



# Daily MTM Report

Daily summary for 04/10/2005

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			7.12600	7.10800			0.00	0.00
R153 On 31/08/2010 Bond			7.91500	7.91000			0.00	0.00
R157 On 15/09/2015 Bond			8.14500	8.14500			0.00	0.00
R186 On 21/12/2026 Bond			7.84000	7.84000			0.00	0.00
R194 On 28/02/2008 Bond			7.63000	7.62000			0.00	0.00
R201 On 21/12/2014 Bond			8.14000	8.14000			0.00	0.00
R203 On 15/09/2017 Bond			8.11500	8.11000			0.00	0.00
R204 On 21/12/2018 Bond			8.11000	8.11000			0.00	0.00
R207 On 15/01/2020 Bond			8.09200	8.09500			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 03/11/2005 jGovi			225.08600	225.10700		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		4346.00000	4133	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		33276.00000	33273	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			229.07100	229.08000		8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		39902.00000	39678	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		49102.00000	48968	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			233.25200	233.24800		5.19	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		55167.00000	55112	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		22687.00000	22592	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			237.58300	237.56800		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		90417.00000	90479	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		14737.00000	14649	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			242.06800	242.04500		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		129258.00000	129422	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		8808.00000	8742	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.11100	7.10800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.90900	7.90500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.15700	8.15900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.78200	7.78200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.61900	7.61100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.08700	8.08800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.10100	8.09600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.06400	8.06500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.05700	8.06100		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00000	6.98600		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 03/11/2005 jFra			7.05200	7.03100		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		23.00000	27	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		559.00000	512	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.05400	7.03600		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		316.00000	329	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		840.00000	809	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.15800	7.13200		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1124.00000	1157	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		801.00000	770	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.30900	7.28300		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1632.00000	1668	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		939.00000	911	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.50000	7.47300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2155.00000	2194	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		997.00000	970	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.67800	7.61600		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1821.00000	1900	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1537.00000	1465	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.92000	7.93900		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2441.00000	2412	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1367.00000	1385	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.04000	8.11900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2842.00000	2723	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1330.00000	1403	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.96600	7.98900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2932.00000	2895	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1647.00000	1670	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.44900	7.43800		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2085.00000	2132	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		3232.00000	3074	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.56600	7.56100		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		9065.00000	9110	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3296.00000	3239	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			7.95200	7.95500		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		4955.00000	4806	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		6811.00000	6785	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.03100	8.03600		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		18667.00000	18489	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		6914.00000	6941	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.11800	8.12400		7.84	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 03/11/2005 jNote	8.00	Call		13943.00000	13542	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		5463.00000	5473	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.15100	8.16100		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		24462.00000	23991	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		13481.00000	13692	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.70600	6.70900		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.80000	6.80000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.90900	6.90000		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.88200	6.87600		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.94600	6.94300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.02100	7.02300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.97300	6.97700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.03500	7.04000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.09500	7.09900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.04900	7.05200		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.10300	7.10400		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.15400	7.13000		0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		5.00000	3	0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1190.00000	1263	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.93900	7.93400		4.70	6.00	248.00
R153 On 03/11/2005 Bond Future	8.00	Call		8586.00000	8348	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5674.00000	5657	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		3402.00000	3237	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		11568.00000	11624	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		46049.00000	45819	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		100.00000	91	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		25590.00000	25336	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		909.00000	876	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Call		10.00000	8	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Put		42200.00000	42419	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		140.00000	121	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		30854.00000	31057	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		912.00000	837	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		20286.00000	20431	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		16272.00000	16011	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		2412.00000	2371	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		35689.00000	35449	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		311.00000	293	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		56429.00000	56204	6.20	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Put		31.00000	27	6.20	0.00	0.00
R153 On 02/02/2006 Bond Future			7.99800	7.99500		4.70	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future	7.75	Call		9013.00000	8912	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		19342.00000	19366	4.70	0.00	2.00
