



# Daily MTM Report

Daily summary for 18/10/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			7.14300	7.13900			0.00	0.00
R153 On 31/08/2010 Bond			7.92000	7.91500			0.00	0.00
R157 On 15/09/2015 Bond			8.16500	8.14000			0.00	0.00
R186 On 21/12/2026 Bond			7.87500	7.84500			0.00	0.00
R194 On 28/02/2008 Bond			7.70000	7.68500			0.00	0.00
R201 On 21/12/2014 Bond			8.16000	8.13500			0.00	0.00
R203 On 15/09/2017 Bond			8.14500	8.11500			0.00	0.00
R204 On 21/12/2018 Bond			8.13000	8.10500			0.00	0.00
R207 On 15/01/2020 Bond			8.10700	8.08400			0.00	0.00

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

## Derivatives

GOVI On 03/11/2005 jGovi			224.89100	225.12100		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		1930.00000	1465	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		30720.00000	32555	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			228.87500	229.10800		8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		37423.00000	36134	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		46343.00000	47384	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			233.07400	233.30500		5.19	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		54390.00000	52811	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		21340.00000	22071	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			237.43800	237.66300		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		90397.00000	88601	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		13767.00000	14221	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			241.96300	242.18200		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		129969.00000	128047	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		8149.00000	8417	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.14900	7.14200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.90300	7.89900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.17400	8.14800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.81700	7.78700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.67900	7.66500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.10300	8.07900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.12700	8.09800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.08100	8.05700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.07000	8.04800		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.03600	7.03200		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			7.09700	7.09500		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		19.00000	17	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		398.00000	392	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.29600	7.30300		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		573.00000	562	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		443.00000	449	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.46900	7.44500		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1567.00000	1605	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		477.00000	457	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.58800	7.56700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2043.00000	2075	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		655.00000	637	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.71700	7.70000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2490.00000	2516	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		777.00000	762	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.86200	7.82900		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2084.00000	2129	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1280.00000	1244	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.98800	7.96200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2452.00000	2488	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1323.00000	1296	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.06300	8.05000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2719.00000	2737	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1375.00000	1361	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.17100	8.16100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3186.00000	3201	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1449.00000	1438	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.62100	7.60600		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		3058.00000	3199	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		1119.00000	971	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.76000	7.74300		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		11130.00000	11345	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		2000.00000	1904	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			8.04700	8.03800		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		5139.00000	5219	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		3580.00000	3291	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.12700	8.11700		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		20248.00000	20489	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		5213.00000	5048	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.21200	8.17900		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		14505.00000	16120	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		2302.00000	1680	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.25200	8.21800		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		25740.00000	27123	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		10917.00000	10006	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.67400	6.67600		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.75500	6.75800		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.87600	6.87900		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87900	6.87800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.95900	6.95400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.05900	7.04600		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.01500	7.00200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.10000	7.08000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.18400	7.15700		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.13500	7.10900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.21100	7.17800		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.17100	7.16700		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		1300.00000	1313	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.93400	7.93000		4.70	0.00	254.00
R153 On 03/11/2005 Bond Future	8.00	Call		6899.00000	6643	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		3810.00000	3731	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		1963.00000	1798	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		9952.00000	9964	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		15116.00000	14870	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		1079.00000	1010	5.20	0.00	5.00
R153 On 03/11/2005 Bond Future	9.00	Call		46132.00000	45953	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		6.00000	4	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		25092.00000	24886	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		234.00000	205	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		42013.00000	42190	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		14.00000	10	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		30552.00000	30725	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		277.00000	230	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		19474.00000	19604	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		35595.00000	35410	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		41.00000	33	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		56576.00000	56399	6.20	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Put		1.00000	1	6.20	0.00	0.00
R153 On 02/02/2006 Bond Future			7.99200	7.98800		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		13631.00000	13484	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		13128.00000	13148	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		8362.00000	8242	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		18397.00000	18445	4.70	0.00	2.00
R153 On 02/02/2006 Bond Future	7.50	Call		4597.00000	4509	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		25290.00000	25370	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2161.00000	2106	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		33633.00000	33746	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		828.00000	800	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		43200.00000	43340	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		243.00000	232	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		53639.00000	53796	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		20130.00000	19963	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		9206.00000	9207	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		27610.00000	27431	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		6381.00000	6370	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		35813.00000	35629	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		4394.00000	4377	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		44516.00000	44329	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		3019.00000	3000	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			8.03000	8.02600		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		14852.00000	14734	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		15887.00000	15929	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Call		1690.00000	1658	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		53877.00000	54005	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		2874.00000	2828	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		44609.00000	44723	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		4645.00000	4583	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		36041.00000	36138	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		7155.00000	7074	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		28321.00000	28399	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		10529.00000	10430	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		21576.00000	21636	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		20143.00000	20010	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		11273.00000	11299	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		26357.00000	26213	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		7688.00000	7703	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		33392.00000	33239	