000	2090	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		81759.00000	82650	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		1112.00000	1030	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.93400	7.94900		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		25608.00000	26048	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		22377.00000	21863	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		35909.00000	36438	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		17018.00000	16594	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		10623.00000	10863	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		39639.00000	38926	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		17264.00000	17603	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		29998.00000	29384	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		47268.00000	47874	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		13019.00000	12672	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		59357.00000	60026	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		10046.00000	9762	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		71917.00000	72638	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		7831.00000	7599	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		83872.00000	84651	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		5293.00000	5119	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.94100	7.95500		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		31875.00000	32278	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		29084.00000	28617	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		42151.00000	42617	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		24028.00000	23624	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		16062.00000	16322	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		44824.00000	44213	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		23317.00000	23649	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		36152.00000	35614	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		53201.00000	53721	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		20034.00000	19684	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		64798.00000	65364	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		16868.00000	16564	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		76762.00000	77367	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		14346.00000	14081	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		87510.00000	88162	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		10878.00000	10659	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.93400	7.94500		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		17731.00000	18094	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		13560.00000	13086	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		29458.00000	29988	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		6614.00000	6307	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		492.00000	501	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		75847.00000	75019	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1585.00000	1619	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		56306.00000	55504	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		4202.00000	4298	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		38801.00000	38059	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		9334.00000	9542	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		24307.00000	23678	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		43839.00000	44508	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		2778.00000	2610	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		59827.00000	60588	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		993.00000	917	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		76474.00000	77283	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		300.00000	271	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.94000	7.95000		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		26195.00000	26527	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		22456.00000	22038	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		36752.00000	37178	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		14586.00000	14262	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3674.00000	3730	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		78324.00000	77631	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		6655.00000	6756	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		60980.00000	60330	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		11214.00000	11376	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		45707.00000	45119	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		17671.00000	17912	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		32814.00000	32305	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		77660.00000	78308	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		2825.00000	2723	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		49109.00000	49623	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		8959.00000	8723	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		62890.00000	63479	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		5188.00000	5027	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.94400	7.95300		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		31780.00000	32078	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		28315.00000	27947	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		41819.00000	42183	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		20179.00000	19878	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		7190.00000	7273	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		80958.00000	80376	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		11121.00000	11244	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		64875.00000	64333	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		16441.00000	16615	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		50661.00000	50169	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		23307.00000	23540	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		38457.00000	38025	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		53281.00000	53708	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		13896.00000	13658	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		65943.00000	66429	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		9232.00000	9052	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		79541.00000	80076	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		5911.00000	5780	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.90100	7.91600		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		20169.00000	20758	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		13464.00000	12849	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.90600	7.92100		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		29070.00000	29653	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		22838.00000	22231	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.91100	7.92500		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		35022.00000	35560	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		29175.00000	28617	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.86600	7.88400		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		21932.00000	22700	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		12644.00000	11959	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.87200	7.88900		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		30788.00000	31486	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		21986.00000	21326	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.87600	7.89200		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		36884.00000	37532	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		28406.00000	27789	10.20	0.00	0.00

Total for Derivatives:							0.00	2,249.00
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Grand Total:							0.00	2,249.00
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