

Daily MTM Report

Daily summary for 17/10/2005

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			7.13900	7.14700			0.00	0.00
R153 On 31/08/2010 Bond			7.91500	7.94000			0.00	0.00
R157 On 15/09/2015 Bond			8.14000	8.15500			0.00	0.00
R186 On 21/12/2026 Bond			7.84500	7.85500			0.00	0.00
R194 On 28/02/2008 Bond			7.68500	7.69500			0.00	0.00
R201 On 21/12/2014 Bond			8.13500	8.15000			0.00	0.00
R203 On 15/09/2017 Bond			8.11500	8.12500			0.00	0.00
R204 On 21/12/2018 Bond			8.10500	8.12000			0.00	0.00
R207 On 15/01/2020 Bond			8.08400	8.10200			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			225.12100	224.92700		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		2162.00000	1930	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		32892.00000	30720	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			229.10800	228.91700		8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		37095.00000	37423	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		47925.00000	46343	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			233.30500	233.11200		5.19	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		53389.00000	54390	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		22269.00000	21340	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			237.66300	237.46800		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		89051.00000	90397	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		14371.00000	13767	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			242.18200	241.98500		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		128372.00000	129969	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		8522.00000	8149	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.14200	7.14300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.89900	7.92400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.14800	8.16200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.78700	7.79600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.66500	7.67500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.07900	8.09300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.09800	8.10800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.05700	8.07200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.04800	8.06500		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.03200	7.03600		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			7.09500	7.10300		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		27.00000	19	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		387.00000	398	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.30300	7.29800		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		573.00000	573	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		456.00000	443	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.44500	7.43300		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1553.00000	1567	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		493.00000	477	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.56700	7.54600		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2014.00000	2043	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		678.00000	655	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.70000	7.68400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2468.00000	2490	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		795.00000	777	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.82900	7.82600		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2085.00000	2084	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1288.00000	1280	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.96200	7.96200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2457.00000	2452	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1327.00000	1323	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.05000	8.07900		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2766.00000	2719	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1351.00000	1375	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.16100	8.17300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3209.00000	3186	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1441.00000	1449	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.60600	7.60300		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		3178.00000	3058	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		1290.00000	1119	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.74300	7.74100		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		11157.00000	11130	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		2070.00000	2000	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			8.03800	8.05400		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		5869.00000	5139	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		3653.00000	3580	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.11700	8.13600		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		20926.00000	20248	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		5115.00000	5213	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.17900	8.18900		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		15459.00000	14505	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		2579.00000	2302	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.21800	8.22900		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		26429.00000	25740	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		10867.00000	10917	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.67600	6.53700		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.75800	6.62000		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.87900	6.74300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87800	6.81100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.95400	6.88500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.04600	6.97500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.00200	6.95100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.08000	7.02100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.15700	7.08900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.10900	7.04900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.17800	7.10700		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.16700	7.17400		0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1322.00000	1300	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.93000	7.95500		4.70	1.00	254.00
R153 On 03/11/2005 Bond Future	8.00	Call		6696.00000	6899	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		4711.00000	3810	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		2018.00000	1963	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		11111.00000	9952	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		14494.00000	15116	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		1561.00000	1079	5.20	0.00	5.00
R153 On 03/11/2005 Bond Future	9.00	Call		45040.00000	46132	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		18.00000	6	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		24170.00000	25092	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		415.00000	234	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Call		0.00000	0	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Put		43118.00000	42013	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		22.00000	14	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		31664.00000	30552	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		329.00000	277	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		20631.00000	19474	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		34542.00000	35595	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		93.00000	41	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		55474.00000	56576	6.20	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Put		3.00000	1	6.20	0.00	0.00
R153 On 02/02/2006 Bond Future			7.98800	8.01500		4.70	0.00	2.00

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		13245.00000	13631	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		13873.00000	13128	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		8103.00000	8362	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		19270.00000	18397	4.70	0.00	2.00
R153 On 02/02/2006 Bond Future	7.50	Call		4447.00000	4597	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		26272.00000	25290	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2090.00000	2161	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		34693.00000	33633	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		802.00000	828	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		44306.00000	43200	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		236.00000	243	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		54764.00000	53639	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		19612.00000	20130	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		9820.00000	9206	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		26970.00000	27610	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		6872.00000	6381	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		35067.00000	35813	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		4779.00000	4394	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		43681.00000	44516	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		3316.00000	3019	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			8.02600	8.05500		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		14402.00000	14852	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		16590.00000	15887	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Call		1630.00000	1690	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		54971.00000	53877	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		2773.00000	2874	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		45661.00000	44609	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		4485.00000	4645	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		37034.00000	36041	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		6915.00000	7155	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		29235.00000	28321	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		10192.00000	10529	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		22392.00000	21576	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		19573.00000	20143	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		11856.00000	11273	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		25667.00000	26357	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		8151.00000	7688	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		32590.00000	33392	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		5377.00000	5027	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		40203.00000	41103	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		3398.00000	3145	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		48348.00000	49328	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		2052.00000	1879	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			8.05700	8.08800		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		16200.00000	16672	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		19512.00000	18818	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4374.00000	4529	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		46162.00000	45152	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		6353.00000	6570	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		38373.00000	37425	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		8940.00000	9231	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		31292.00000	30419	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		12207.00000	12584	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		24990.00000	24202	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		20936.00000	21506	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		14871.00000	14277	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		26394.00000	27063	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		11049.00000	10553	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		32523.00000	33287	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		7991.00000	7590	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		39245.00000	40096	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5619.00000	5305	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.15100	8.16600		8.00	0.00	13.00
