

# Daily MTM Report

Daily summary for 29/11/2005

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			7.18300	7.19100			0.00	0.00
R153 On 31/08/2010 Bond			7.52000	7.55500			0.00	0.00
R157 On 15/09/2015 Bond			7.74000	7.78000			0.00	0.00
R186 On 21/12/2026 Bond			7.40000	7.43500			0.00	0.00
R194 On 28/02/2008 Bond			7.38000	7.39500			0.00	0.00
R201 On 21/12/2014 Bond			7.71000	7.76000			0.00	0.00
R203 On 15/09/2017 Bond			7.72000	7.75500			0.00	0.00
R204 On 21/12/2018 Bond			7.69500	7.73500			0.00	0.00
R207 On 15/01/2020 Bond			7.66600	7.70700			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			234.00200	233.57500		8.06	0.00	506.00
GOVI On 02/02/2006 jGovi	230.00	Call		52718.00000	55449	8.06	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		16968.00000	15429	8.06	0.00	0.00
GOVI On 04/05/2006 jGovi			238.36100	237.91800		4.99	0.00	200.00
GOVI On 04/05/2006 jGovi	230.00	Call		85139.00000	88894	4.99	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		5959.00000	5284	4.99	0.00	0.00
GOVI On 03/08/2006 jGovi			242.82300	242.35700		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		128158.00000	132353	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		4588.00000	4123	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			247.34200	246.85900		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		171323.00000	175874	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		2733.00000	2454	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.15100	7.15800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.49500	7.53000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.74400	7.78100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.34500	7.37800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.35200	7.36700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.66700	7.71400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.69800	7.73200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.65700	7.69500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.63500	7.67600		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.17100	7.17900		0.00	0.00	0.00
JFRA On 02/02/2006 jFra			7.29400	7.29400		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		451.00000	448	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		344.00000	341	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.26800	7.29400		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1228.00000	1186	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		509.00000	530	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.44900	7.45900		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1783.00000	1765	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		660.00000	666	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.53000	7.52700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2133.00000	2136	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		844.00000	839	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.59700	7.62100		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1728.00000	1696	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1432.00000	1458	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.68000	7.67400		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		1984.00000	1990	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1558.00000	1550	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.58500	7.74600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2227.00000	2015	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1625.00000	1807	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.69200	7.67300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2383.00000	2408	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1928.00000	1903	0.39	0.00	0.00
JN02 On 02/02/2006 jNote			7.50700	7.53100		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		7314.00000	6994	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		2112.00000	2220	2.49	0.00	0.00
JN05 On 02/02/2006 jNote			7.71700	7.73000		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		8384.00000	8061	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		9211.00000	9426	5.18	0.00	0.00
JN10 On 02/02/2006 jNote			7.82900	7.84200		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		8947.00000	8519	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		19872.00000	20350	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.66300	6.66300		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.72400	6.73600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.89800	6.91600		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.91500	6.92100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.02000	7.02200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.11000	7.11300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.04600	7.04900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.11400	7.11800		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			7.19600	7.20100		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.14700	7.15000		0.00	0.00	0.00
R153 On 02/02/2006 Bond Future			7.54100	7.57800		4.47	20.00	276.00
R153 On 02/02/2006 Bond Future	7.50	Call		7165.00000	7821	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		10503.00000	9578	4.07	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		13246.00000	14197	4.27	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		5926.00000	5295	4.27	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		20990.00000	22181	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		3131.00000	2740	4.47	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		29962.00000	31310	4.77	0.00	1.00
R153 On 02/02/2006 Bond Future	8.25	Put		1683.00000	1449	4.77	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		993.00000	1142	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		26010.00000	24577	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		3113.00000	3479	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		17229.00000	16013	3.87	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		283.00000	333	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		36324.00000	34792	3.67	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		39486.00000	40931	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		902.00000	765	5.07	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		49262.00000	50765	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		487.00000	408	5.37	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		59119.00000	60655	5.67	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		267.00000	221	5.67	0.00	0.00
R153 On 04/05/2006 Bond Future			7.53800	7.57900		4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		12587.00000	13340	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		15797.00000	14885	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		17800.00000	18742	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		10890.00000	10168	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		24074.00000	25197	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		7152.00000	6611	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		31286.00000	32568	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		4459.00000	4077	4.42	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		3260.00000	3529	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		37490.00000	36095	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		5409.00000	5813	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		29187.00000	27927	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		8475.00000	9043	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		21913.00000	20817	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		39259.00000	40669	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		2632.00000	2378	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		47790.00000	49296	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		1467.00000	1309	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		56686.00000	58258	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		771.00000	678	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		65787.00000	67401	4.42	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		381.00000	330	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future			7.53100	7.57600		4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		15037.00000	15845	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		17957.00000	17037	4.02	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		20737.00000	21698	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		14087.00000	13320	4.22	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		27155.00000	28251	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		11033.00000	10402	4.42	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		6343.00000	6815	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		28698.00000	27442	3.62	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		10200.00000	10842	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		22788.00000	21702	3.82	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		34495.00000	35699	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		8997.00000	8473	4.72	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		42204.00000	43494	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		7426.00000	6988	5.02	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		50168.00000	51528	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		6203.00000	5835	5.32	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		58301.00000	59718	5.62	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5243.00000	4932	5.62	0.00	0.00
