



Daily MTM Report

Daily summary for 05/10/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R152 On 28/02/2006 Bond			7.12800	7.12600			0.00	0.00
R153 On 31/08/2010 Bond			7.92500	7.91500			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			7.64000	7.63000			0.00	0.00
R201 On 21/12/2014 Bond			8.13000	8.14000			0.00	0.00
R203 On 15/09/2017 Bond			8.11000	8.11500			0.00	0.00
R204 On 21/12/2018 Bond			8.10500	8.11000			0.00	0.00
R207 On 15/01/2020 Bond			8.09000	8.09200			0.00	0.00

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

Derivatives

GOVI On 03/11/2005 jGovi			225.07400	225.08600		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		4133.00000	3939	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		33273.00000	33199	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			229.05900	229.07100		8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		39678.00000	39439	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		48968.00000	48849	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			233.24000	233.25200		5.19	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		55112.00000	54954	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		22592.00000	22554	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			237.57400	237.58300		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		90479.00000	90356	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		14649.00000	14616	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			242.06100	242.06800		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		129422.00000	129328	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		8742.00000	8718	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.11400	7.11100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.91800	7.90900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.15800	8.15700		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			7.62900	7.61900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.07700	8.08700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.09500	8.10100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.05900	8.06400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.05500	8.05700		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00000	7.00000		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			7.06200	7.05200		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		27.00000	29	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		512.00000	490	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.08600	7.05400		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		329.00000	356	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		809.00000	758	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.19800	7.15800		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1157.00000	1211	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		770.00000	726	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.34400	7.30900		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1668.00000	1717	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		911.00000	875	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.54400	7.50000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2194.00000	2260	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		970.00000	929	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.69700	7.67800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1900.00000	1924	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1465.00000	1442	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.99700	7.92000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2412.00000	2522	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1385.00000	1307	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.18000	8.04000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2723.00000	2932	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1403.00000	1271	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.04500	7.96600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2895.00000	3017	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1670.00000	1584	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.49700	7.44900		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2132.00000	2504	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		3074.00000	2558	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.62400	7.56600		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		9110.00000	9798	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3239.00000	2870	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			7.98900	7.95200		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		4806.00000	5416	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		6785.00000	5871	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.06900	8.03100		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		18489.00000	19459	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		6941.00000	6364	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.13900	8.11800		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		13542.00000	14330	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		5473.00000	4835	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.17600	8.15100		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		23991.00000	24910	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		13692.00000	12919	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.70100	6.70600		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.79300	6.80000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.90500	6.90900		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.88100	6.88200		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.94500	6.94600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.01900	7.02100		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.97100	6.97300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.03200	7.03500		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.09200	7.09500		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.04800	7.04900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.10100	7.10300		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.15500	7.15400		0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		3.00000	3	0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1263.00000	1266	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.94700	7.93900		4.70	16.00	248.00
R153 On 03/11/2005 Bond Future	8.00	Call		8348.00000	8035	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5657.00000	5697	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		16011.00000	15645	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		2371.00000	2359	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		3237.00000	3033	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		11624.00000	11773	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		45819.00000	45459	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		91.00000	84	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		25336.00000	24962	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		876.00000	855	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Call		8.00000	6	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Put		42419.00000	42770	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		121.00000	102	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		31057.00000	31390	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		837.00000	750	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		20431.00000	20699	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		35449.00000	35082	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		293.00000	279	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		56204.00000	55848	6.20	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Put		27.00000	24	6.20	0.00	0.00
R153 On 02/02/2006 Bond Future			8.00600	7.99800		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	8.00	Call		14200.00000	13972	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		14116.00000	14224	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		8912.00000	8730	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		19366.00000	19521	4.70	0.00	2.00
R153 On 02/02/2006 Bond Future	7.50	Call		5065.00000	4934	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		26177.00000	26382	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2497.00000	2415	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		34388.00000	34641	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1023.00000	980	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		43814.00000	44106	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		329.00000	311	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		54144.00000	54462	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		20652.00000	20387	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		10147.00000	10217	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		28040.00000	27747	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		7230.00000	7272	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		36130.00000	35817	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		5129.00000	5152	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		44714.00000	44389	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		3636.00000	3647	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			8.04900	8.03900		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		15090.00000	14858	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		16642.00000	16808	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Call		1852.00000	1797	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		54556.00000	54898	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3084.00000	3003	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		45337.00000	45653	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		4896.00000	4783	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		36809.00000	37093	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		7430.00000	7279	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		29113.00000	29360	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		10802.00000	10611	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		22366.00000	22572	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		20316.00000	20045	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		11963.00000	12090	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		26439.00000	26135	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		8287.00000	8380	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		33367.00000	33035	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		5519.00000	5584	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		40969.00000	40614	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		3528.00000	3570	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		49092.00000	48721	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		2160.00000	2187	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			8.08400	8.07400		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		16754.00000	16543	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		19539.00000	19704	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4674.00000	4583	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		45937.00000	46221	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		6723.00000	6605	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		38217.00000	38475	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		9378.00000	9230	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		31204.00000	31432	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		12707.00000	12528	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		24964.00000	25161	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		21529.00000	21288	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		14939.00000	15073	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		27014.00000	26744	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		11142.00000	11249	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		33155.00000	32860	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		8097.00000	8178	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		39878.00000	39562	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5727.00000	5786	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.16100	8.16200		8.00	5.00	13.00
