

Daily MTM Report

Daily summary for 16/11/2005

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			7.33200	7.32500			0.00	0.00
R153 On 31/08/2010 Bond			7.75500	7.77000			0.00	4,000,000.00
R157 On 15/09/2015 Bond			7.98000	7.99500			0.00	0.00
R186 On 21/12/2026 Bond			7.65000	7.68000			0.00	0.00
R194 On 28/02/2008 Bond			7.61500	7.62000			0.00	0.00
R201 On 21/12/2014 Bond			7.95500	7.97000			0.00	0.00
R203 On 15/09/2017 Bond			7.95500	7.97500			0.00	0.00
R204 On 21/12/2018 Bond			7.93000	7.95000			0.00	0.00
R207 On 15/01/2020 Bond			7.90200	7.92200			0.00	0.00

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

Derivatives

GOVI On 02/02/2006 jGovi			231.19800		230.98700		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call			39634.00000	40593	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			29764.00000	28613	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			235.64400		235.41800		4.99	0.00	195.00
GOVI On 04/05/2006 jGovi	230.00	Call			65797.00000	67449	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put			11617.00000	11009	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			240.19500		239.95400		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call			107596.00000	109604	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put			8056.00000	7654	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			244.82900		244.57300		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call			150378.00000	152693	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put			4648.00000	4403	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.24100		7.24100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.72300		7.73900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.97900		7.99600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.59000		7.62100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.57300		7.58100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.89900		7.91400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.93000		7.95100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.88200		7.90100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.86200		7.88100		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			7.44700		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		698.00000	713	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		242.00000	231	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.53100	7.56500		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1715.00000	1652	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		333.00000	353	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.74100	7.76000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2321.00000	2285	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		462.00000	473	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.84500	7.86200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2716.00000	2685	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		609.00000	618	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.93400	7.93300		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2184.00000	2183	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1125.00000	1122	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.97500	7.98700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2442.00000	2423	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1252.00000	1262	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.02400	7.98400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2579.00000	2636	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1396.00000	1356	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.03300	8.06500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2989.00000	2937	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1504.00000	1536	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.80900	7.81700		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		11621.00000	11481	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1135.00000	1143	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			8.00700	8.02600		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		16261.00000	15685	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		4950.00000	5149	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			8.06700	8.10000		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		18544.00000	17206	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		11716.00000	12627	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.67500	6.67800		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.79000	6.80700		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.03500	7.04900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			7.00800	7.01000		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.12500	7.12400		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.22600	7.22700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.13300	7.13700		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.22200	7.22700		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			7.33400	7.33900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.27500	7.27800		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.78700	7.80400		4.47	2.00	273.00
R153 On 02/02/2006 Bond Future	7.75	Call		8841.00000	9119	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		11128.00000	10686	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		15009.00000	15403	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		6757.00000	6432	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		22778.00000	23269	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		4105.00000	3876	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		509.00000	535	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		35132.00000	34439	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		4413.00000	4577	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		17357.00000	16802	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		1753.00000	1830	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		25475.00000	24833	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		143.00000	150	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		45790.00000	45078	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		31452.00000	32016	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		2473.00000	2318	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		40661.00000	41277	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		1493.00000	1389	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		50155.00000	50805	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		908.00000	839	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.78400	7.80400		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		13532.00000	13880	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		15704.00000	15248	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		18787.00000	19224	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		10947.00000	10580	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		25043.00000	25565	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		7297.00000	7016	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2243.00000	2323	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		45555.00000	44831	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3808.00000	3934	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		36668.00000	35991	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		6115.00000	6303	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		28635.00000	28020	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		9320.00000	9584	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		21612.00000	21071	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		32183.00000	32782	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		4638.00000	4434	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		40044.00000	40707	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		2803.00000	2663	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		48441.00000	49154	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		1607.00000	1517	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		57198.00000	57946	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		873.00000	818	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.77500	7.79800		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		16695.00000	17094	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		18521.00000	18045	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		22432.00000	22902	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		14786.00000	14381	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4555.00000	4725	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		35386.00000	34681	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		7668.00000	7912	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		28732.00000	28101	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		11737.00000	12059	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		23132.00000	22580	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		29207.00000	29737	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		12185.00000	11841	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		36445.00000	37027	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		10143.00000	9850	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		44021.00000	44644	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		8532.00000	8281	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		51835.00000	52493	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		7252.00000	7036	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			8.00700	8.02300		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	8.00	Call		18951.00000	19475	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		20830.00000	20047	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		31548.00000	32269	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		13199.00000	12613	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	7.75	Call		9909.00000	10230	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		32431.00000	31446	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		62.00000	65	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		109519.00000	108216	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		284.00000	297	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		87333.00000	86040	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		1332.00000	1389	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		66428.00000	65179	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		4198.00000	4355	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		47789.00000	46641	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		46403.00000	47289	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		8233.00000	7812	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		62727.00000	63738	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		5133.00000	4838	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		79836.00000	80939	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		3207.00000	3004	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		96889.00000	98076	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		1603.00000	1484	9.66	0.00	0.00

