

Daily MTM Report

Daily summary for 25/11/2005

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			7.18800	7.23100			0.00	0.00
R153 On 31/08/2010 Bond			7.54500	7.54000			0.00	0.00
R157 On 15/09/2015 Bond			7.77000	7.76500			0.00	0.00
R186 On 21/12/2026 Bond			7.42000	7.41500			0.00	0.00
R194 On 28/02/2008 Bond			7.38500	7.37500			0.00	0.00
R201 On 21/12/2014 Bond			7.74500	7.74500			0.00	0.00
R203 On 15/09/2017 Bond			7.74500	7.74500			0.00	0.00
R204 On 21/12/2018 Bond			7.72000	7.71500			0.00	0.00
R207 On 15/01/2020 Bond			7.69100	7.68100			0.00	0.00

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

Derivatives

GOVI On 02/02/2006 jGovi			233.69700	233.76100		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		54839.00000	54192	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		17229.00000	17222	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			238.05200	238.15100		4.99	0.00	200.00
GOVI On 04/05/2006 jGovi	230.00	Call		87356.00000	86453	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		5846.00000	5933	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			242.49800	242.61700		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		130645.00000	129534	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		4475.00000	4554	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			247.00900	247.13600		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		174012.00000	172794	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		2652.00000	2704	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.15700	7.18000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.52100	7.51700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.77300	7.76700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.36400	7.35900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.35900	7.35000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.70000	7.70000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.72300	7.72300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.68100	7.67600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.66000	7.65100		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.16400	7.19300		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.28900	7.26500		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		426.00000	454	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		389.00000	358	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.28600	7.20700		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1107.00000	1223	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		600.00000	523	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.44800	7.34600		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1616.00000	1772	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		769.00000	675	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.52300	7.42500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		1984.00000	2133	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		944.00000	853	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.61400	7.51800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1606.00000	1725	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1562.00000	1446	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.66000	7.59300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1886.00000	1971	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1659.00000	1579	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.73300	7.61100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2056.00000	2214	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1785.00000	1644	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.67200	7.70200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2430.00000	2386	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1898.00000	1934	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.52300	7.45400		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		6490.00000	7300	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		2710.00000	2242	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.74200	7.71700		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		8390.00000	8821	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		9755.00000	9153	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.83700	7.82200		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		8829.00000	9113	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		21147.00000	20383	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.51300	6.66400		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.58600	6.74300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.76300	6.93800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.84500	6.94300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.95000	7.05200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.04300	7.14400		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.00500	7.07000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.07700	7.14100		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			7.16000	7.22900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.11900	7.17600		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.56800	7.56100		4.47	5.00	276.00
R153 On 02/02/2006 Bond Future	7.50	Call		7750.00000	7550	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		10361.00000	10461	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		13964.00000	13710	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		5918.00000	5963	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		21768.00000	21483	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		3183.00000	3197	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		30756.00000	30456	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		1750.00000	1749	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1187.00000	1124	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		25478.00000	25713	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		3504.00000	3374	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		16894.00000	17063	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		363.00000	337	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		35678.00000	35951	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		40273.00000	39968	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		962.00000	956	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		50035.00000	49729	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		534.00000	527	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		59880.00000	59575	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		301.00000	295	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.56700	7.55500		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		13229.00000	12951	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		15465.00000	15674	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		18547.00000	18216	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		10663.00000	10819	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		24907.00000	24529	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		7011.00000	7120	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		32182.00000	31766	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		4381.00000	4453	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		3551.00000	3433	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		36807.00000	37176	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		5812.00000	5645	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		28616.00000	28937	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		8998.00000	8777	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		21463.00000	21729	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		40195.00000	39752	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		2595.00000	2639	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		48749.00000	48287	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		1453.00000	1478	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		57657.00000	57183	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		768.00000	781	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		66762.00000	66282	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		382.00000	389	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.56300	7.54800		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		15689.00000	15376	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		17534.00000	17797	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		21489.00000	21124	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		13764.00000	13975	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		27989.00000	27580	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		10793.00000	10959	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		6751.00000	6560	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		28032.00000	28416	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		10736.00000	10482	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		22249.00000	22570	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		35393.00000	34949	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		8821.00000	8953	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		43151.00000	42680	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		7298.00000	7403	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		51152.00000	50659	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		6112.00000	6195	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		59313.00000	58804	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5180.00000	5246	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.79100	7.78500		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.75	Call		16677.00000	16309	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		19593.00000	19723	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		29016.00000	28565	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		11287.00000	11336	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		44463.00000	43966	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		6507.00000	6509	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		169.00000	154	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		90019.00000	90504	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		721.00000	673	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		68163.00000	68614	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2883.00000	2750	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		48374.00000	48739	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		7927.00000	7674	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		31912.00000	32158	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		61489.00000	60973	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		3713.00000	3696	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		79335.00000	78815	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		2135.00000	2114	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		97473.00000	96955	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		1238.00000	1218	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		115424.00000	114913	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		532.00000	520	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			7.80000	7.79200		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		