

# Daily MTM Report

Daily summary for 23/11/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			7.28100	7.29200			0.00	0.00
R153 On 31/08/2010 Bond			7.51500	7.64500			0.00	0.00
R157 On 15/09/2015 Bond			7.73500	7.86500			0.00	0.00
R186 On 21/12/2026 Bond			7.36000	7.50500			0.00	0.00
R194 On 28/02/2008 Bond			7.37000	7.49500			0.00	0.00
R201 On 21/12/2014 Bond			7.71500	7.84000			0.00	0.00
R203 On 15/09/2017 Bond			7.71500	7.84500			0.00	0.00
R204 On 21/12/2018 Bond			7.68500	7.81500			0.00	0.00
R207 On 15/01/2020 Bond			7.64900	7.78100			0.00	0.00

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

## Derivatives

GOVI On 02/02/2006 jGovi			234.16300		232.60900		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call			47699.00000	57826	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			21609.00000	16196	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			238.59400		237.04200		4.99	0.00	200.00
GOVI On 04/05/2006 jGovi	230.00	Call			78160.00000	91233	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put			7740.00000	5293	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			243.08900		241.56100		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call			121252.00000	134970	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put			5642.00000	4080	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			247.62500		246.14500		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call			164736.00000	178664	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put			3286.00000	2414	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.20700		7.21800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.49200		7.61700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.73800		7.86600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.30200		7.44600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.34600		7.46100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.67300		7.79000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.69400		7.82200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.64800		7.77200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.62000		7.74600		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.23600		7.25000		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.31600		7.38600		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		600.00000	496	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		267.00000	334	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.26500	7.39600		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1407.00000	1196	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		437.00000	547	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.40700	7.55100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1945.00000	1712	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		597.00000	715	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.48500	7.63300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2315.00000	2078	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		766.00000	891	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.56600	7.70800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1854.00000	1667	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1345.00000	1506	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.62700	7.76300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2113.00000	1931	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1470.00000	1621	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.59900	7.83200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2353.00000	2042	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1541.00000	1800	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.72100	7.85800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2660.00000	2458	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1718.00000	1877	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.49400	7.63500		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		8855.00000	7001	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1717.00000	2474	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.74000	7.86100		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		11621.00000	8910	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		7054.00000	9325	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.82000	7.93100		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		12040.00000	8876	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		16789.00000	21327	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.66500	6.66600		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.76000	6.76600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.97400	6.99100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.97000	6.98200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.09200	7.10200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.20200	7.20800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.12100	7.12300		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.20400	7.20900		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			7.30300	7.31400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.23700	7.25300		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.53300	7.67100		4.47	0.00	271.00
R153 On 02/02/2006 Bond Future	7.75	Call		11285.00000	14800	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		7930.00000	5556	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		18374.00000	22759	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		4480.00000	2977	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		26870.00000	31841	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		2555.00000	1637	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		768.00000	1369	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		29749.00000	24461	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		5917.00000	8374	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		13220.00000	9788	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2486.00000	3891	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		20567.00000	16083	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		219.00000	434	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		40225.00000	34551	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		36069.00000	41411	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		1450.00000	902	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		45637.00000	51201	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		827.00000	502	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		55365.00000	61061	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		477.00000	285	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.52000	7.66500		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		16101.00000	19444	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		12673.00000	10138	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		21979.00000	25946	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		8539.00000	6628	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		28825.00000	33342	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		5480.00000	4119	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2855.00000	3851	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		40566.00000	35685	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		4769.00000	6241	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		32029.00000	27624	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		7531.00000	9578	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		24451.00000	20620	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		11283.00000	13969	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		17974.00000	14782	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		36485.00000	41448	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		3340.00000	2426	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		44769.00000	50069	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		1928.00000	1351	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		53486.00000	59021	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		1052.00000	710	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		62467.00000	68154	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		542.00000	351	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.50700	7.65500		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		19266.00000	22443	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		15641.00000	13143	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		25443.00000	29063	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		12347.00000	10291	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		5679.00000	7249	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		31059.00000	26953	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		9268.00000	11396	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		24880.00000	21333	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		13830.00000	16504	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		19774.00000	16774	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		32587.00000	36562	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		10115.00000	8414	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		40133.00000	44394	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		8380.00000	6966	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		47962.00000	52454	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		7023.00000	5839	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		55986.00000	60662	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5952.00000	4953	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.75200	7.88700		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	8.00	Call		24048.00000	30960	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		14769.00000	10484	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		13176.00000	18160	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		24541.00000	18327	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		38323.00000	46733	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		8816.00000	6029	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		99.00000	217	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		98399.00000	87319	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		450.00000	886	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		76341.00000	65580	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		1982.00000	3359	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		55922.00000	46101	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		5890.00000	8880	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		38324.00000	30116	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		54516.00000	63964	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		5189.00000	3439	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		71815.00000	81930	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		3064.00000	1981	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		89605.00000	100136	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		1819.00000	1152	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		107268.00000	118134	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		826.00000	494	9.66	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 04/05/2006 Bond Future			7.75600	7.89400		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		