

Daily MTM Report

Daily summary for 22/11/2005

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			7.29200	7.30000			0.00	0.00
R153 On 31/08/2010 Bond			7.64500	7.67000			0.00	0.00
R157 On 15/09/2015 Bond			7.86500	7.88500			0.00	42,000,000.00
R186 On 21/12/2026 Bond			7.50500	7.54500			0.00	0.00
R194 On 28/02/2008 Bond			7.49500	7.53500			0.00	0.00
R201 On 21/12/2014 Bond			7.84000	7.86000			0.00	0.00
R203 On 15/09/2017 Bond			7.84500	7.86500			0.00	0.00
R204 On 21/12/2018 Bond			7.81500	7.84000			0.00	0.00
R207 On 15/01/2020 Bond			7.78100	7.81000			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	42,000,000.00

Derivatives

GOVI On 02/02/2006 jGovi			232.60900	232.28800		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		45918.00000	47699	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		23038.00000	21609	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			237.04200	236.73700		4.99	0.00	200.00
GOVI On 04/05/2006 jGovi	230.00	Call		75735.00000	78160	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		8365.00000	7740	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			241.56100	241.28000		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		118809.00000	121252	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		6009.00000	5642	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			246.14500	245.88500		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		162333.00000	164736	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		3483.00000	3286	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.21800	7.22200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.61700	7.64000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.86600	7.88500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.44600	7.48600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.46100	7.49800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.79000	7.80900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.82200	7.84200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.77200	7.79600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.74600	7.77400		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			7.38600	7.42000		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		656.00000	600	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		240.00000	267	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.39600	7.45300		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1505.00000	1407	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		396.00000	437	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.55100	7.63900		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2096.00000	1945	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		533.00000	597	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.63300	7.73500		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2486.00000	2315	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		689.00000	766	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.70800	7.82200		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2013.00000	1854	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1226.00000	1345	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.76300	7.88800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2289.00000	2113	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1340.00000	1470	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.83200	7.89100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2437.00000	2353	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1481.00000	1541	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.85800	7.94100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2787.00000	2660	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1627.00000	1718	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.63500	7.71800		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		10030.00000	8855	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1378.00000	1717	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.86100	7.91800		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		13069.00000	11621	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		6167.00000	7054	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.93100	7.98300		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		13786.00000	12040	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		14955.00000	16789	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.66600	6.66700		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.76600	6.77200		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.99100	6.99900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.98200	6.98600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.10200	7.10500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.20800	7.21000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.12300	7.12500		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.20900	7.21300		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			7.31400	7.32300		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.25300	7.26500		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.67100	7.69700		4.47	0.00	271.00
R153 On 02/02/2006 Bond Future	7.75	Call		10742.00000	11285	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		8492.00000	7930	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		17652.00000	18374	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		4863.00000	4480	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		26014.00000	26870	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		2805.00000	2555	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		701.00000	768	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		30788.00000	29749	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		5568.00000	5917	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		13976.00000	13220	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2308.00000	2486	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		21494.00000	20567	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		199.00000	219	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		41310.00000	40225	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		35123.00000	36069	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		1608.00000	1450	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		44631.00000	45637	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		926.00000	827	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		54321.00000	55365	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		539.00000	477	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.66500	7.69000		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		15601.00000	16101	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		13183.00000	12673	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		21367.00000	21979	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		8936.00000	8539	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		28109.00000	28825	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		5774.00000	5480	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2728.00000	2855	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		41449.00000	40566	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		4573.00000	4769	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		32842.00000	32029	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		7246.00000	7531	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		25176.00000	24451	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		10895.00000	11283	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		18596.00000	17974	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		35680.00000	36485	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		3545.00000	3340	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		43894.00000	44769	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		2063.00000	1928	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		52560.00000	53486	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		1136.00000	1052	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		61505.00000	62467	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		590.00000	542	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.65500	7.67900		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		18809.00000	19266	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		16101.00000	15641	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		24913.00000	25443	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		12733.00000	12347	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		5471.00000	5679	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		31768.00000	31059	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		8977.00000	9268	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		25506.00000	24880	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		13453.00000	13830	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		20315.00000	19774	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		31996.00000	32587	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		10440.00000	10115	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		39492.00000	40133	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		8655.00000	8380	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		47280.00000	47962	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		7257.00000	7023	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		55270.00000	55986	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		6153.00000	5952	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.88700	7.90800		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	8.00	Call		23180.00000	24048	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		15632.00000	14769	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		12604.00000	13176	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		25699.00000	24541	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		37197.00000	38323	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		9422.00000	8816	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		91.00000	99	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		100122.00000	98399	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		417.00000	450	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		78040.00000	76341	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		1860.00000	1982	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		57531.00000	55922	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		5583.00000	5890	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		39749.00000	38324	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		53193.00000	54516	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		5597.00000	5189	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		70354.00000	71815	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		3334.00000	3064	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		88050.00000	89605	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		1994.00000	1819	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		105631.00000	107268	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		920.00000	826	9.66	0.00	0.00