R157 On 03/11/2005 Bond Future	8.25	Call		14576.00000	14533	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		7682.00000	6403	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		4875.00000	4547	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		18641.00000	17077	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Call		0.00000	0	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Put		100848.00000	99612	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Call		2.00000	1	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Put		78392.00000	77154	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		81.00000	49	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		56478.00000	55210	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		936.00000	750	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		35795.00000	34373	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		29637.00000	30170	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		2507.00000	1804	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		47617.00000	48583	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		665.00000	394	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		66522.00000	67678	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		151.00000	71	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		85414.00000	86637	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		20.00000	7	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		123783.00000	122547	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.19400	8.21000		8.15	0.00	1.00
R157 On 02/02/2006 Bond Future	8.25	Call		28009.00000	28336	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		24800.00000	23841	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.00	Call		17660.00000	17850	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		34679.00000	33582	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		10067.00000	10150	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		47730.00000	46526	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		253.00000	245	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		124851.00000	123556	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		716.00000	705	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		102905.00000	101607	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2106.00000	2097	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		82344.00000	81048	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		4990.00000	5007	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		63722.00000	62452	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		40478.00000	40955	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		17448.00000	16639	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		54632.00000	55257	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		12179.00000	11517	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		69933.00000	70691	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		8444.00000	7916	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		85300.00000	86204	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		5155.00000	4773	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.22600	8.24200		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		35366.00000	35756	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		34739.00000	33873	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		60142.00000	60738	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		21079.00000	20419	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3116.00000	3143	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		105564.00000	104334	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		5443.00000	5503	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		86440.00000	85244	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		10067.00000	10184	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		70041.00000	68902	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		16611.00000	16806	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		55980.00000	54918	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		25121.00000	25409	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		44292.00000	43323	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		47135.00000	47630	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		27099.00000	26338	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		74135.00000	74824	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		16417.00000	15850	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		88786.00000	89560	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		12778.00000	12295	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.25100	8.26800		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		32651.00000	33142	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		34030.00000	33219	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5064.00000	5139	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		107170.00000	105942	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		7952.00000	8076	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		89114.00000	87935	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		11979.00000	12168	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		72605.00000	71491	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		17347.00000	17621	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		57837.00000	56808	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		24212.00000	24588	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		44955.00000	44028	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		42655.00000	43269	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		25044.00000	24356	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		54126.00000	54865	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		17891.00000	17326	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		66892.00000	67749	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		12389.00000	11943	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		80728.00000	81691	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		8307.00000	7967	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.85000	7.86000		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		9194.00000	8543	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		22860.00000	20976	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		165.00000	98	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		78881.00000	77582	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		186070.00000	184837	9.71	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Put		148902.00000	147669	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Call		4.00000	2	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Put		113143.00000	111907	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		1851.00000	1477	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		47428.00000	45822	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		25537.00000	25300	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		8465.00000	6995	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		49108.00000	49622	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		2421.00000	1701	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		75784.00000	76777	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		556.00000	316	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		102819.00000	104007	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		77.00000	32	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		129278.00000	130506	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		7.00000	2	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.86700	7.87700		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		46395.00000	46586	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		31505.00000	30473	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		30003.00000	30052	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		45665.00000	44491	13.17	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/02/2006 Bond Future	7.50	Call		17280.00000	17234	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		64652.00000	63384	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		282.00000	266	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		187151.00000	185912	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1188.00000	1146	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		151169.00000	149904	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		3508.00000	3437	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		117984.00000	116690	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		8597.00000	8515	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		88889.00000	87584	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		65671.00000	66029	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		21336.00000	20471	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		87002.00000	87526	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		14282.00000	13583	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		108634.00000	109344	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		8543.00000	8031	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		131359.00000	132229	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		4870.00000	4518	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.87900	7.88900		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		52602.00000	52952	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		39259.00000	38395	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		38143.00000	38361	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		55163.00000	54168	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3441.00000	3411	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		190448.00000	189205	