R157 On 03/11/2005 Bond Future	8.25	Call		17130.00000	16962	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		9906.00000	9656	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		7056.00000	6890	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		20492.00000	20244	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		100519.00000	100436	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Call		27.00000	23	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Put		78087.00000	78000	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		334.00000	304	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		56402.00000	56289	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		2002.00000	1905	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		36532.00000	36352	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		31624.00000	31522	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		4164.00000	3980	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		48834.00000	48810	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		1552.00000	1446	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		67231.00000	67262	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		530.00000	480	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		85848.00000	85914	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		124.00000	107	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		123453.00000	123371	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.20500	8.20700		8.15	0.00	1.00
R157 On 02/02/2006 Bond Future	8.25	Call		29298.00000	29269	8.57	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Put		25848.00000	25658	8.57	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		18834.00000	18794	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		35611.00000	35411	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		11034.00000	10991	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		48455.00000	48252	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		349.00000	342	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		124705.00000	124538	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		919.00000	905	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		102867.00000	102692	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2524.00000	2498	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		82520.00000	82334	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		5680.00000	5644	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		64171.00000	63974	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		41777.00000	41767	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		18506.00000	18335	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		55868.00000	55881	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		13174.00000	13025	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		71061.00000	71096	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		9331.00000	9206	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		86240.00000	86305	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		5854.00000	5758	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.23900	8.24000		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		36304.00000	36260	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		35519.00000	35397	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		61088.00000	61058	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		21868.00000	21759	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3437.00000	3414	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		105727.00000	105626	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		5886.00000	5856	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		86726.00000	86618	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		10681.00000	10642	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		70498.00000	70381	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		17374.00000	17330	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		56586.00000	56463	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		25994.00000	25948	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		45008.00000	44884	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		48094.00000	48056	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		27901.00000	27784	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		75043.00000	75022	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		17168.00000	17069	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		89640.00000	89629	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		13475.00000	13385	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.26600	8.26800		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		33215.00000	33236	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		34594.00000	34463	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5359.00000	5349	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		107464.00000	107301	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		8327.00000	8317	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		89488.00000	89326	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		12428.00000	12422	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		73054.00000	72894	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		17858.00000	17858	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		58348.00000	58194	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		24763.00000	24772	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		45506.00000	45362	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		43202.00000	43239	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		25592.00000	25475	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		54632.00000	54686	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		18397.00000	18297	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		67337.00000	67408	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		12834.00000	12752	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		81100.00000	81188	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		8679.00000	8614	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.84700	7.84800		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		12987.00000	12737	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		25173.00000	24800	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		659.00000	605	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		77896.00000	77718	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	184467	9.71	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Call		1.00000	1	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Put		147424.00000	147300	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Call		51.00000	44	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Put		111710.00000	111579	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		3826.00000	3663	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		47924.00000	47638	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		29729.00000	29514	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		11177.00000	10839	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		52420.00000	52323	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		4253.00000	4032	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		78134.00000	78145	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		1426.00000	1313	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		104559.00000	104644	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		338.00000	299	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		130813.00000	130927	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		63.00000	53	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.86400	7.86500		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		32291.00000	32187	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		46486.00000	46260	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		19152.00000	19053	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		65057.00000	64835	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		413.00000	402	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		185814.00000	185681	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1566.00000	1539	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		150080.00000	149930	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		4292.00000	4240	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		117300.00000	117126	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		9930.00000	9850	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		88754.00000	88552	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		48918.00000	48825	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		32560.00000	32345	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		68260.00000	68188	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		22457.00000	22263	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		89536.00000	89492	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		15348.00000	15181	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		110975.00000	110969	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		9417.00000	9289	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		133487.00000	133517	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		5531.00000	5438	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.87700	7.87700		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		54533.00000	54424	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		39734.00000	39625	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3940.00000	3900	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		189491.00000	189451	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7035.00000	6977	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		155983.00000	155926	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		