

# Daily MTM Report

Daily summary for 21/11/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			7.30000	7.31100			0.00	0.00
R153 On 31/08/2010 Bond			7.67000	7.70500			0.00	0.00
R157 On 15/09/2015 Bond			7.88500	7.93500			0.00	0.00
R186 On 21/12/2026 Bond			7.54500	7.59000			0.00	0.00
R194 On 28/02/2008 Bond			7.53500	7.56500			0.00	0.00
R201 On 21/12/2014 Bond			7.86000	7.90500			0.00	0.00
R203 On 15/09/2017 Bond			7.86500	7.91500			0.00	0.00
R204 On 21/12/2018 Bond			7.84000	7.88500			0.00	0.00
R207 On 15/01/2020 Bond			7.81000	7.85300			0.00	0.00

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

## Derivatives

GOVI On 02/02/2006 jGovi			232.28800	231.77900		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		43507.00000	45918	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		25717.00000	23038	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			236.73700	236.20700		4.99	5.00	200.00
GOVI On 04/05/2006 jGovi	230.00	Call		71693.00000	75735	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		9623.00000	8365	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			241.28000	240.73500		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		114168.00000	118809	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		6818.00000	6009	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			245.88500	245.33800		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		157327.00000	162333	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		3947.00000	3483	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.22200	7.23000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.64000	7.67400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.88500	7.93700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.48600	7.53000		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.49800	7.52600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.80900	7.85100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.84200	7.89000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.79600	7.83800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.77400	7.81500		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			7.42000	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		690.00000	656	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		235.00000	240	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.45300	7.49200		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1579.00000	1505	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		375.00000	396	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.63900	7.66900		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2154.00000	2096	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		518.00000	533	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.73500	7.77100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2553.00000	2486	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		667.00000	689	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.82200	7.84500		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2051.00000	2013	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1207.00000	1226	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.88800	7.90000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2311.00000	2289	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1333.00000	1340	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.89100	7.91000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2469.00000	2437	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1466.00000	1481	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.94100	7.97600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2845.00000	2787	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1594.00000	1627	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.71800	7.74400		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		10476.00000	10030	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1340.00000	1378	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.91800	7.94400		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		13907.00000	13069	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		5942.00000	6167	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.98300	8.01400		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		15123.00000	13786	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		14165.00000	14955	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.66700	6.52100		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.77200	6.63500		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.99900	6.86800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.98600	6.91900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.10500	7.03900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.21000	7.14400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.12500	7.08300		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.21300	7.17300		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			7.32300	7.28400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.26500	7.23600		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.69700	7.73400		4.47	0.00	271.00
R153 On 02/02/2006 Bond Future	7.75	Call		10107.00000	10742	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		9428.00000	8492	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		16755.00000	17652	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		5538.00000	4863	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		24908.00000	26014	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		3270.00000	2805	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		645.00000	701	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		32303.00000	30788	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		5191.00000	5568	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		15171.00000	13976	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2134.00000	2308	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		22891.00000	21494	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		184.00000	199	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		42866.00000	41310	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		33861.00000	35123	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		1918.00000	1608	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		43263.00000	44631	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		1129.00000	926	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		52883.00000	54321	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		672.00000	539	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.69000	7.73100		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		14866.00000	15601	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		14101.00000	13183	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		20445.00000	21367	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		9668.00000	8936	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		27010.00000	28109	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		6327.00000	5774	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2563.00000	2728	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		42938.00000	41449	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		4309.00000	4573	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		34232.00000	32842	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		6851.00000	7246	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		26435.00000	25176	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		10340.00000	10895	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		19694.00000	18596	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		34423.00000	35680	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		3941.00000	3545	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		42508.00000	43894	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		2330.00000	2063	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		51075.00000	52560	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		1305.00000	1136	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		59952.00000	61505	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		691.00000	590	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.67900	7.72300		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		18031.00000	18809	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		17002.00000	16101	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		24000.00000	24913	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		13499.00000	12733	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		5133.00000	5471	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		33109.00000	31768	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		8494.00000	8977	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		26703.00000	25506	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		12821.00000	13453	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		21362.00000	20315	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		30970.00000	31996	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		11094.00000	10440	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		38372.00000	39492	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		9215.00000	8655	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		46083.00000	47280	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		7739.00000	7257	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		54008.00000	55270	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		6571.00000	6153	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.90800	7.96000		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.75	Call		11343.00000	12604	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		28712.00000	25699	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		21212.00000	23180	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		17937.00000	15632	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		34585.00000	37197	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		11082.00000	9422	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		78.00000	91	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		104382.00000	100122	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		355.00000	417	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		82250.00000	78040	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		1611.00000	1860	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		61555.00000	57531	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		4932.00000	5583	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		43371.00000	39749	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		50069.00000	53193	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		6745.00000	5597	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		66858.00000	70354	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		4111.00000	3334	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		84296.00000	88050	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		2514.00000	1994	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		101645.00000	105631	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		1207.00000	920	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			7.91400	7.96900		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		11150.00000	12260	6.87	100.