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R157 On 04/05/2006 Bond Future			7.89400	7.91400		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		31607.00000	32415	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		24704.00000	23900	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		12260.00000	12694	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		46161.00000	44982	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		45032.00000	46001	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		18331.00000	17688	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		75478.00000	76685	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		10341.00000	9936	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		2668.00000	2802	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		79042.00000	77564	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		6304.00000	6568	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		61227.00000	59880	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		20761.00000	21383	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		34056.00000	33066	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		59789.00000	60891	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		13679.00000	13169	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		91712.00000	93001	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		7920.00000	7597	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		107231.00000	108610	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		5149.00000	4916	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.89800	7.91700		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		39622.00000	40366	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		33109.00000	32356	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		52895.00000	53753	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		27018.00000	26379	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		6455.00000	6673	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		81304.00000	80025	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		11835.00000	12176	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		65740.00000	64584	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		19208.00000	19685	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		52578.00000	51557	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		28562.00000	29176	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		41795.00000	40912	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		67156.00000	68109	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		22289.00000	21745	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		82131.00000	83163	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		18639.00000	18174	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		97500.00000	98597	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		15740.00000	15340	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		111399.00000	112572	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		11721.00000	11398	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.51000	7.55100		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		21592.00000	23975	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		28157.00000	25266	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		40248.00000	43651	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		15103.00000	13232	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		63780.00000	67922	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		8083.00000	6950	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		64.00000	84	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		146127.00000	140872	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		435.00000	547	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		109609.00000	104447	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		2596.00000	3099	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		76264.00000	71493	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		9010.00000	10323	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		48495.00000	44534	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		89455.00000	94066	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		4312.00000	3649	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		115859.00000	120748	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		2331.00000	1946	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		142188.00000	147237	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		1291.00000	1066	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		167804.00000	172978	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		508.00000	408	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.50500	7.54600		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		34146.00000	36653	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		40031.00000	37294	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		52698.00000	55882	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		27078.00000	25019	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		74946.00000	78661	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		18964.00000	17435	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		1258.00000	1466	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		145626.00000	140590	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		3386.00000	3873	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		111151.00000	106395	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		9230.00000	10276	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		81752.00000	77555	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		19418.00000	21178	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		57999.00000	54516	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		98746.00000	102856	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		13493.00000	12359	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		123270.00000	127665	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		9791.00000	8944	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		147962.00000	152564	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		7260.00000	6619	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		171360.00000	176177	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		4393.00000	3968	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.50000	7.54000		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		43985.00000	46482	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		49070.00000	46482	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		62770.00000	65786	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		36558.00000	34489	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		84841.00000	88272	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		28457.00000	26803	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		7430.00000	8193	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		113661.00000	109339	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		15782.00000	17091	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		87035.00000	83259	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		28105.00000	30017	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		65660.00000	62488	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		108081.00000	111833	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		22602.00000	21269	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		131815.00000	135814	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		18272.00000	17186	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		155696.00000	159885	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		15078.00000	14182	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		177291.00000	181700	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		10545.00000	9868	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		199202.00000	203788	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		7235.00000	6736	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.52700	7.57200		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		3235.00000	3610	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		4625.00000	4132	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		6016.00000	6555	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		2590.00000	2259	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		9657.00000	10319	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		1442.00000	1235	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1376.00000	1586	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		7612.00000	6954	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		2.00000	3	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		25918.00000	25050	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		15.00000	19	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		20966.00000	20102	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		82.00000	103	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		16099.00000	15251	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		427.00000	513	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		11539.00000	10756	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		13758.00000	14503	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		783.00000	659	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		18137.00000	18932	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		430.00000	357	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		22644.00000	23471	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		235.00000	193	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		27177.00000	28027	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		92.00000	73	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.49300	7.53800		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		4699.00000	5064	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		5349.00000	4944	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		7268.00000	7731	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		3650.00000	3343	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		10331.00000	10876	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		2469.00000	2244	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		100.00000	118	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		22442.00000	21690	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		264.00000	305	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		18219.00000	17491	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		615.00000	701	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		14209.00000	13525	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1285.00000	1441	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		10541.00000	9927	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2677.00000	2935	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		7618.00000	7106	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		13841.00000	14445	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		1757.00000	1591	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		17538.00000	18186	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		1256.00000	1133	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		21383.00000	22062	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		924.00000	