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		6295.00000	6268	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		156698.00000	155459	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		10776.00000	10770	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		125937.00000	124718	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		17350.00000	17388	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		98570.00000	97395	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		26397.00000	26510	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		74921.00000	73821	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		69576.00000	70071	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		26961.00000	26244	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		88684.00000	89327	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		17845.00000	17275	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		109436.00000	110218	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		11372.00000	10941	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		131303.00000	132205	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		6976.00000	6665	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.88700	7.89700		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		61472.00000	61863	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		49174.00000	48362	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		47278.00000	47563	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	7.75	Put		65152.00000	64233	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		11689.00000	11712	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		162006.00000	160825	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		17566.00000	17627	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		132905.00000	131762	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		25347.00000	25464	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		106989.00000	105902	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		35223.00000	35415	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		84394.00000	83382	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		77650.00000	78155	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		36256.00000	35558	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		95555.00000	96177	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		26098.00000	25516	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		114864.00000	115598	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		18332.00000	17862	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		135224.00000	136060	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		12564.00000	12195	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		156282.00000	157206	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		8400.00000	8121	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.70600	7.71600		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		3028.00000	2942	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		2299.00000	1999	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		838.00000	739	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5483.00000	5170	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		32053.00000	31838	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		26499.00000	26284	1.94	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Put		20981.00000	20767	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Call		4.00000	2	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Put		15504.00000	15287	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		106.00000	75	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		10161.00000	9916	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		6820.00000	6852	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		752.00000	570	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		11568.00000	11709	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		196.00000	123	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		16671.00000	16870	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		30.00000	14	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		21880.00000	22092	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		3.00000	1	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		27078.00000	27292	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Put		0.00000	0	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			7.78500	7.79600		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		5659.00000	5678	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		6543.00000	6351	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1686.00000	1679	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		12233.00000	12014	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		3.00000	3	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		30229.00000	30018	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		33.00000	31	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		25295.00000	25082	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		186.00000	181	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		20513.00000	20297	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		650.00000	641	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		16072.00000	15852	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		3339.00000	3341	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		9040.00000	8830	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		8575.00000	8617	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4670.00000	4501	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		11973.00000	12040	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3308.00000	3164	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		15469.00000	15569	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		2073.00000	1962	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		19330.00000	19461	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1231.00000	1151	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		23466.00000	23623	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		691.00000	637	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.83500	7.84700		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		6455.00000	6497	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		8105.00000	7943	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		538.00000	534	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		28147.00000	27939	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		900.00000	897	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		24123.00000	23916	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1443.00000	1442	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		20304.00000	20099	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2220.00000	2225	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		16743.00000	16544	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3286.00000	3299	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		13494.00000	13304	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		4686.00000	4712	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		10604.00000	10426	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		8607.00000	8669	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		6012.00000	5870	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		11136.00000	11219	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		4319.00000	4198	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		14014.00000	14120	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		2999.00000	2900	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		17201.00000	17328	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		2009.00000	1932	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		20642.00000	20788	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1296.00000	1239	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.86900	7.88300		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		8665.00000	8737	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		6941.00000	6807	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6843.00000	6900	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		8807.00000	8657	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2124.00000	2137	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		19019.00000	18826	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2950.00000	2971	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		16085.00000	15900	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3998.00000	4028	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		13391.00000	13215	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5290.00000	5333	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		10960.00000	10796	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		10752.00000	10841	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		5359.00000	5241	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		13094.00000	13200	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		4049.00000	3949	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		15670.00000	15793	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2991.00000	2907	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		18454.00000	18592	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2158.00000	2090	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.14500	8.16000		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		11573.00000	11565	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		5744.00000	4762	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		3822.00000	3574	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		14289.00000	13066	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		97135.00000	96160	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		79083.00000	78107	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Call		1.00000	1	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Put		61400.00000	60423	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		57.00000	34	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		44130.00000	43132	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		711.00000	570	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		27810.00000	26693	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		23603.00000	24057	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		1806.00000	1285	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		37903.00000	38686	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		459.00000	267	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		52877.00000	53799	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		99.00000	45	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		67818.00000	68785	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		12.00000	4	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.18400	8.19900		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		22166.00000	22402	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		18932.00000	18214	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		13951.00000	14082	