R157 On 02/02/2006 Bond Future			7.75900	7.80000		7.56	0.00	140.00
R157 On 02/02/2006 Bond Future	7.75	Call		15562.00000	17080	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		19725.00000	17830	7.21	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		27695.00000	29821	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		11214.00000	9928	7.56	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		43054.00000	45643	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		6345.00000	5523	8.09	0.00	250.00
R157 On 02/02/2006 Bond Future	6.75	Call		122.00000	150	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		91220.00000	87836	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		568.00000	684	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		69258.00000	65962	6.16	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2462.00000	2856	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		49200.00000	46181	6.51	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		7142.00000	8032	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		32374.00000	29852	6.86	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		60071.00000	62977	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		3541.00000	3035	8.61	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		77941.00000	81046	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		1988.00000	1681	9.14	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		96112.00000	99339	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		1124.00000	939	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		114112.00000	117436	9.66	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		467.00000	380	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			7.76800	7.81100		7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		23977.00000	25607	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		28943.00000	27075	7.23	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		35783.00000	37821	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		20551.00000	19091	7.59	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		14504.00000	15694	6.87	0.00	50.00
R157 On 04/05/2006 Bond Future	7.50	Put		40075.00000	37767	6.87	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		50035.00000	52407	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		15005.00000	13878	8.13	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		81702.00000	84534	9.20	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		8236.00000	7570	9.20	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3360.00000	3774	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		71404.00000	68320	6.16	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		7672.00000	8438	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		54266.00000	51534	6.52	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		65473.00000	68106	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		11034.00000	10169	8.66	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		98358.00000	101339	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		6236.00000	5720	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		114352.00000	117493	9.74	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		3941.00000	3583	9.74	0.00	0.00
R157 On 03/08/2006 Bond Future			7.77300	7.81900		7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		31718.00000	33458	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		37206.00000	35291	7.36	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		43448.00000	45510	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		29191.00000	27597	7.73	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		57300.00000	59630	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		23678.00000	22353	8.28	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		7579.00000	8265	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		74684.00000	71714	6.26	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		13589.00000	14618	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		59750.00000	57123	6.63	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		21658.00000	23047	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		47283.00000	45016	6.99	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		72048.00000	74598	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		19436.00000	18331	8.83	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		87425.00000	90153	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		16189.00000	15261	9.39	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		103128.00000	105999	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		13624.00000	12839	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		117435.00000	120471	9.94	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		10013.00000	9394	9.94	0.00	0.00
R186 On 02/02/2006 Bond Future			7.40400	7.44000		11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		27746.00000	30283	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		19957.00000	17788	10.47	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		12276.00000	13772	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		37407.00000	34196	9.91	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		49241.00000	52666	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		9743.00000	8461	11.03	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		74849.00000	78841	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		4798.00000	4083	11.87	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		100.00000	125	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		131808.00000	127127	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		674.00000	821	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		95495.00000	90935	8.79	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		3774.00000	4390	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		63089.00000	58998	9.35	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		101864.00000	106183	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		2368.00000	1980	12.71	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		129073.00000	133570	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		1192.00000	982	13.55	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		155869.00000	160461	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		618.00000	503	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		181863.00000	186524	14.39	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		213.00000	168	14.39	0.00	0.00
R186 On 04/05/2006 Bond Future			7.40100	7.43800		10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		40539.00000	43109	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		32544.00000	30307	10.26	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		23864.00000	25734	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		48565.00000	45628	9.70	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		60883.00000	64057	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		21384.00000	19751	10.81	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		84538.00000	88160	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		14675.00000	13490	11.64	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		1753.00000	2005	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		132241.00000	127686	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		4585.00000	5158	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		98470.00000	94236	8.59	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		11842.00000	13005	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		70484.00000	66840	9.15	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		109398.00000	113342	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		10264.00000	9402	12.47	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		134701.00000	138873	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		7342.00000	6707	13.30	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		159962.00000	164295	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		5379.00000	4905	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		183987.00000	188490	14.13	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		3140.00000	2836	14.13	0.00	0.00
