



Daily MTM Report

Daily summary for 11/11/2005

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			7.20600	7.22000			0.00	0.00
R153 On 31/08/2010 Bond			7.80500	7.80000			4,000,000.00	4,000,000.00
R157 On 15/09/2015 Bond			7.99000	8.01500			0.00	0.00
R186 On 21/12/2026 Bond			7.68500	7.70500			0.00	0.00
R194 On 28/02/2008 Bond			7.62000	7.64000			0.00	0.00
R201 On 21/12/2014 Bond			7.97000	7.99000			0.00	0.00
R203 On 15/09/2017 Bond			7.97000	7.99000			0.00	0.00
R204 On 21/12/2018 Bond			7.94500	7.97000			0.00	0.00
R207 On 15/01/2020 Bond			7.91700	7.94700			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:							4,000,000.00	4,000,000.00

Derivatives

GOVI On 02/02/2006 jGovi			230.90900	230.66000		8.06	43.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		38920.00000	40061	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		32320.00000	30971	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			235.21000	234.97900		4.99	0.00	195.00
GOVI On 04/05/2006 jGovi	230.00	Call		62885.00000	64526	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		13095.00000	12426	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			239.64200	239.43700		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		103477.00000	105146	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		9107.00000	8726	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			244.18700	244.01200		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		145419.00000	146974	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		5299.00000	5104	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.17600	7.18200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.75100	7.77000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.99000	8.01600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.62800	7.64600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.58200	7.60100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.91400	7.93300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.94600	7.96600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.89700	7.92100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.87900	7.90600		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.13600	7.13600		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.40100	7.37900		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		621.00000	652	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		306.00000	283	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.59400	7.58200		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1756.00000	1776	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		332.00000	323	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.75200	7.72800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2273.00000	2314	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		492.00000	475	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.85800	7.83000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2669.00000	2716	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		639.00000	618	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.95300	7.92200		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2176.00000	2220	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1145.00000	1113	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.01600	7.99100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2456.00000	2492	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1256.00000	1231	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.00700	7.98600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2590.00000	2619	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1402.00000	1380	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.01400	8.02300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2930.00000	2915	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1556.00000	1564	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.81700	7.79800		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		11432.00000	11697	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1300.00000	1212	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			8.03800	8.05600		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		17364.00000	16807	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		4825.00000	5005	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			8.10400	8.12400		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		19931.00000	19063	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		11473.00000	11964	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.53500	6.68600		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.65400	6.80700		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.83900	6.99700		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.87400	6.95600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.96900	7.05100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.06300	7.14500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.03000	7.08200		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.11900	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			7.22800	7.28300		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.19200	7.23500		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.84800	7.84300		4.47	0.00	266.00
R153 On 02/02/2006 Bond Future	7.75	Call		8399.00000	8245	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		12333.00000	12390	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		14306.00000	14117	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		7702.00000	7724	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		21836.00000	21626	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		4811.00000	4811	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		493.00000	468	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		36764.00000	36949	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		4190.00000	4083	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		18782.00000	18885	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		1673.00000	1613	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		27043.00000	27194	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		143.00000	133	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		47438.00000	47639	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		30313.00000	30092	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		2982.00000	2972	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		39372.00000	39148	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		1851.00000	1838	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		48756.00000	48532	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		1158.00000	1145	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.86800	7.85900		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		12706.00000	12499	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		17084.00000	17238	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		17719.00000	17473	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		12085.00000	12200	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		23730.00000	23451	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		8191.00000	8273	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2084.00000	2022	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		47602.00000	47901	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3541.00000	3450	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		38608.00000	38877	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		5700.00000	5573	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		30427.00000	30661	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		8717.00000	8550	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		23215.00000	23409	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		30643.00000	30336	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		5305.00000	5359	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		38308.00000	37980	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		3274.00000	3307	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		46548.00000	46206	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		1921.00000	1940	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		55188.00000	54838	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1070.00000	1080	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.88100	7.86700		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		15608.00000	15328	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		20053.00000	20303	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		21133.00000	20808	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		16106.00000	16311	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4119.00000	3995	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		37569.00000	37976	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		7026.00000	6850	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		30708.00000	31063	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		10872.00000	10643	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		24886.00000	25188	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		27726.00000	27361	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		13323.00000	13489	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		34809.00000	34412	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		11125.00000	11259	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		42254.00000	41831	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		9383.00000	9492	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		49958.00000	49515	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		7994.00000	8082	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			8.02300	8.04900		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	8.00	Call		18544.00000	19448	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		22541.00000	21326	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		30831.00000	32046	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		14600.00000	13697	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	7.75	Call		9760.00000	10337	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		34401.00000	32859	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		70.00000	77	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		111646.00000	109535	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		303.00000	334	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		89470.00000	87383	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		1362.00000	1481	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		68578.00000	66578	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		4191.00000	4492	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		49901.00000	48084	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		45376.00000	46848	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		9325.00000	8678	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		61431.00000	63096	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		5956.00000	5502	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		78324.00000	80129	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		3814.00000	3499	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		95146.00000	97078	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		1980.00000	1793	9.66	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/05/2006 