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		5027.00000	5033	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		41103.00000	40945	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		3145.00000	3146	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		49328.00000	49168	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1879.00000	1878	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			8.06000	8.05700		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		16672.00000	16586	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		18818.00000	18845	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4529.00000	4487	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		45152.00000	45223	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		6570.00000	6517	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		37425.00000	37485	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		9231.00000	9167	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		30419.00000	30467	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		12584.00000	12509	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		24202.00000	24239	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		21506.00000	21412	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		14277.00000	14295	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		27063.00000	26961	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		10553.00000	10564	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		33287.00000	33179	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		7590.00000	7595	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		40096.00000	39985	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5305.00000	5307	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.17500	8.15100		8.00	0.00	13.00
R157 On 03/11/2005 Bond Future	8.25	Call		14533.00000	13027	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		6403.00000	6874	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		4547.00000	3741	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		17077.00000	18248	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		99612.00000	101589	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Call		1.00000	0	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Put		77154.00000	79131	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		49.00000	28	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		55210.00000	57166	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		750.00000	534	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		34373.00000	36134	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		30170.00000	28296	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		1804.00000	1907	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		48583.00000	46613	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		394.00000	401	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		67678.00000	65698	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		71.00000	68	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		86637.00000	84660	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		7.00000	6	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		122547.00000	124524	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.22000	8.19400		8.15	0.00	1.00
R157 On 02/02/2006 Bond Future	8.25	Call		28336.00000	27107	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		23841.00000	24702	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.00	Call		17850.00000	16897	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		33582.00000	34719	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		10150.00000	9484	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		46526.00000	47950	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		245.00000	211	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		123556.00000	125612	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		705.00000	619	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		101607.00000	103611	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2097.00000	1889	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		81048.00000	82930	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		5007.00000	4602	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		62452.00000	64137	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		40955.00000	39492	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		16639.00000	17266	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		55257.00000	53610	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		11517.00000	11959	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		70691.00000	68907	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		7916.00000	8221	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		86204.00000	84309	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		4773.00000	4968	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.25200	8.22600		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		35756.00000	34614	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		33873.00000	34771	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		60738.00000	59273	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		20419.00000	20994	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3143.00000	2925	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		104334.00000	106157	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		5503.00000	5163	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		85244.00000	86945	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		10184.00000	9657	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		68902.00000	70415	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		16806.00000	16071	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		54918.00000	56223	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		25409.00000	24463	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		43323.00000	44419	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		47630.00000	46314	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		26338.00000	27062	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		74824.00000	73236	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		15850.00000	16302	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		89560.00000	87872	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		12295.00000	12648	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.27800	8.25100		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		33142.00000	32037	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		33219.00000	34182	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5139.00000	4853	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		105942.00000	107724	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		8076.00000	7667	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		87935.00000	89594	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		12168.00000	11610	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		71491.00000	73002	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		17621.00000	16893	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		56808.00000	58148	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		24588.00000	23673	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		44028.00000	45183	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		43269.00000	41978	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		24356.00000	25133	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		54865.00000	53401	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		17326.00000	17931	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		67749.00000	66134	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		11943.00000	12397	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		81691.00000	79950	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		7967.00000	8295	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.88000	7.85000		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		8543.00000	6896	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		20976.00000	23023	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		98.00000	53	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		77582.00000	81230	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		184837.00000	188531	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		147669.00000	151363	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Call		2.00000	1	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Put		111907.00000	115600	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		1477.00000	1016	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		45822.00000	49055	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		25300.00000	22390	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		6995.00000	7779	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		49622.00000	46101	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		1701.00000	1875	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		76777.00000	73103	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		316.00000	336	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		104007.00000	100313	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		32.00000	33	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		130506.00000	126812	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		2.00000	2	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.89800	7.86700		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		30052.00000	28205	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		44491.00000	46429	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		46586.00000	44239	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		30473.00000	31910	13.75	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		17234.00000	15930	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		63384.00000	65864	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		266.00000	220	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		185912.00000	189650	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1146.00000	984	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		149904.00000	153527	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		3437.00000	3039	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		116690.00000	120076	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		8515.00000	7719	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		87584.00000	90572	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		66029.00000	63267	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		20471.00000	21493	