32415.00000	38929	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		23900.00000	19221	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		12694.00000	16515	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		44982.00000	37610	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		46001.00000	53585	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		17688.00000	14079	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		76685.00000	85748	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		9936.00000	7806	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		2802.00000	4148	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		77564.00000	67716	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		6568.00000	9041	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		59880.00000	51159	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		21383.00000	26602	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		33066.00000	27091	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		60891.00000	69315	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		13169.00000	10400	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		93001.00000	102546	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		7597.00000	5948	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		108610.00000	118654	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		4916.00000	3766	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.75800	7.89800		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		40366.00000	46643	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		32356.00000	27535	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		53753.00000	60851	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		26379.00000	22380	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		6673.00000	8770	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		80025.00000	71024	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		12176.00000	15315	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		64584.00000	56625	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		19685.00000	23920	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		51557.00000	44694	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		29176.00000	34478	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		40912.00000	35116	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		68109.00000	75880	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		21745.00000	18418	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		83163.00000	91476	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		18174.00000	15389	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		98597.00000	107348	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		15340.00000	12993	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		112572.00000	121815	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		11398.00000	9542	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.36200	7.51000		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		23975.00000	34672	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		25266.00000	16653	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		43651.00000	57809	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		13232.00000	8080	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		67922.00000	84313	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		6950.00000	4032	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		84.00000	245	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		140872.00000	121723	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		547.00000	1333	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		104447.00000	85923	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		3099.00000	6005	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		71493.00000	55089	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		10323.00000	16886	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		44534.00000	31787	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		94066.00000	111762	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		3649.00000	2035	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		120748.00000	139166	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		1946.00000	1054	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		147237.00000	166047	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		1066.00000	565	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		172978.00000	192080	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		408.00000	200	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.35500	7.50500		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		36653.00000	47287	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		37294.00000	28472	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		55882.00000	68914	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		25019.00000	18595	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		78661.00000	93472	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		17435.00000	12790	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		1466.00000	2611	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		140590.00000	122279	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		3873.00000	6382	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		106395.00000	89446	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		10276.00000	15234	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		77555.00000	63056	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		21178.00000	29010	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		54516.00000	42891	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		102856.00000	118943	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		12359.00000	8989	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		127665.00000	144652	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		8944.00000	6474	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		152564.00000	170183	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		6619.00000	4781	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		176177.00000	194449	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		3968.00000	2782	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.34800	7.50000		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		46482.00000	57185	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		46482.00000	37586	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		65786.00000	78416	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		34489.00000	27520	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		88272.00000	102383	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		26803.00000	21316	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		8193.00000	11899	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		109339.00000	93446	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		17091.00000	23120	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		83259.00000	69689	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		30017.00000	38472	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		62488.00000	51344	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		111833.00000	127067	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		21269.00000	16904	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		135814.00000	151899	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		17186.00000	13672	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		159885.00000	176612	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		14182.00000	11310	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		181700.00000	199168	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		9868.00000	7737	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		203788.00000	221842	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		6736.00000	5191	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.38800	7.52700		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		3610.00000	5024	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		4132.00000	2856	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		6555.00000	8446	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		2259.00000	1461	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		10319.00000	12537	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		1235.00000	764	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1586.00000	2456	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		6954.00000	5135	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		3.00000	8	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		25050.00000	22366	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		19.00000	49	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		20102.00000	17442	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		103.00000	223	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		15251.00000	12682	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		513.00000	915	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		10756.00000	8469	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		14503.00000	16925	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		659.00000	392	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		18932.00000	21471	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		357.00000	207	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		23471.00000	26076	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		193.00000	109	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		28027.00000	30681	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		73.00000	38	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.34200	7.49300		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5064.00000	6466	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		4944.00000	3757	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		7731.00000	9449	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		3343.00000	2472	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		10876.00000	12845	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		2244.00000	1623	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		118.00000	209	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		21690.00000	19191	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		305.00000	506	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		17491.00000	15102	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		701.00000	1090	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		13525.00000	11324	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1441.00000	2108	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		9927.00000	8004	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2935.00000	3973	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		7106.00000	5555	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		14445.00000	16586	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		1591.00000	1142	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		18186.00000	20451	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		1133.00000	808	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		22062.00000	24412	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		833.00000	593	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		25997.00000	28409	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		