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		26697.00000	25875	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		7928.00000	7980	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		36977.00000	36075	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		52.00000	50	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		115696.00000	114740	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		175.00000	169	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		97797.00000	96837	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		512.00000	503	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		80471.00000	79508	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1599.00000	1588	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		64247.00000	63282	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		3914.00000	3920	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		49594.00000	48646	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		32103.00000	32453	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		13202.00000	12599	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		43365.00000	43828	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		9106.00000	8615	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		55560.00000	56125	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		6242.00000	5853	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		67830.00000	68506	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		3748.00000	3470	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.21600	8.23200		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		22761.00000	23115	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		21644.00000	21003	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		6571.00000	6663	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		53360.00000	52458	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		10483.00000	10641	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		40991.00000	40155	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		15839.00000	16086	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		30380.00000	29633	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		31248.00000	31719	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		14773.00000	14249	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		41169.00000	41758	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		9631.00000	9225	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		52295.00000	52992	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		5983.00000	5685	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		64338.00000	65127	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3533.00000	3327	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.24300	8.25900		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		26126.00000	26489	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		26673.00000	26063	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		9647.00000	9785	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		57079.00000	56244	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		13932.00000	14132	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		45437.00000	44665	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		19404.00000	19680	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		35283.00000	34587	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		34092.00000	34546	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		19594.00000	19077	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		43224.00000	43772	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		13964.00000	13540	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		53387.00000	54024	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		9640.00000	9305	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		64402.00000	65119	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6439.00000	6184	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.12400	8.13400		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		13213.00000	13161	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		4493.00000	3684	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		4084.00000	3756	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		14285.00000	13200	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.00	Call		0.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.00	Put		90864.00000	90108	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Call		3.00000	1	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Put		69925.00000	69167	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		63.00000	36	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		49571.00000	48787	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		715.00000	549	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		30320.00000	29398	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		27999.00000	28469	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		829.00000	543	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		45244.00000	45957	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		82.00000	38	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		62714.00000	63468	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Put		4.00000	1	8.55	0.00	0.00
R203 On 02/02/2006 Bond Future			8.15700	8.16800		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		22527.00000	22727	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		16453.00000	15835	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		13857.00000	13935	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		26456.00000	25716	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		696.00000	674	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		92822.00000	91980	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1755.00000	1722	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		73247.00000	72396	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		3908.00000	3878	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		55277.00000	54428	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		7756.00000	7758	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		39499.00000	38682	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		33712.00000	34061	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		9421.00000	8952	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		46996.00000	47495	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		4932.00000	4613	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		61752.00000	62377	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		2348.00000	2155	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.18200	8.19200		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		28326.00000	28528	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		24091.00000	23560	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		19900.00000	20023	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		34092.00000	33482	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2815.00000	2802	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		95397.00000	94651	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5023.00000	5019	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		77278.00000	76542	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		8416.00000	8436	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		60841.00000	60127	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		13299.00000	13360	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		46373.00000	45701	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		63417.00000	63895	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		6513.00000	6258	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		38531.00000	38825	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		16313.00000	15873	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		50327.00000	50715	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		10556.00000	10212	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.20000	8.21100		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		32786.00000	33047	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		29980.00000	29447	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5349.00000	5370	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		97951.00000	97178	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		8313.00000	8357	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		80901.00000	80152	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		12392.00000	12472	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		65445.00000	64732	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		24546.00000	24736	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		39914.00000	39310	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		17763.00000	17892	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		51747.00000	51082	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		42443.00000	42782	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		21892.00000	21437	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		53398.00000	53816	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		15520.00000	15145	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		65466.00000	65961	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		10669.00000	10370	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.11200	8.12800		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		14258.00000	14541	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		4656.00000	3671	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.14200	8.15700		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		15107.00000	15325	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		27478.00000	26523	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.16500	8.18100		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		21568.00000	21902	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		35651.00000	34751	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.18400	8.20000		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		26564.00000	26939	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		41932.00000	41088	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			8.09100	8.10900		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		5116.00000	4987	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		13810.00000	12253	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.11700	8.13400		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		16061.00000	16361	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		26636.00000	25604	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.13900	8.15700		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		22652.00000	23071	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		34913.00000	33937	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.15700	8.17600		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		27763.00000	28256	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		41359.00000	40398	10.20	0.00	0.00
Total for Derivatives:							1.00	1,917.00

Grand Total: 1.00 1,917.00