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		49470.00000	46161	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		29489.00000	31607	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		27006.00000	24704	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		42468.00000	45032	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		20186.00000	18331	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		72244.00000	75478	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		11527.00000	10341	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		2337.00000	2668	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		83131.00000	79042	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		5637.00000	6304	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		64980.00000	61227	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		19147.00000	20761	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		36862.00000	34056	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		56853.00000	59789	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		15163.00000	13679	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		88243.00000	91712	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		8871.00000	7920	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		103504.00000	107231	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		5842.00000	5149	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.91700	7.97400		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		37454.00000	39622	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		35418.00000	33109	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		50385.00000	52895	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		28985.00000	27018	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5838.00000	6455	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		85165.00000	81304	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		10862.00000	11835	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		69245.00000	65740	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		17838.00000	19208	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		55685.00000	52578	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		26784.00000	28562	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		44494.00000	41795	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		64356.00000	67156	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		23966.00000	22289	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		79091.00000	82131	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		20077.00000	18639	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		94260.00000	97500	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		16978.00000	15740	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		107925.00000	111399	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		12725.00000	11721	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.55100	7.59700		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		19448.00000	21592	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		31892.00000	28157	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		36962.00000	40248	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		17697.00000	15103	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		59583.00000	63780	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		9764.00000	8083	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		54.00000	64	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		151995.00000	146127	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		365.00000	435	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		115418.00000	109609	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		2231.00000	2596	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		81778.00000	76264	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		7934.00000	9010	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		53298.00000	48495	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		84625.00000	89455	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		5362.00000	4312	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		110625.00000	115859	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		2977.00000	2331	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		136707.00000	142188	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		1689.00000	1291	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		162114.00000	167804	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		697.00000	508	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.54600	7.59300		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		31640.00000	34146	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		43495.00000	40031	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		49418.00000	52698	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		29770.00000	27078	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		71035.00000	74946	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		21024.00000	18964	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		1088.00000	1258	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		151427.00000	145626	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		2963.00000	3386	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		116699.00000	111151	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		8268.00000	9230	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		86761.00000	81752	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		17723.00000	19418	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		62275.00000	57999	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		94347.00000	98746	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		15065.00000	13493	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		118505.00000	123270	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		10997.00000	9791	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		142926.00000	147962	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		8195.00000	7260	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		166027.00000	171360	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		5031.00000	4393	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.54000	7.58900		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		41226.00000	43985	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		52500.00000	49070	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		59377.00000	62770	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		39354.00000	36558	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		80930.00000	84841	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		30735.00000	28457	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		6654.00000	7430	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		119073.00000	113661	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		14404.00000	15782	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		91845.00000	87035	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		26037.00000	28105	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		69781.00000	65660	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		103760.00000	108081	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		24469.00000	22602	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		127172.00000	131815	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		19817.00000	18272	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		150803.00000	155696	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		16373.00000	15078	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		172097.00000	177291	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		11539.00000	10545	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		193760.00000	199202	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		7981.00000	7235	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.57200	7.60400		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		3045.00000	3235	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		5053.00000	4625	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		5713.00000	6016	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		2903.00000	2590	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		9255.00000	9657	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		1657.00000	1442	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1285.00000	1376	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		8138.00000	7612	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		26535.00000	25918	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		14.00000	15	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		21583.00000	20966	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		76.00000	82	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		16710.00000	16099	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		397.00000	427	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		12126.00000	11539	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		13280.00000	13758	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		923.00000	783	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		17609.00000	18137	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		520.00000	430	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		22083.00000	22644	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		291.00000	235	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		26586.00000	27177	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		119.00000	92	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.53800	7.57800		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		4423.00000	4699	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		5757.00000	5349	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		6904.00000	7268	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		3970.00000	3650	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		9890.00000	10331	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		2712.00000	2469	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		90.00000	100	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		23116.00000	22442	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		238.00000	264	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		18878.00000	18219	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		560.00000	615	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		14838.00000	14209	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1178.00000	1285	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		11117.00000	10541	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2489.00000	2677	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		8115.00000	7618	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		13344.00000	13841	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		1944.00000	1757	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		16997.00000	17538	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		1398.00000	1256	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		20809.00000	21383	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1034.00000	924	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		24697.00000	25296	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		768.00000	683	