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		87526.00000	84447	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		13583.00000	14288	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		109344.00000	106012	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		8031.00000	8483	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		132229.00000	128718	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		4518.00000	4790	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.91000	7.87900		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		52952.00000	50730	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		38395.00000	39927	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		38361.00000	36536	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		54168.00000	56097	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3411.00000	3120	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		189205.00000	192668	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		6268.00000	5789	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		155459.00000	158734	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		10770.00000	10034	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		124718.00000	127737	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		17388.00000	16332	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		97395.00000	100093	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		26510.00000	25083	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		73821.00000	76148	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		70071.00000	67481	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		26244.00000	27407	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		89327.00000	86418	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		17275.00000	18120	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		110218.00000	107049	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		10941.00000	11527	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		132205.00000	128838	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		6665.00000	7052	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.91800	7.88700		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		61863.00000	59701	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		48362.00000	49925	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		47563.00000	45722	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		64233.00000	66119	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		11712.00000	11044	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		160825.00000	163883	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		17627.00000	16711	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		131762.00000	134572	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		25464.00000	24263	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		105902.00000	108427	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		35415.00000	33901	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		83382.00000	85594	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		78155.00000	75687	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		35558.00000	36817	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		96177.00000	93433	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		25516.00000	26499	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		115598.00000	112617	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		17862.00000	18607	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		136060.00000	132881	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		12195.00000	12743	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		157206.00000	153870	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		8121.00000	8511	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.72000	7.70600		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		2942.00000	2704	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		1999.00000	2061	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		739.00000	626	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5170.00000	5357	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		31838.00000	32139	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		26284.00000	26585	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		20767.00000	21067	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Call		2.00000	1	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Put		15287.00000	15587	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		75.00000	55	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		9916.00000	10195	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		6852.00000	6554	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		570.00000	572	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		11709.00000	11403	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		123.00000	117	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		16870.00000	16568	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		14.00000	13	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		22092.00000	21792	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		1.00000	1	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		27292.00000	26992	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			7.80100	7.78500		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		5678.00000	5503	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		6351.00000	6482	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1679.00000	1594	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		12014.00000	12236	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		3.00000	2	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		30018.00000	30324	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		31.00000	28	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		25082.00000	25385	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		181.00000	165	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		20297.00000	20588	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		641.00000	598	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		15852.00000	16116	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		3341.00000	3210	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		8830.00000	9006	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		8617.00000	8404	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4501.00000	4595	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		12040.00000	11798	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3164.00000	3229	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		15569.00000	15304	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		1962.00000	2003	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		19461.00000	19179	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1151.00000	1176	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		23623.00000	23329	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		637.00000	651	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.85100	7.83500		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		6497.00000	6352	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		7943.00000	8069	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		534.00000	510	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		27939.00000	28187	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		897.00000	861	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		23916.00000	24152	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1442.00000	1390	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		20099.00000	20319	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2225.00000	2153	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		16544.00000	16744	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3299.00000	3204	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		13304.00000	13481	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		4712.00000	4593	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		10426.00000	10578	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		8669.00000	8498	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		5870.00000	5971	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		11219.00000	11025	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		4198.00000	4276	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		14120.00000	13905	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		2900.00000	2958	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		17328.00000	17096	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1932.00000	1972	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		20788.00000	20543	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1239.00000	1266	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.88600	7.86900		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6900.00000	6770	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		8657.00000	8778	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		8737.00000	8588	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		6807.00000	6909	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2137.00000	2078	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		18826.00000	19017	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2971.00000	2896	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		15900.00000	16076	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4028.00000	3936	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		13215.00000	13374	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5333.00000	5222	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		10796.00000	10936	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		10841.00000	10674	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		5241.00000	5325	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		13200.00000	13016	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3949.00000	4016	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		15793.00000	15594	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2907.00000	2960	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		18592.00000	18381	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2090.00000	2130	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.17000	8.14500		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		11565.00000	10328	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		4762.00000	5149	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		3574.00000	2918	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		13066.00000	14035	