25059.00000	24659	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		28480.00000	28731	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		37050.00000	36573	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		20274.00000	20448	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		15351.00000	15043	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		39378.00000	39720	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		51438.00000	50903	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		14864.00000	14979	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		83250.00000	82645	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		8239.00000	8285	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3705.00000	3583	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		70205.00000	70734	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		8261.00000	8050	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		53311.00000	53750	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		66965.00000	66389	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		10982.00000	11056	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		99938.00000	99314	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		6273.00000	6299	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		115940.00000	115303	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		3984.00000	3998	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.80800	7.79700		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		32851.00000	32351	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		36593.00000	36967	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		44743.00000	44165	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		28739.00000	29035	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		58727.00000	58084	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		23360.00000	23590	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		8086.00000	7871	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		73444.00000	74103	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		14315.00000	14003	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		58729.00000	59291	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		22598.00000	22189	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		46476.00000	46941	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		73576.00000	72882	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		19217.00000	19397	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		89028.00000	88295	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		16045.00000	16185	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		104786.00000	104022	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		13536.00000	13645	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		119132.00000	118339	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		9963.00000	10044	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.42500	7.41900		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		30005.00000	29382	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		19474.00000	19635	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		13852.00000	13418	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		36241.00000	36591	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		51894.00000	51157	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		9653.00000	9700	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		77658.00000	76871	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		4865.00000	4862	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		151.00000	136	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		129117.00000	129886	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		908.00000	841	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		92986.00000	93703	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		4561.00000	4342	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		61133.00000	61698	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		104705.00000	103904	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		2467.00000	2450	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		131902.00000	131100	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		1278.00000	1261	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		158677.00000	157879	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		683.00000	669	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		184637.00000	183846	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		245.00000	238	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.42200	7.41500		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		42653.00000	42030	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		31672.00000	31960	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		25509.00000	25026	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		47224.00000	47651	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		63347.00000	62618	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		20862.00000	21043	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		87236.00000	86434	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		14388.00000	14496	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2041.00000	1956	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		129544.00000	130369	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		5176.00000	5003	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		96076.00000	96812	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		12945.00000	12622	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		68602.00000	69188	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		112240.00000	111393	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		10121.00000	10183	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		137629.00000	136753	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		7285.00000	7319	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		162939.00000	162046	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		5372.00000	5388	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		186985.00000	186081	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		3153.00000	3159	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.41900	7.41000		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		52504.00000	51767	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		40952.00000	41378	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		34714.00000	34117	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		55633.00000	56198	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		72963.00000	72113	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		30114.00000	30427	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		96348.00000	95414	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		23328.00000	23556	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		10174.00000	9896	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		99768.00000	100652	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		20385.00000	19947	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		75001.00000	75725	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		120598.00000	119602	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		18482.00000	18649	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		145105.00000	144066	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		14926.00000	15048	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		169576.00000	168505	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		12321.00000	12412	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		191860.00000	190759	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		8476.00000	8538	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		214322.00000	213201	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		5719.00000	5759	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.41300	7.39800		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		4883.00000	4689	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		2910.00000	3005	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		8277.00000	8037	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		1486.00000	1536	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		12353.00000	12086	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		774.00000	798	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2358.00000	2225	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		5230.00000	5388	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		7.00000	5	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		22558.00000	22848	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		43.00000	37	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		17630.00000	17915	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		204.00000	181	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		12857.00000	13125	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		862.00000	793	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		8610.00000	8832	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		16734.00000	16454	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		395.00000	406	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		21278.00000	20991	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		207.00000	211	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		25882.00000	25593	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		108.00000	110	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		30487.00000	30196	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		38.00000	38	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.38700	7.36200		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3807.00000	3608	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		5732.00000	5962	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		6251.00000	5990	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		3885.00000	4054	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		9195.00000	8884	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		2561.00000	2679	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		12561.00000	12212	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1683.00000	1763	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		191.00000	170	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		19517.00000	19925	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		468.00000	424	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		15407.00000	15793	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1020.00000	940	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		11598.00000	11947	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1995.00000	1862	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		8235.00000	8531	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		16283.00000	15909	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		1183.00000	1239	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		20135.00000	19744	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		836.00000	874	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		24087.00000	23685	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		612.00000	639	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		28079.00000	27668	