833	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		25296.00000	25997	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		683.00000	614	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.44200	7.48600		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		6227.00000	6553	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		6019.00000	5690	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		8580.00000	8965	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		4667.00000	4397	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		11218.00000	11653	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		3617.00000	3398	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1661.00000	1798	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		12679.00000	12161	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2610.00000	2803	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		9867.00000	9406	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4219.00000	4480	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		7734.00000	7341	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		14196.00000	14671	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		2926.00000	2746	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		17347.00000	17851	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		2424.00000	2275	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		20571.00000	21100	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2014.00000	1890	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		23889.00000	24437	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1716.00000	1610	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.85900	7.88000		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		20131.00000	20835	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		12347.00000	11680	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		31333.00000	32230	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		7568.00000	7094	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		11469.00000	11949	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		19987.00000	19097	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		30.00000	32	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		95143.00000	93775	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		144.00000	154	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		77234.00000	75874	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		549.00000	587	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		59976.00000	58644	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		2045.00000	2166	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		44162.00000	42913	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		5470.00000	5744	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		30619.00000	29523	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		44028.00000	45073	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		4596.00000	4271	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		57571.00000	58723	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		2780.00000	2562	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		71547.00000	72772	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		1698.00000	1553	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		85420.00000	86711	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		807.00000	728	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.86500	7.88500		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		27547.00000	28196	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		20241.00000	19613	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		38231.00000	39000	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		15267.00000	14758	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		11699.00000	12070	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		36640.00000	35734	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		18771.00000	19282	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		27431.00000	26666	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		49915.00000	50782	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		11592.00000	11182	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		62270.00000	63217	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		8885.00000	8555	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		75045.00000	76056	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		6885.00000	6619	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		87240.00000	88321	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		4587.00000	4391	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.87100	7.89000		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		33823.00000	34420	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		26984.00000	26394	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		44391.00000	45073	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		22220.00000	21715	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		17333.00000	17730	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		42047.00000	41256	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		24933.00000	25433	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		33721.00000	33033	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		55691.00000	56445	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		18475.00000	18043	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		67499.00000	68314	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		15521.00000	15149	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		79639.00000	80505	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		13175.00000	12854	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		90597.00000	91522	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		9917.00000	9655	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.86200	7.88300		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		20044.00000	20921	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		11145.00000	10413	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		32684.00000	33861	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		5111.00000	4679	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		579.00000	620	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		71205.00000	69638	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1864.00000	1988	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		51857.00000	50372	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		4902.00000	5194	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		34772.00000	33456	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		10739.00000	11295	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		20982.00000	19931	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		47783.00000	49179	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		1992.00000	1781	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		64216.00000	65739	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		653.00000	568	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		81082.00000	82662	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		178.00000	150	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.86700	7.88700		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		28520.00000	29312	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		20043.00000	19324	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		39658.00000	40633	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		12754.00000	12219	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		4140.00000	4311	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		74052.00000	72713	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		7441.00000	7724	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		57027.00000	55800	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		12431.00000	12861	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		42186.00000	41106	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		19415.00000	20019	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		29820.00000	28914	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		81861.00000	83224	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		2288.00000	2141	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		52543.00000	53680	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		7655.00000	7282	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		66761.00000	68029	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		4321.00000	4078	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.86900	7.88800		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		34176.00000	34913	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		25892.00000	25214	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		44685.00000	45559	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		18226.00000	17685	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		7943.00000	8183	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		76892.00000	75718	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		12202.00000	12544	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		61138.00000	60066	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		17919.00000	18381	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		47319.00000	46367	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		25230.00000	25827	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		35562.00000	34744	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		56586.00000	57587	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		12383.00000	11969	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		69638.00000	70748	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		8108.00000	7804	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		83559.00000	84760	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		5110.00000	4896	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.82900	7.85500		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		22668.00000	23887	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		11055.00000	10172	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.83300	7.85800		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		31599.00000	32696	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		20358.00000	19459	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.83700	7.86100		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		37575.00000	38600	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		26703.00000	25835	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.79300	7.82200		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		24613.00000	26051	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		10308.00000	9387	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.79700	7.82600		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		33417.00000	34751	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		19569.00000	18568	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.80000	7.82800		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		39531.00000	40781	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		25979.00000	24999	10.20	0.00	0.00

Total for Derivatives:							0.00	2,304.00
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Grand Total:							0.00	42,002,304.00
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