R153 On 02/02/2006 Bond Future	8.00	Call		14322.00000	14200	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		14113.00000	14116	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		5141.00000	5065	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		26128.00000	26177	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2548.00000	2497	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		34313.00000	34388	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1051.00000	1023	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		43716.00000	43814	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		341.00000	329	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		54031.00000	54144	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		20788.00000	20652	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		10158.00000	10147	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		28185.00000	28040	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		7249.00000	7230	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		36278.00000	36130	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		5151.00000	5129	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		44862.00000	44714	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		3659.00000	3636	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			8.03900	8.03800		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		15147.00000	15090	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		16659.00000	16642	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Call		1873.00000	1852	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		54537.00000	54556	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3112.00000	3084	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		45325.00000	45337	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		4933.00000	4896	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		36806.00000	36809	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		7474.00000	7430	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		29118.00000	29113	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		10853.00000	10802	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		22378.00000	22366	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		20375.00000	20316	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		11983.00000	11963	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		26500.00000	26439	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		8307.00000	8287	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		33427.00000	33367	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		5539.00000	5519	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		41025.00000	40969	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		3544.00000	3528	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		49145.00000	49092	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		2173.00000	2160	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			8.07400	8.07400		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		16784.00000	16754	4.07	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.00	Put		19569.00000	19539	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4695.00000	4674	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		45957.00000	45937	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		6747.00000	6723	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		38241.00000	38217	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		9405.00000	9378	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		31231.00000	31204	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		12736.00000	12707	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		24993.00000	24964	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		21559.00000	21529	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		14968.00000	14939	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		27042.00000	27014	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		11170.00000	11142	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		33180.00000	33155	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		8123.00000	8097	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		39900.00000	39878	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5749.00000	5727	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.16200	8.16300		8.00	0.00	13.00
R157 On 03/11/2005 Bond Future	8.25	Call		17294.00000	17130	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		10153.00000	9906	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		7219.00000	7056	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		20738.00000	20492	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Call		1.00000	1	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Put		100602.00000	100519	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Call		31.00000	27	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Put		78173.00000	78087	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		365.00000	334	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		56515.00000	56402	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		2100.00000	2002	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		36712.00000	36532	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		31725.00000	31624	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		4348.00000	4164	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		48859.00000	48834	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		1659.00000	1552	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		67201.00000	67231	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		583.00000	530	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		85783.00000	85848	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		141.00000	124	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	6.75	Put		123536.00000	123453	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.20700	8.20800		8.15	0.00	1.00
R157 On 02/02/2006 Bond Future	8.25	Call		29368.00000	29298	8.57	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Put		25999.00000	25848	8.57	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		18906.00000	18834	8.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/02/2006 Bond Future	8.00	Put		35764.00000	35611	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		11099.00000	11034	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		48601.00000	48455	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		358.00000	349	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		124794.00000	124705	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		936.00000	919	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		102964.00000	102867	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2556.00000	2524	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		82633.00000	82520	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		5731.00000	5680	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		64302.00000	64171	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		41838.00000	41777	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		18647.00000	18506	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		55915.00000	55868	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		13300.00000	13174	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		71090.00000	71061	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		9440.00000	9331	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		86244.00000	86240	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		5939.00000	5854	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.24000	8.24300		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		29095.00000	36304	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		28546.00000	35519	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		52056.00000	61088	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		13071.00000	21868	9.42	345.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		2948.00000	3437	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		105474.00000	105727	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		5208.00000	5886	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		86283.00000	86726	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		8671.00000	10681	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		68723.00000	70498	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		13654.00000	17374	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		53101.00000	56586	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		20415.00000	25994	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		39664.00000	45008	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		39693.00000	48094	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		19735.00000	27901	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		65915.00000	75043	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		8275.00000	17168	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		80928.00000	89640	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		4998.00000	13475	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.26800	8.27200		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		33116.00000	33215	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		34802.00000	34594	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5349.00000	5359	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		107761.00000	107464	6.74	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	7.25	Call		8307.00000	8327	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		89775.00000	89488	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		12396.00000	12428	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		73328.00000	73054	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		17808.00000	17858	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		58604.00000	58348	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		24690.00000	24763	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		45740.00000	45506	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		43075.00000	43202	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		25771.00000	25592	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		54475.00000	54632	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		18546.00000	18397	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		67150.00000	67337	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		12954.00000	12834	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		80887.00000	81100	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		8772.00000	8679	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.84800	7.84800		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		13281.00000	12987	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		25468.00000	25173	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		720.00000	659	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		77957.00000	77896	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	6.50	Call		0.00000	0	9.71	0.00	0.00