R186 On 03/08/2006 Bond Future			7.39700	7.43500		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		50357.00000	52984	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		42030.00000	39751	10.55	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		32964.00000	35026	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		57107.00000	54264	9.95	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		70501.00000	73615	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		30877.00000	29086	11.15	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		93653.00000	97141	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		23856.00000	22439	12.05	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		9352.00000	10236	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		102170.00000	98149	8.74	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		19094.00000	20551	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		76934.00000	73486	9.34	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		117736.00000	121509	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		18845.00000	17712	12.96	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		142127.00000	146115	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		15171.00000	14254	13.86	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		166515.00000	170667	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		12484.00000	11731	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		188735.00000	193082	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		8576.00000	8017	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		211155.00000	215656	14.77	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		5776.00000	5371	14.77	0.00	0.00
R194 On 02/02/2006 Bond Future			7.40700	7.42200		2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		4507.00000	4646	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		2998.00000	2847	2.00	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		7837.00000	8031	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		1511.00000	1414	2.10	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		11884.00000	12116	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		769.00000	711	2.26	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2089.00000	2169	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		5426.00000	5215	1.89	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		4.00000	4	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		23021.00000	22730	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		29.00000	31	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		18082.00000	17793	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		154.00000	162	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		13272.00000	12990	1.68	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		717.00000	750	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		8930.00000	8672	1.79	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		16257.00000	16514	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		383.00000	350	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		20800.00000	21072	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		195.00000	176	2.57	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		25407.00000	25687	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		99.00000	88	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		30017.00000	30303	2.72	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		33.00000	29	2.72	0.00	0.00
R194 On 04/05/2006 Bond Future			7.38100	7.40100		1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5809.00000	5987	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		4113.00000	3947	1.77	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3464.00000	3593	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		6059.00000	5845	1.67	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		8676.00000	8896	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		2712.00000	2589	1.86	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		11987.00000	12242	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		1778.00000	1689	1.96	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		153.00000	163	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		20148.00000	19815	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		389.00000	412	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		15998.00000	15678	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		876.00000	922	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		12124.00000	11826	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1763.00000	1844	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		8672.00000	8410	1.57	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		15673.00000	15952	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		1243.00000	1178	2.11	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		19502.00000	19798	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		873.00000	825	2.25	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		23441.00000	23748	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		635.00000	599	2.40	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		27423.00000	27739	2.54	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		463.00000	436	2.54	0.00	0.00
R194 On 03/08/2006 Bond Future			7.33500	7.36300		1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4929.00000	5110	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		6614.00000	6378	1.61	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		7116.00000	7339	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		5078.00000	4883	1.70	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		9632.00000	9891	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		3888.00000	3730	1.79	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		12411.00000	12700	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		2979.00000	2851	1.88	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2029.00000	2127	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		11216.00000	10898	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3134.00000	3271	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		8562.00000	8281	1.52	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		15498.00000	15810	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		2397.00000	2292	2.01	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		18732.00000	19063	2.15	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		1980.00000	1893	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		22026.00000	22371	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		1639.00000	1567	2.28	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		25398.00000	25753	2.42	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1394.00000	1333	2.42	0.00	0.00
R201 On 02/02/2006 Bond Future			7.72600	7.77700		8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		13774.00000	15361	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		15550.00000	13779	8.04	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		23557.00000	25707	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		9031.00000	7822	8.41	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		35727.00000	38304	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		5220.00000	4439	8.96	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		36.00000	48	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		88408.00000	85061	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		181.00000	231	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		70530.00000	67221	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		706.00000	876	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		53392.00000	50203	6.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		2586.00000	3071	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		37961.00000	35087	7.30	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		6748.00000	7738	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		25156.00000	22787	7.67	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		49166.00000	52036	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		2993.00000	2504	9.52	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		63244.00000	66302	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		1711.00000	1411	10.07	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		77582.00000	80757	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		991.00000	807	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		91783.00000	95052	10.63	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		428.00000	339	10.63	0.00	0.00