Bond Future			8.04200	8.06700		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		26223.00000	27109	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		31568.00000	30463	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		38411.00000	39501	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		23957.00000	23057	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		66941.00000	68345	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		14051.00000	13465	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		1904.00000	2032	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		90525.00000	88662	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		4718.00000	4982	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		71889.00000	70162	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		9551.00000	9999	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		55699.00000	54156	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		16736.00000	17400	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		42278.00000	40952	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		52114.00000	53377	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		18251.00000	17524	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		82481.00000	83998	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		10936.00000	10463	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		97225.00000	98862	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		7390.00000	7037	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			8.05700	8.08100		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		33806.00000	34651	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		40121.00000	39099	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		46096.00000	47088	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		33047.00000	32172	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		4895.00000	5118	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		92572.00000	90928	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		9329.00000	9689	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		76062.00000	74555	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		15622.00000	16140	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		61820.00000	60471	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		23846.00000	24530	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		49907.00000	48724	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		59515.00000	60632	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		27476.00000	26726	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		73784.00000	75007	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		23120.00000	22476	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		88560.00000	89871	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		19628.00000	19073	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		101756.00000	103167	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		14907.00000	14451	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.69600	7.71700		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		29504.00000	30768	11.03	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/02/2006 Bond Future	7.75	Put		25386.00000	24018	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		49692.00000	51378	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		15021.00000	14076	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		14795.00000	15582	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		42387.00000	40542	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		35.00000	39	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		167124.00000	164496	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		234.00000	257	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		130435.00000	127827	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		1515.00000	1638	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		96209.00000	93701	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		5713.00000	6090	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		66224.00000	63969	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		72931.00000	74934	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		8815.00000	8187	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		97706.00000	99929	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		5205.00000	4796	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		122996.00000	125361	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		3125.00000	2859	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		147709.00000	150198	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		1439.00000	1298	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.70100	7.72000		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		41374.00000	42525	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		37654.00000	36441	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		61248.00000	62662	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		27165.00000	26215	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		732.00000	780	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		167000.00000	164683	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		2057.00000	2178	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		131721.00000	129479	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		6114.00000	6409	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		100536.00000	98467	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		13785.00000	14335	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		74266.00000	72452	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		25639.00000	26488	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		53424.00000	51909	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		83176.00000	84801	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		19823.00000	19084	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		106272.00000	108061	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		14694.00000	14118	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		129893.00000	131805	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		11090.00000	10639	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		152126.00000	154170	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		7059.00000	6739	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.70200	7.72100		11.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.75	Call		50956.00000	52118	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		47384.00000	46198	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		71080.00000	72451	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		37336.00000	36358	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		4918.00000	5144	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		133789.00000	131666	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		11211.00000	11635	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		105103.00000	103179	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		21106.00000	21772	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		81302.00000	79619	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		34498.00000	35418	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		62223.00000	60794	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		92760.00000	94300	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		29920.00000	29112	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		115256.00000	116931	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		24353.00000	23680	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		138167.00000	139949	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		20189.00000	19622	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		158616.00000	160521	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		14509.00000	14066	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		179571.00000	181579	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		10243.00000	9903	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.68000	7.70200		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		4844.00000	5048	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		3921.00000	3702	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		8088.00000	8357	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		2377.00000	2223	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1025.00000	1091	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		9765.00000	9408	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		28422.00000	27999	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		11.00000	12	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		23467.00000	23045	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		58.00000	63	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		18579.00000	18161	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		309.00000	333	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		13925.00000	13526	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		2507.00000	2638	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		6402.00000	6109	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		11878.00000	12199	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		1407.00000	1305	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		16042.00000	16397	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		839.00000	772	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		20402.00000	20782	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		497.00000	454	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		24806.00000	25206	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		225.00000	202	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.69400	7.71400		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		5740.00000	5904	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		5127.00000	4950	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		8463.00000	8666	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		3605.00000	3467	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		60.00000	64	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		25406.00000	25069	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		163.00000	173	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		21123.00000	20792	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		394.00000	416	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		16993.00000	16674	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		856.00000	899	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		13116.00000	12818	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		1913.00000	1991	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		9858.00000	9596	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		3552.00000	3673	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		7207.00000	6987	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		11712.00000	11946	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		2633.00000	2526	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		15205.00000	15463	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		1926.00000	1844	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		18899.00000	19176	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1445.00000	1381	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		