11796.00000	11720	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		125501.00000	125426	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		18659.00000	18567	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		98423.00000	98331	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		27974.00000	27869	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		75042.00000	74937	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		39933.00000	39823	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		55497.00000	55387	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		71569.00000	71467	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		27498.00000	27397	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		90670.00000	90581	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		18374.00000	18286	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		111364.00000	111292	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		11845.00000	11773	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		133147.00000	133091	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		7364.00000	7308	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.88600	7.88700		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		63072.00000	63048	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		49571.00000	49426	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		12488.00000	12449	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		161601.00000	161442	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		18565.00000	18522	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		132701.00000	132537	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		26541.00000	26496	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		106979.00000	106814	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		36591.00000	36548	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		84558.00000	84395	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		48783.00000	48747	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		65454.00000	65297	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		79300.00000	79290	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		36703.00000	36572	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		97214.00000	97221	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		26553.00000	26439	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		116499.00000	116524	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		18763.00000	18667	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		136811.00000	136855	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		12947.00000	12870	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		157809.00000	157869	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		8724.00000	8663	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.66800	7.66000		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		4301.00000	4146	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		2370.00000	2387	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		1650.00000	1548	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5094.00000	5164	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		30851.00000	31023	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		25297.00000	25469	1.94	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Call		2.00000	1	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Put		19781.00000	19952	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Call		43.00000	35	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Put		14341.00000	14505	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		384.00000	344	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		9237.00000	9368	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		8224.00000	8046	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		954.00000	948	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		12911.00000	12730	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		338.00000	329	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		17924.00000	17748	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		81.00000	76	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		23093.00000	22920	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		15.00000	13	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		28281.00000	28109	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			7.74300	7.73500		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		6508.00000	6403	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		6220.00000	6269	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2148.00000	2091	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		11523.00000	11620	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		7.00000	6	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		29062.00000	29215	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		63.00000	58	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		24153.00000	24302	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		294.00000	280	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		19450.00000	19589	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		906.00000	873	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		15157.00000	15278	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		4007.00000	3925	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		8536.00000	8607	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		9563.00000	9441	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4487.00000	4518	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		13059.00000	12924	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3222.00000	3241	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		16613.00000	16469	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		2045.00000	2055	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		20506.00000	20357	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1235.00000	1240	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		24654.00000	24502	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		708.00000	710	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.79000	7.78100		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		7171.00000	7078	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		7698.00000	7759	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		684.00000	665	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		27171.00000	27305	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		1112.00000	1085	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		23213.00000	23339	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1737.00000	1699	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		19476.00000	19591	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2610.00000	2560	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		16011.00000	16114	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3782.00000	3718	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		12869.00000	12958	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5293.00000	5215	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		10089.00000	10164	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		9423.00000	9317	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		5706.00000	5753	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		12039.00000	11920	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		4100.00000	4135	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		14988.00000	14860	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		2851.00000	2876	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		18229.00000	18093	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1915.00000	1932	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		21709.00000	21566	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1241.00000	1252	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.82500	7.81400		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		7458.00000	7366	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		8403.00000	8474	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2428.00000	2384	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		18306.00000	18423	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3328.00000	3273	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		15445.00000	15552	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4453.00000	4386	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		12828.00000	12924	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5825.00000	5746	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		10477.00000	10560	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9354.00000	9251	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		6613.00000	6672	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		11511.00000	11396	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		5099.00000	5147	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		13914.00000	13789	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3850.00000	3888	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		16541.00000	16408	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2844.00000	2873	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		19367.00000	19226	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2053.00000	2075	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.14400	8.15600		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		13543.00000	13849	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		7454.00000	6980	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		5516.00000	5636	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		15723.00000	15062	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	96094	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.00	Call		0.00000	0	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.00	Put		78823.00000	78043	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Call		18.00000	17	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Put		61157.00000	60375	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		243.00000	240	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		44056.00000	43273	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		1529.00000	1548	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		28367.00000	27606	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		25107.00000	25611	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		3050.00000	2774	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		38807.00000	39454	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		1104.00000	970	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		53401.00000	54126	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		363.00000	307	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		68146.00000	68911	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		80.00000	64	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.18300	8.19500		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		23204.00000	23527	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		19716.00000	19275	