R186 On 03/11/2005 Bond Future	6.50	Put		184591.00000	184591	9.71	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Call		2.00000	1	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Put		147424.00000	147424	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Call		60.00000	51	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Put		111718.00000	111710	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		4009.00000	3826	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		48107.00000	47924	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		30021.00000	29729	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		11469.00000	11177	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		52622.00000	52420	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		4455.00000	4253	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		78241.00000	78134	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		1533.00000	1426	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		104598.00000	104559	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		377.00000	338	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		130824.00000	130813	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		73.00000	63	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.86500	7.86600		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		32394.00000	32291	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		46711.00000	46486	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		19250.00000	19152	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		65277.00000	65057	12.60	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	6.50	Call		423.00000	413	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		185947.00000	185814	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1594.00000	1566	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		150230.00000	150080	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		4344.00000	4292	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		117475.00000	117300	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		10009.00000	9930	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		88956.00000	88754	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		49011.00000	48918	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		32776.00000	32560	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		68331.00000	68260	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		22650.00000	22457	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		89579.00000	89536	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		15514.00000	15348	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		110981.00000	110975	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		9546.00000	9417	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		133459.00000	133487	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		5625.00000	5531	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.87700	7.87900		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		54505.00000	54533	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		39948.00000	39734	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3961.00000	3940	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		189755.00000	189491	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7061.00000	7035	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		156252.00000	155983	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		11825.00000	11796	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		125773.00000	125501	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		18685.00000	18659	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		98692.00000	98423	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		27990.00000	27974	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		75301.00000	75042	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		39931.00000	39933	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		55737.00000	55497	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		71509.00000	71569	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		27681.00000	27498	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		90576.00000	90670	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		18523.00000	18374	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		111237.00000	111364	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		11961.00000	11845	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		132990.00000	133147	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		7450.00000	7364	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.88700	7.88900		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		63029.00000	63072	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		49769.00000	49571	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		12506.00000	12488	12.16	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	6.75	Put		161860.00000	161601	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		18580.00000	18565	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		132956.00000	132701	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		26549.00000	26541	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		107228.00000	106979	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		36586.00000	36591	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		84794.00000	84558	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		48761.00000	48783	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		65673.00000	65454	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		79232.00000	79300	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		36876.00000	36703	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		97120.00000	97214	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		26701.00000	26553	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		116380.00000	116499	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		18885.00000	18763	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		136668.00000	136811	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		13045.00000	12947	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		157644.00000	157809	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		8800.00000	8724	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.66000	7.65100		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		4469.00000	4301	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		2345.00000	2370	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		1761.00000	1650	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5011.00000	5094	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	6.25	Call		0.00000	0	1.81	0.00	0.00
R194 On 03/11/2005 Bond Future	6.25	Put		30658.00000	30851	1.81	0.00	0.00
R194 On 03/11/2005 Bond Future	6.50	Call		0.00000	0	1.94	0.00	0.00