22695.00000	22986	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1087.00000	1037	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.69400	7.70700		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6885.00000	6973	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		6249.00000	6145	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9257.00000	9361	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		4934.00000	4845	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1136.00000	1160	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		15431.00000	15263	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		1841.00000	1877	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		12376.00000	12220	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3136.00000	3189	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		9929.00000	9790	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		4828.00000	4899	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		7898.00000	7776	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		12022.00000	12139	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4029.00000	3953	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		15002.00000	15129	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3357.00000	3292	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		18084.00000	18221	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2805.00000	2749	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		21290.00000	21434	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2395.00000	2346	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.99800	8.01900		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		16418.00000	16998	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		17644.00000	16868	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		26331.00000	27100	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		11576.00000	10990	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9104.00000	9485	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		26633.00000	25659	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		26.00000	28	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		104149.00000	102796	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		114.00000	122	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		86214.00000	84867	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		415.00000	443	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		68853.00000	67526	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1555.00000	1645	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		52681.00000	51417	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4235.00000	4444	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		38395.00000	37249	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		37945.00000	38871	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		7523.00000	7094	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		50647.00000	51695	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		4866.00000	4560	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		64008.00000	65146	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		3170.00000	2952	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		77288.00000	78510	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		1685.00000	1552	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			8.01800	8.03700		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		23238.00000	23768	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		25575.00000	24906	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		33013.00000	33657	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		19691.00000	19136	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		9373.00000	9658	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		43958.00000	43043	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		15463.00000	15869	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		33767.00000	32973	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		43916.00000	44658	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		15236.00000	14779	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		55622.00000	56446	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		11879.00000	11504	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		67866.00000	68757	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		9349.00000	9040	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		79462.00000	80426	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		6452.00000	6217	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			8.03400	8.05200		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		29200.00000	29699	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		32413.00000	31801	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		39040.00000	39620	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		26921.00000	26390	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		14367.00000	14683	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		49132.00000	48338	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		21126.00000	21535	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		39966.00000	39263	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		49712.00000	50363	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		22548.00000	22089	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		60985.00000	61697	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		19060.00000	18661	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		72676.00000	73438	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		16264.00000	15916	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		83097.00000	83919	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		12469.00000	12180	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.99500	8.01600		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		15610.00000	16312	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		16819.00000	15934	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		26283.00000	27279	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		8818.00000	8227	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		447.00000	478	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		81182.00000	79626	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1403.00000	1494	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		61504.00000	60008	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		3673.00000	3890	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		43651.00000	42281	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		8153.00000	8579	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		28505.00000	27344	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		39733.00000	40980	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		4051.00000	3712	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		55067.00000	56488	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		1614.00000	1447	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		71347.00000	72866	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		553.00000	484	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			8.01000	8.03000		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		23607.00000	24285	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		25842.00000	25031	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		33430.00000	34286	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		17238.00000	16605	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3220.00000	3353	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		83845.00000	82489	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5860.00000	6085	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		66159.00000	64895	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		9939.00000	10288	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		50406.00000	49266	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		15786.00000	16289	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		36903.00000	35917	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		72557.00000	73839	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		3697.00000	3490	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		45089.00000	46113	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		10914.00000	10449	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		58266.00000	59434	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		6538.00000	6217	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.02100	8.03900		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		28917.00000	29524	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		31781.00000	31067	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		38337.00000	39072	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		23027.00000	22441	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6357.00000	6540	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		86455.00000	85317	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9898.00000	10163	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		69982.00000	68927	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		14738.00000	15104	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		55287.00000	54332	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		21047.00000	21529	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		42527.00000	41688	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		49204.00000	50060	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		16148.00000	15685	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		61326.00000	62293	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		10944.00000	10591	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		74460.00000	75522	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		7159.00000	6901	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.96600	7.99200		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		17608.00000	18589	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		16972.00000	15883	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.98000	8.00500		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		26087.00000	27026	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		26479.00000	25453	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.99100	8.01500		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		31753.00000	32651	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		32916.00000	31952	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.93500	7.96600		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		18960.00000	20208	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		16251.00000	15018	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.94800	7.97900		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		27429.00000	28655	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		25772.00000	24546	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.95800	7.98800		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		33245.00000	34422	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		32308.00000	31137	10.20	0.00	0.00

Total for Derivatives:							43.00	2,244.00
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Grand Total:							4,000,043.00	4,002,244.00
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