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R157 On 04/05/2006 Bond Future			8.01500	8.03300		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		27131.00000	27766	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		29767.00000	28965	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		39586.00000	40367	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		22423.00000	21768	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		68566.00000	69575	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		12967.00000	12539	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		1989.00000	2078	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		87901.00000	86553	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		4923.00000	5108	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		69385.00000	68133	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		9942.00000	10259	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		53381.00000	52261	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		17370.00000	17843	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		40203.00000	39240	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		53530.00000	54437	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		16959.00000	16429	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		84282.00000	85373	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		10029.00000	9682	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		99238.00000	100418	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		6695.00000	6438	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			8.02000	8.04000		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		35030.00000	35745	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		38154.00000	37308	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		47559.00000	48396	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		31319.00000	30595	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5176.00000	5366	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		89662.00000	88292	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		9804.00000	10111	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		73346.00000	72092	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		16331.00000	16771	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		59337.00000	58216	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		24811.00000	25390	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		47680.00000	46699	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		61189.00000	62130	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		25959.00000	25338	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		75640.00000	76667	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		21784.00000	21251	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		90572.00000	91672	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		18449.00000	17989	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		103965.00000	105149	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		13924.00000	13548	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.65800	7.68900		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		30592.00000	32640	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		22964.00000	21108	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		51386.00000	54059	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		13205.00000	11975	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		15305.00000	16611	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		39386.00000	36789	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		32.00000	38	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		163610.00000	159713	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		224.00000	265	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		126915.00000	123051	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		1516.00000	1729	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		92701.00000	89010	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		5852.00000	6492	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		62853.00000	59589	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		75149.00000	78269	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		7522.00000	6740	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		100324.00000	103738	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		4312.00000	3823	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		125897.00000	129494	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		2515.00000	2210	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		150885.00000	154634	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		1105.00000	951	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.65500	7.68700		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		43018.00000	45125	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		35189.00000	33291	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		63349.00000	65899	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		25157.00000	23702	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		770.00000	867	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		162928.00000	159020	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		2176.00000	2420	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		127731.00000	123970	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		6447.00000	7024	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		96759.00000	93331	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		14471.00000	15518	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		70842.00000	67884	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		26783.00000	28367	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		50458.00000	48036	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		85665.00000	88562	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		18202.00000	17093	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		109076.00000	112233	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		13387.00000	12539	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		132945.00000	136297	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		10032.00000	9379	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		155471.00000	159024	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		6294.00000	5842	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.65000	7.68400		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		52955.00000	55198	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		44804.00000	42817	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		73478.00000	76093	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		35154.00000	33540	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		5257.00000	5726	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		129549.00000	125788	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		11877.00000	12738	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		101190.00000	97822	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		22190.00000	23515	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		77807.00000	74901	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		36041.00000	37841	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		59187.00000	56757	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		95489.00000	98402	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		28071.00000	26753	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		118259.00000	121406	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		22776.00000	21693	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		141390.00000	144720	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		18832.00000	17932	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		162118.00000	165652	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		13431.00000	12736	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		183313.00000	187017	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		9406.00000	8881	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.65900	7.66700		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		5082.00000	5143	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		3486.00000	3393	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		8436.00000	8522	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		2052.00000	1984	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1074.00000	1088	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		9141.00000	9001	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		1.00000	1	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		27748.00000	27594	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		11.00000	11	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		22793.00000	22639	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		58.00000	59	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		17906.00000	17752	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		319.00000	323	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		13262.00000	13112	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		2636.00000	2670	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		5857.00000	5737	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		12322.00000	12429	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		1178.00000	1131	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		16557.00000	16679	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		681.00000	650	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		20970.00000	21103	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		391.00000	370	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		25422.00000	25566	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		168.00000	158	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.63400	7.64600		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		6286.00000	6384	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		4513.00000	4407	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		9142.00000	9264	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		3125.00000	3042	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		72.00000	74	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		24259.00000	24056	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		194.00000	200	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		19995.00000	19796	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		465.00000	478	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		15904.00000	15712	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		997.00000	1023	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		12098.00000	11919	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2172.00000	2220	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		8959.00000	8802	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		3953.00000	4026	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		6448.00000	6316	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		12497.00000	12637	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		2258.00000	2193	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		16073.00000	16228	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		1635.00000	1586	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		19831.00000	19997	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1217.00000	