R194 On 03/11/2005 Bond Future	6.50	Put		25104.00000	25297	1.94	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Call		2.00000	2	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Put		19588.00000	19781	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Call		52.00000	43	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Put		14156.00000	14341	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		430.00000	384	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		9089.00000	9237	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		8419.00000	8224	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		956.00000	954	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		13111.00000	12911	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		344.00000	338	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		18121.00000	17924	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		85.00000	81	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		23288.00000	23093	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		16.00000	15	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		28475.00000	28281	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Put		2.00000	2	2.97	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			7.73500	7.72700		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		6613.00000	6508	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		6171.00000	6220	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2207.00000	2148	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		11428.00000	11523	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		8.00000	7	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		28909.00000	29062	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		67.00000	63	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		24003.00000	24153	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		309.00000	294	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		19311.00000	19450	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		940.00000	906	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		15036.00000	15157	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		4090.00000	4007	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		8465.00000	8536	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		9685.00000	9563	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4455.00000	4487	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		13193.00000	13059	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3203.00000	3222	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		16756.00000	16613	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		2035.00000	2045	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		20655.00000	20506	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1230.00000	1235	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		24806.00000	24654	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		707.00000	708	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.78100	7.77500		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		7239.00000	7171	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		7664.00000	7698	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		699.00000	684	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		27084.00000	27171	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		1134.00000	1112	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		23133.00000	23213	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1766.00000	1737	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		19403.00000	19476	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2649.00000	2610	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		15947.00000	16011	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3830.00000	3782	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		12815.00000	12869	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5351.00000	5293	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		10045.00000	10089	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		9500.00000	9423	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		5680.00000	5706	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		12123.00000	12039	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		4082.00000	4100	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		15079.00000	14988	2.32	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 04/05/2006 Bond Future	8.50	Put		2839.00000	2851	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		18324.00000	18229	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1908.00000	1915	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		21807.00000	21709	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1237.00000	1241	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.81400	7.81100		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		7492.00000	7458	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		8394.00000	8403	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2448.00000	2428	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		18280.00000	18306	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3351.00000	3328	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		15424.00000	15445	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4481.00000	4453	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		12811.00000	12828	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5856.00000	5825	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		10463.00000	10477	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9392.00000	9354	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		6606.00000	6613	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		11551.00000	11511	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		5095.00000	5099	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		13956.00000	13914	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3848.00000	3850	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		16585.00000	16541	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2843.00000	2844	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		19411.00000	19367	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2053.00000	2053	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.15600	8.15600		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		13707.00000	13543	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		7619.00000	7454	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		5665.00000	5516	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		15872.00000	15723	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	6.75	Put		96875.00000	96875	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.00	Call		1.00000	0	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.00	Put		78824.00000	78823	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Call		22.00000	18	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Put		61160.00000	61157	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		267.00000	243	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		44080.00000	44056	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		1612.00000	1529	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		28451.00000	28367	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		25232.00000	25107	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		3176.00000	3050	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		38881.00000	38807	9.18	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 03/11/2005 Bond Future	8.75	Put		1177.00000	1104	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		53437.00000	53401	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		399.00000	363	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		68157.00000	68146	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		92.00000	80	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.19500	8.19700		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		23224.00000	23204	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		19863.00000	19716	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		8736.00000	8704	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		37658.00000	37498	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		82.00000	80	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		115599.00000	115469	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		250.00000	245	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		97744.00000	97612	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		674.00000	664	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		80505.00000	80368	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1944.00000	1925	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		64464.00000	64318	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4494.00000	4466	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		50047.00000	49892	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		14925.00000	14895	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		27544.00000	27387	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		33157.00000	33152	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		14129.00000	13997	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		44352.00000	44365	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		9965.00000	9851	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		56444.00000	56475	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		6999.00000	6903	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		68544.00000	68599	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		4335.00000	4263	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.22900	8.23200		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		23357.00000	23401	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		22240.00000	22097	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		7010.00000	7011	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		53798.00000	53613	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		11008.00000	11018	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		41516.00000	41339	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		16420.00000	16444	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		30961.00000	30799	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		