614.00000	437	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.28100	7.44200		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		6553.00000	7875	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		5690.00000	4614	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		8965.00000	10495	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		4397.00000	3528	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		11653.00000	13356	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		3398.00000	2702	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1798.00000	2401	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		12161.00000	10366	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2803.00000	3631	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		9406.00000	7836	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4480.00000	5565	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		7341.00000	6028	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		14671.00000	16505	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		2746.00000	2181	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		17851.00000	19786	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		2275.00000	1810	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		21100.00000	23115	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1890.00000	1506	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		24437.00000	26513	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1610.00000	1287	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.72900	7.85900		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		11949.00000	15914	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		19097.00000	14530	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		20835.00000	26185	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		11680.00000	8498	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		32230.00000	38659	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		7094.00000	4991	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		32.00000	70	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		93775.00000	85280	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		154.00000	302	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		75874.00000	67491	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		587.00000	1050	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		58644.00000	50575	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		2166.00000	3427	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		42913.00000	35642	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		5744.00000	8247	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		29523.00000	23494	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		45073.00000	52257	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		4271.00000	2923	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		58723.00000	66406	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		2562.00000	1713	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		72772.00000	80771	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		1553.00000	1020	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		86711.00000	94969	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		728.00000	454	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.73300	7.86500		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		19282.00000	23355	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		26666.00000	22258	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		28196.00000	33180	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		19613.00000	16116	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		39000.00000	44741	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		14758.00000	12019	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		12070.00000	15155	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		35734.00000	30339	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		50782.00000	57126	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		11182.00000	9046	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		63217.00000	70030	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		8555.00000	6887	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		76056.00000	83228	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		6619.00000	5311	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		88321.00000	95867	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		4391.00000	3457	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.73700	7.87100		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		25433.00000	29545	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		33033.00000	28724	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		34420.00000	39229	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		26394.00000	22782	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		45073.00000	50473	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		21715.00000	18694	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		17730.00000	21079	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		41256.00000	36185	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		56445.00000	62333	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		18043.00000	15510	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		68314.00000	74600	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		15149.00000	13014	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		80505.00000	87116	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		12854.00000	11044	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		91522.00000	98498	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		9655.00000	8210	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.72800	7.86200		8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		11295.00000	16061	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		19931.00000	14354	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		20921.00000	27723	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		10413.00000	6872	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		33861.00000	42319	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		4679.00000	2794	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		620.00000	1150	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		69638.00000	59825	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1988.00000	3351	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		50372.00000	41392	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		5194.00000	8009	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		33456.00000	25927	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		49179.00000	58693	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		1781.00000	952	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		65739.00000	75783	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		568.00000	269	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		82662.00000	92917	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		150.00000	63	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.73000	7.86700		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		20019.00000	25026	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		28914.00000	23495	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		29312.00000	35607	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		19324.00000	15194	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		40633.00000	48108	8.69	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 04/05/2006 Bond Future	8.25	Put		12219.00000	9269	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		4311.00000	5965	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		72713.00000	63943	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		7724.00000	10308	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		55800.00000	47959	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		12861.00000	16591	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		41106.00000	34411	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		83224.00000	92946	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		2141.00000	1438	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		53680.00000	62138	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		7282.00000	5315	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		68029.00000	77233	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		4078.00000	2858	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.73100	7.86900		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		25827.00000	30884	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		34744.00000	29451	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		34913.00000	40987	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		25214.00000	20938	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		45559.00000	52590	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		17685.00000	14367	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		8183.00000	10428	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		75718.00000	67613	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		12544.00000	15631	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		60066.00000	52802	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		18381.00000	22422	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		46367.00000	40058	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		57587.00000	65467	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		11969.00000	9499	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		70748.00000	79339	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		7804.00000	6044	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		84760.00000	93910	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		4896.00000	3697	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.69500	7.82900		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		23887.00000	31317	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		10172.00000	6676	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.69700	7.83300		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		32696.00000	39483	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		19459.00000	15291	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.69900	7.83700		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		38600.00000	45186	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		25835.00000	21442	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.65700	7.79300		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		26051.00000	33914	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		9387.00000	6081	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.65900	7.79700		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		34751.00000	41899	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		18568.00000	14497	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.66100	7.80000		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		40781.00000	47653	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		24999.00000	20690	10.20	0.00	0.00

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<b>Total for Derivatives:</b>							<b>0.00</b>	<b>2,304.00</b>
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<b>Grand Total:</b>							<b>0.00</b>	<b>2,304.00</b>
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