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		8704.00000	8856	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		37498.00000	36888	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		80.00000	81	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		115469.00000	114708	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		245.00000	250	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		97612.00000	96854	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		664.00000	678	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		80368.00000	79620	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1925.00000	1965	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		64318.00000	63595	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4466.00000	4552	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		49892.00000	49215	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		14895.00000	15130	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		27387.00000	26859	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		33152.00000	33559	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		13997.00000	13641	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		44365.00000	44847	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		9851.00000	9570	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		56475.00000	57020	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		6903.00000	6685	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		68599.00000	69207	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		4263.00000	4108	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.21700	8.22900		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		23401.00000	23737	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		22097.00000	21687	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		7011.00000	7136	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		53613.00000	52993	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		11018.00000	11203	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		41339.00000	40778	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		16444.00000	16701	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		30799.00000	30310	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		31880.00000	32298	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		15219.00000	14891	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		41759.00000	42255	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		10035.00000	9785	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		52818.00000	53384	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		6319.00000	6139	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		64785.00000	65407	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3793.00000	3669	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.24500	8.25900		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		26573.00000	26964	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		27119.00000	26660	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		10006.00000	10189	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		57437.00000	56770	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		14339.00000	14584	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		45844.00000	45239	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		19841.00000	20157	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		35720.00000	35185	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		34524.00000	34993	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		20027.00000	19645	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		43623.00000	44165	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		14363.00000	14055	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		53736.00000	54347	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		9990.00000	9750	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		64693.00000	65363	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6730.00000	6550	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.12200	8.12900		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		15149.00000	15339	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		6051.00000	5711	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		5882.00000	5913	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		15704.00000	15206	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		90488.00000	89958	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Call		29.00000	26	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Put		69573.00000	69040	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		272.00000	259	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		49401.00000	48859	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		1575.00000	1554	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		30802.00000	30252	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		29192.00000	29569	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		1645.00000	1491	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		45840.00000	46327	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		300.00000	257	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		63124.00000	63646	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Put		35.00000	28	8.55	0.00	0.00
R203 On 02/02/2006 Bond Future			8.15600	8.16300		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		23581.00000	23791	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		17135.00000	16824	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		14844.00000	14979	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		27071.00000	26685	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		897.00000	900	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		92650.00000	92133	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		2125.00000	2138	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		73245.00000	72737	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		4497.00000	4533	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		55494.00000	55009	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		8572.00000	8647	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		39942.00000	39497	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		34718.00000	35009	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		10055.00000	9825	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		47873.00000	48239	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		5437.00000	5283	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		62472.00000	62899	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		2696.00000	2602	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.18200	8.18900		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		29083.00000	29297	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		24628.00000	24329	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3113.00000	3136	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		95475.00000	94985	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5440.00000	5483	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		77476.00000	77006	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		8957.00000	9029	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		61161.00000	60720	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		13948.00000	14059	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		46803.00000	46401	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		64019.00000	64397	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		6896.00000	6761	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		20626.00000	20785	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		34598.00000	34244	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		39271.00000	39543	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		16833.00000	16592	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		51011.00000	51339	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		11020.00000	10835	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.20200	8.20900		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		33393.00000	33609	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		30442.00000	30153	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5667.00000	5709	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		98124.00000	97662	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		8714.00000	8779	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		81158.00000	80717	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		12872.00000	12966	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		65780.00000	65370	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		25135.00000	25306	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		40359.00000	40024	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		18308.00000	18438	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		52147.00000	51772	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		43041.00000	43303	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		22345.00000	22102	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		53962.00000	54269	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		15940.00000	15743	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		65979.00000	66329	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		11038.00000	10883	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.11600	8.12200		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		16354.00000	16502	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		6277.00000	5950	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.14500	8.15200		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		16160.00000	16305	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		28140.00000	27738	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.17000	8.17600		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		22408.00000	22545	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		36106.00000	35780	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.19000	8.19700		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		27227.00000	27410	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		42366.00000	42016	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			8.09900	8.10300		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		7151.00000	7101	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		15369.00000	15002	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.12500	8.12900		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		17136.00000	17184	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		27320.00000	27055	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.14900	8.15200		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		23509.00000	23547	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		35383.00000	35188	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.16800	8.17200		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		28473.00000	28556	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		41763.00000	41541	10.20	0.00	0.00
Total for Derivatives:							21.00	1,404.00

Grand Total: 21.00 1,404.00