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		450.00000	469	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.34600	7.31100		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		5337.00000	5080	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		6247.00000	6512	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7603.00000	7294	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		4790.00000	5002	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		10185.00000	9832	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3666.00000	3835	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		13017.00000	12627	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2810.00000	2942	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2267.00000	2120	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		10680.00000	11054	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3453.00000	3254	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		8105.00000	8428	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		16143.00000	15726	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		2267.00000	2372	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		19407.00000	18970	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1879.00000	1964	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		22723.00000	22270	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1561.00000	1630	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		26111.00000	25646	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1333.00000	1389	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.76200	7.76200		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		14697.00000	14589	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		15487.00000	15379	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		24626.00000	24523	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		9114.00000	9010	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		36858.00000	36769	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		5364.00000	5276	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		53.00000	50	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		87438.00000	87435	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		241.00000	230	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		69604.00000	69592	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		873.00000	844	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		52573.00000	52544	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		2984.00000	2923	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		37372.00000	37311	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		7429.00000	7336	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		24850.00000	24758	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		50301.00000	50232	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		3141.00000	3072	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		64357.00000	64306	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		1838.00000	1787	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		78668.00000	78631	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		1091.00000	1054	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		92828.00000	92807	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		487.00000	466	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.77200	7.76900		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		22101.00000	21934	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		23325.00000	23351	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		31679.00000	31490	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		16937.00000	16941	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		43041.00000	42838	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		12641.00000	12630	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		14180.00000	14041	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		31685.00000	31740	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		55274.00000	55061	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		9515.00000	9496	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		68063.00000	67846	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		7241.00000	7218	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		81175.00000	80957	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		5579.00000	5554	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		93731.00000	93516	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3642.00000	3620	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.78100	7.77600		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		28230.00000	28013	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		29869.00000	29967	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		37711.00000	37467	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		23724.00000	23795	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		48785.00000	48519	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		19466.00000	19515	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		19991.00000	19807	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		37556.00000	37688	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		60508.00000	60225	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		16145.00000	16176	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		72665.00000	72369	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		13539.00000	13558	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		85093.00000	84787	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		11480.00000	11490	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		96381.00000	96070	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		8552.00000	8556	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.76100	7.76000		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		14683.00000	14537	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		15458.00000	15389	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		25879.00000	25731	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		7511.00000	7440	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		40142.00000	40012	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		3100.00000	3047	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		956.00000	920	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		62114.00000	62155	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		2891.00000	2817	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		43415.00000	43418	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		7132.00000	7015	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		27533.00000	27493	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		56330.00000	56223	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		1071.00000	1042	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		73338.00000	73248	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		307.00000	294	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		90444.00000	90363	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		72.00000	68	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.76800	7.76500		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		23579.00000	23388	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		24725.00000	24763	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		33836.00000	33621	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		16100.00000	16114	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		46055.00000	45824	8.69	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 04/05/2006 Bond Future	8.25	Put		9892.00000	9890	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		5439.00000	5352	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		66093.00000	66235	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		9513.00000	9391	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		49841.00000	49948	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		15480.00000	15322	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		35976.00000	36047	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		90400.00000	90162	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		1568.00000	1559	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		59860.00000	59623	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		5714.00000	5705	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		74793.00000	74554	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		3095.00000	3085	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.77200	7.76900		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		29353.00000	29179	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		30783.00000	30835	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		39178.00000	38984	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		21992.00000	22024	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		50527.00000	50318	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		15168.00000	15184	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		9708.00000	9611	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		69756.00000	69885	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		14660.00000	14537	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		54695.00000	54797	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		21176.00000	21026	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		41675.00000	41751	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		63186.00000	62966	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		10081.00000	10087	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		76880.00000	76653	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		6449.00000	6449	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		91316.00000	91087	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		3966.00000	3963	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.73300	7.72700		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		29316.00000	28867	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		7299.00000	7341	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.73900	7.73100		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		37617.00000	37128	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		16179.00000	16336	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.74500	7.73600		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		43277.00000	42773	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		22492.00000	22707	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.70100	7.69100		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		31719.00000	31017	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		6695.00000	6817	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.70800	7.69600		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		39806.00000	39089	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		15429.00000	15690	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.71300	7.70000		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		45577.00000	44856	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		21768.00000	22095	10.20	0.00	0.00

Total for Derivatives:							5.00	2,309.00
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Grand Total:							5.00	2,309.00
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