R201 On 04/05/2006 Bond Future			7.73400	7.78800		8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		21209.00000	22896	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		23656.00000	21863	7.83	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		30652.00000	32715	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		17133.00000	15716	8.19	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		41915.00000	44287	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		12736.00000	11630	8.73	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		13459.00000	14736	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		32187.00000	29984	7.47	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		54080.00000	56698	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		9544.00000	8683	9.27	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		66827.00000	69635	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		7228.00000	6557	9.81	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		79915.00000	82869	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		5542.00000	5016	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		92466.00000	95573	10.35	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3599.00000	3228	10.35	0.00	0.00
R201 On 03/08/2006 Bond Future			7.74000	7.79800		8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		27305.00000	29099	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		30329.00000	28468	8.18	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		36666.00000	38763	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		24063.00000	22505	8.57	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		47641.00000	49992	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		19706.00000	18403	9.15	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		19210.00000	20672	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		38160.00000	35968	7.80	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		59288.00000	61849	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		16309.00000	15215	9.73	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		71387.00000	74120	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		13646.00000	12724	10.31	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		83772.00000	86644	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		11544.00000	10761	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		95031.00000	98063	10.89	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		8587.00000	7964	10.89	0.00	0.00
R203 On 02/02/2006 Bond Future			7.73500	7.77100		8.06	11.00	11.00
R203 On 02/02/2006 Bond Future	7.75	Call		13826.00000	15122	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		15452.00000	13958	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		24905.00000	26776	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		7388.00000	6469	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		39161.00000	41488	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		2971.00000	2507	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		786.00000	909	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		62795.00000	60128	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		2521.00000	2862	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		43896.00000	41448	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		6503.00000	7246	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		27755.00000	25708	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		55396.00000	57997	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		989.00000	800	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		72449.00000	75178	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		270.00000	208	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		89580.00000	92354	8.06	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		60.00000	44	8.06	0.00	0.00
R203 On 04/05/2006 Bond Future			7.74100	7.77800		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		22781.00000	24136	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		24918.00000	23448	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		32930.00000	34642	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		16185.00000	15071	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		45077.00000	47115	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		9906.00000	9118	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		5082.00000	5515	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		66728.00000	64335	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		9008.00000	9694	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		50327.00000	48188	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		14821.00000	15823	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		36309.00000	34485	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		89377.00000	92025	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		1538.00000	1359	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		58847.00000	61154	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		5692.00000	5173	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		73768.00000	76278	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		3061.00000	2745	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			7.74400	7.78400		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		28546.00000	30016	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		31104.00000	29563	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		38267.00000	40037	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		22210.00000	20969	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		49534.00000	51586	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		15302.00000	14344	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		9272.00000	9915	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		70448.00000	68081	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		14099.00000	14989	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		55262.00000	53141	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		20488.00000	21658	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		42115.00000	40275	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		62132.00000	64433	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		10156.00000	9446	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		75786.00000	78294	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		6483.00000	5981	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		90198.00000	92869	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		3976.00000	3637	8.49	0.00	0.00
R204 On 02/02/2006 Bond Future			7.70700	7.74800		8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		27695.00000	30016	8.94	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		7395.00000	6360	8.94	0.00	0.00
R204 On 04/05/2006 Bond Future			7.71300	7.75500		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		36079.00000	38186	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		16578.00000	15291	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.71700	7.76100		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		41809.00000	43915	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		23017.00000	21612	9.40	0.00	0.00
R207 On 02/02/2006 Bond Future			7.67600	7.71800		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		29700.00000	32162	9.73	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		6899.00000	5901	9.73	0.00	0.00
R207 On 04/05/2006 Bond Future			7.68100	7.72500		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		37961.00000	40244	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		15947.00000	14643	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.68500	7.73100		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		43765.00000	46039	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		22455.00000	21019	10.20	0.00	0.00

---

<b>Total for Derivatives:</b>							<b>31.00</b>	<b>2,320.00</b>
-------------------------------	--	--	--	--	--	--	--------------	-----------------

---

<b>Grand Total:</b>							<b>31.00</b>	<b>2,320.00</b>
---------------------	--	--	--	--	--	--	--------------	-----------------