31815.00000	31880	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		15340.00000	15219	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		41670.00000	41759	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		10132.00000	10035	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		52705.00000	52818	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		6393.00000	6319	7.03	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		64651.00000	64785	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3846.00000	3793	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.25900	8.26200		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		26524.00000	26573	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		27253.00000	27119	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		9995.00000	10006	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		57609.00000	57437	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		14318.00000	14339	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		46005.00000	45844	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		19808.00000	19841	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		35869.00000	35720	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		34459.00000	34524	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		20143.00000	20027	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		43538.00000	43623	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		14460.00000	14363	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		53633.00000	53736	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		10069.00000	9990	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		64572.00000	64693	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6792.00000	6730	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.12900	8.12400		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		6171.00000	5882	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		15615.00000	15704	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.00	Call		2.00000	2	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.00	Put		90110.00000	90488	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Call		35.00000	29	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Put		69201.00000	69573	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		311.00000	272	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		49062.00000	49401	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		1712.00000	1575	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		30561.00000	30802	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		15548.00000	15149	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		6072.00000	6051	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		29609.00000	29192	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		1683.00000	1645	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		46236.00000	45840	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		317.00000	300	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		63506.00000	63124	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Put		39.00000	35	8.55	0.00	0.00
R203 On 02/02/2006 Bond Future			8.16300	8.15900		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		23831.00000	23581	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		17087.00000	17135	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		15049.00000	14844	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		26979.00000	27071	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		930.00000	897	8.49	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/02/2006 Bond Future	7.00	Put		92386.00000	92650	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		2187.00000	2125	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		73009.00000	73245	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		4601.00000	4497	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		55300.00000	55494	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		8726.00000	8572	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		39799.00000	39942	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		34999.00000	34718	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		10038.00000	10055	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		48171.00000	47873	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		5438.00000	5437	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		62777.00000	62472	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		2703.00000	2696	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.18900	8.18500		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		29304.00000	29083	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		24556.00000	24628	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3170.00000	3113	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		95239.00000	95475	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5525.00000	5440	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		77268.00000	77476	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		9075.00000	8957	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		60986.00000	61161	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		14102.00000	13948	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		46663.00000	46803	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		64301.00000	64019	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		6884.00000	6896	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		20815.00000	20626	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		34494.00000	34598	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		39519.00000	39271	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		16788.00000	16833	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		51279.00000	51011	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		10995.00000	11020	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.20900	8.20600		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		33560.00000	33393	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		30393.00000	30442	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5728.00000	5667	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		97969.00000	98124	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		8795.00000	8714	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		81022.00000	81158	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		12975.00000	12872	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		65667.00000	65780	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		25283.00000	25135	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		40290.00000	40359	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		18434.00000	18308	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		52057.00000	52147	8.49	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/08/2006 Bond Future	8.50	Call		43225.00000	43041	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		22313.00000	22345	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		54159.00000	53962	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		15921.00000	15940	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		66186.00000	65979	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		11028.00000	11038	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.12200	8.12200		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		16516.00000	16354	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		6439.00000	6277	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.15200	8.15300		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		16214.00000	16160	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		28272.00000	28140	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.17600	8.17800		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		22407.00000	22408	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		36260.00000	36106	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.19700	8.20000		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		27181.00000	27227	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		42548.00000	42366	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			8.10300	8.10600		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		7229.00000	7151	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		15685.00000	15369	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.12900	8.13300		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		17087.00000	17136	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		27584.00000	27320	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.15200	8.15800		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		23368.00000	23509	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		35706.00000	35383	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.17200	8.17800		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		28319.00000	28473	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		42069.00000	41763	10.20	0.00	0.00
<b>Total for Derivatives:</b>							<b>351.00</b>	<b>1,404.00</b>

**Grand Total:** **351.00** **1,404.00**