1178	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		23675.00000	23850	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		908.00000	877	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.58900	7.60600		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5434.00000	5539	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		7007.00000	6860	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		7627.00000	7755	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		5494.00000	5371	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		10122.00000	10270	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		4302.00000	4199	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1354.00000	1394	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		14154.00000	13941	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2164.00000	2222	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		11203.00000	11009	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3599.00000	3680	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		8896.00000	8725	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		12987.00000	13152	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		3498.00000	3411	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		16047.00000	16226	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		2906.00000	2833	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		19197.00000	19387	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2422.00000	2360	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		22457.00000	22655	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2066.00000	2012	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.97800	7.99400		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		16716.00000	17146	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		16329.00000	15724	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		26860.00000	27437	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		10491.00000	10035	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9209.00000	9483	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		25124.00000	24364	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		22.00000	22	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		102532.00000	101498	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		102.00000	106	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		84590.00000	83560	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		391.00000	407	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		67215.00000	66198	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1518.00000	1577	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		51032.00000	50056	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4229.00000	4374	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		36775.00000	35886	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		38702.00000	39404	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		6667.00000	6335	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		51608.00000	52406	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		4214.00000	3978	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		65133.00000	66002	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		2681.00000	2516	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		78591.00000	79526	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		1375.00000	1276	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.98600	8.00400		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		23935.00000	24449	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		24188.00000	23563	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		33902.00000	34524	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		18496.00000	17980	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		9693.00000	9970	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		42194.00000	41332	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		15961.00000	16356	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		32181.00000	31436	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		44980.00000	45695	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		14216.00000	13793	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		56840.00000	57633	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		11013.00000	10667	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		69216.00000	70072	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		8615.00000	8332	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		80974.00000	81898	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		5880.00000	5666	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.99300	8.01200		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		30155.00000	30701	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		30898.00000	30268	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		40170.00000	40802	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		25580.00000	25036	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		14942.00000	15292	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		47238.00000	46411	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		21891.00000	22340	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		38260.00000	37532	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		50997.00000	51704	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		21363.00000	20894	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		62406.00000	63177	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		18010.00000	17604	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		74214.00000	75038	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		15332.00000	14979	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		84784.00000	85670	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		11686.00000	11395	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.97600	7.99700		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		15842.00000	16565	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		15615.00000	14748	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		26827.00000	27853	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		7927.00000	7362	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		408.00000	437	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		79707.00000	78146	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1336.00000	1424	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		60001.00000	58499	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		3607.00000	3824	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		42150.00000	40777	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		8174.00000	8609	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		27090.00000	25935	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		40608.00000	41885	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		3490.00000	3178	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		56208.00000	57652	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		1318.00000	1172	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		72654.00000	74187	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		423.00000	366	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.98100	8.00400		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		24227.00000	25041	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		24526.00000	23622	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		34296.00000	35318	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		16168.00000	15472	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3266.00000	3429	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		81955.00000	80401	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5977.00000	6251	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		64339.00000	62896	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		10173.00000	10596	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		48704.00000	47410	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		16189.00000	16797	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		35370.00000	34260	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		74101.00000	75603	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		3304.00000	3089	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		46207.00000	47421	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		10095.00000	9592	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		59615.00000	60992	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		5951.00000	5610	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.98400	8.00900		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		29743.00000	30634	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		30404.00000	29456	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		39383.00000	40452	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		21870.00000	21099	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6544.00000	6822	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		84439.00000	82877	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		10195.00000	10595	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		68077.00000	66637	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		15180.00000	15727	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		53527.00000	52234	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		21669.00000	22382	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		40946.00000	39820	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		50469.00000	51707	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		15212.00000	14610	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		62799.00000	64187	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		10216.00000	9764	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		76118.00000	77633	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		6615.00000	6290	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.94700	7.96800		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		18086.00000	18885	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		15538.00000	14662	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.95200	7.97500		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		26929.00000	27815	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		24963.00000	24034	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.95600	7.98000		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		32852.00000	33778	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		31298.00000	30354	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.91600	7.93800		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		19650.00000	20537	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		14701.00000	13823	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.92200	7.94500		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		28477.00000	29396	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		24130.00000	23223	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.92600	7.95000		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		34510.00000	35467	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		30598.00000	29669	10.20	0.00	0.00

Total for Derivatives:							2.00	2,251.00
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Grand Total:							2.00	4,002,251.00
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