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.48600	7.53400		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5907.00000	6227	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		6412.00000	6019	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		8196.00000	8580	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		4996.00000	4667	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		10777.00000	11218	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		3889.00000	3617	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1536.00000	1661	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		13267.00000	12679	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2429.00000	2610	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		10399.00000	9867	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3968.00000	4219	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		8196.00000	7734	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		13711.00000	14196	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		3154.00000	2926	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		16827.00000	17347	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		2617.00000	2424	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		20021.00000	20571	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2178.00000	2014	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		23316.00000	23889	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1856.00000	1716	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.88000	7.92600		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		18747.00000	20131	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		13955.00000	12347	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		29518.00000	31333	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		8746.00000	7568	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		10557.00000	11469	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		22068.00000	19987	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		28.00000	30	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		98133.00000	95143	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		129.00000	144	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		80212.00000	77234	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		489.00000	549	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		62909.00000	59976	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1839.00000	2045	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		46948.00000	44162	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4975.00000	5470	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		33117.00000	30619	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		41867.00000	44028	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		5428.00000	4596	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		55152.00000	57571	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		3354.00000	2780	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		68947.00000	71547	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		2090.00000	1698	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		82650.00000	85420	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		1030.00000	807	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.88500	7.93400		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		26048.00000	27547	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		21863.00000	20241	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		36438.00000	38231	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		16594.00000	15267	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		10863.00000	11699	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		38926.00000	36640	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		17603.00000	18771	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		29384.00000	27431	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		47874.00000	49915	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		12672.00000	11592	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		60026.00000	62270	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		9762.00000	8885	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		72638.00000	75045	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		7599.00000	6885	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		84651.00000	87240	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		5119.00000	4587	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.89000	7.94100		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		32278.00000	33823	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		28617.00000	26984	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		42617.00000	44391	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		23624.00000	22220	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		16322.00000	17333	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		44213.00000	42047	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		23649.00000	24933	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		35614.00000	33721	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		53721.00000	55691	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		19684.00000	18475	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		65364.00000	67499	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		16564.00000	15521	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		77367.00000	79639	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		14081.00000	13175	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		88162.00000	90597	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		10659.00000	9917	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.88300	7.93400		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		18094.00000	20044	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		13086.00000	11145	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		29988.00000	32684	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		6307.00000	5111	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		501.00000	579	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		75019.00000	71205	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1619.00000	1864	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		55504.00000	51857	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		4298.00000	4902	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		38059.00000	34772	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		9542.00000	10739	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		23678.00000	20982	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		44508.00000	47783	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		2610.00000	1992	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		60588.00000	64216	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		917.00000	653	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		77283.00000	81082	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		271.00000	178	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.88700	7.94000		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		26527.00000	28520	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		22038.00000	20043	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		37178.00000	39658	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		14262.00000	12754	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3730.00000	4140	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		77631.00000	74052	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		6756.00000	7441	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		60330.00000	57027	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		11376.00000	12431	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		45119.00000	42186	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		17912.00000	19415	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		32305.00000	29820	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		78308.00000	81861	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		2723.00000	2288	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		49623.00000	52543	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		8723.00000	7655	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		63479.00000	66761	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		5027.00000	4321	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.88800	7.94400		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		32078.00000	34176	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		27947.00000	25892	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		42183.00000	44685	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		19878.00000	18226	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		7273.00000	7943	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		80376.00000	76892	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		11244.00000	12202	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		64333.00000	61138	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		16615.00000	17919	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		50169.00000	47319	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		23540.00000	25230	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		38025.00000	35562	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		53708.00000	56586	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		13658.00000	12383	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		66429.00000	69638	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		9052.00000	8108	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		80076.00000	83559	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		5780.00000	5110	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.85500	7.90100		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		20758.00000	22668	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		12849.00000	11055	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.85800	7.90600		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		29653.00000	31599	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		22231.00000	20358	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.86100	7.91100		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		35560.00000	37575	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		28617.00000	26703	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.82200	7.86600		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		22700.00000	24613	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		11959.00000	10308	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.82600	7.87200		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		31486.00000	33417	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		21326.00000	19569	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.82800	7.87600		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		37532.00000	39531	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		27789.00000	25979	10.20	0.00	0.00

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<b>Total for Derivatives:</b>							<b>105.00</b>	<b>2,304.00</b>
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<b>Grand Total:</b>							<b>105.00</b>	<b>2,304.00</b>
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