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		96160.00000	97785	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		78107.00000	79733	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Call		1.00000	0	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Put		60423.00000	62048	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		34.00000	19	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		43132.00000	44742	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		570.00000	400	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		26693.00000	28148	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		24057.00000	22516	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		1285.00000	1370	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		38686.00000	37068	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		267.00000	274	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		53799.00000	52172	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		45.00000	44	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		68785.00000	67159	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		4.00000	3	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.20900	8.18400		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		22402.00000	21456	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		18214.00000	18857	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		14082.00000	13349	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		25875.00000	26731	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		7980.00000	7469	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		36075.00000	37153	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		50.00000	42	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		114740.00000	116321	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		169.00000	145	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		96837.00000	98402	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		503.00000	441	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		79508.00000	81035	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1588.00000	1432	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		63282.00000	64715	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		3920.00000	3609	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		48646.00000	49925	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		32453.00000	31328	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		12599.00000	13062	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		43828.00000	42562	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		8615.00000	8938	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		56125.00000	54756	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		5853.00000	6073	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		68506.00000	67054	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		3470.00000	3608	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.24200	8.21600		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		23115.00000	22220	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		21003.00000	21724	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		6663.00000	6281	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		52458.00000	53691	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		10641.00000	10103	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		40155.00000	41232	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		16086.00000	15372	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		29633.00000	30535	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		31719.00000	30650	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		14249.00000	14795	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		41758.00000	40534	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		9225.00000	9617	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		52992.00000	51642	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		5685.00000	5950	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		65127.00000	63681	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3327.00000	3496	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.26900	8.24300		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		26489.00000	25637	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		26063.00000	26791	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		9785.00000	9352	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		56244.00000	57391	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		14132.00000	13569	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		44665.00000	45681	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		19680.00000	18975	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		34587.00000	35460	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		34546.00000	33553	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		19077.00000	19663	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		43772.00000	42648	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		13540.00000	13995	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		54024.00000	52785	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		9305.00000	9645	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		65119.00000	63784	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6184.00000	6429	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.15300	8.12400		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		3756.00000	2930	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		13200.00000	14566	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		13161.00000	11473	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		3684.00000	4189	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		90108.00000	92299	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Call		1.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Put		69167.00000	71358	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		36.00000	18	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		48787.00000	50961	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		549.00000	360	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		29398.00000	31400	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		28469.00000	26356	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		543.00000	621	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		45957.00000	43769	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		38.00000	42	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		63468.00000	61276	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Put		1.00000	1	8.55	0.00	0.00
R203 On 02/02/2006 Bond Future			8.18800	8.15700		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		22727.00000	21356	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		15835.00000	16768	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		13935.00000	12920	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		25716.00000	27006	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		674.00000	579	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		91980.00000	94191	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1722.00000	1514	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		72396.00000	74492	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		3878.00000	3477	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		54428.00000	56332	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		7758.00000	7082	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		38682.00000	40311	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		34061.00000	32367	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		8952.00000	9562	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		47495.00000	45548	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		4613.00000	4971	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		62377.00000	60260	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		2155.00000	2342	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.21300	8.18200		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		28528.00000	27246	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		23560.00000	24547	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		20023.00000	18995	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		33482.00000	34723	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2802.00000	2568	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		94651.00000	96686	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5019.00000	4645	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		76542.00000	78437	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		8436.00000	7879	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		60127.00000	61839	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		13360.00000	12580	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		45701.00000	47190	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		63895.00000	61986	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		6258.00000	6618	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		38825.00000	37301	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		15873.00000	16619	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		50715.00000	48979	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		10212.00000	10745	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.23200	8.20000		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		33047.00000	31777	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		29447.00000	30483	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5370.00000	5027	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		97178.00000	99141	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		8357.00000	7873	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		80152.00000	81973	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		12472.00000	11817	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		64732.00000	66382	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		24736.00000	23678	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		39310.00000	40558	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		17892.00000	17042	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		51082.00000	52538	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		42782.00000	41307	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		21437.00000	22268	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		53816.00000	52153	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		15145.00000	15788	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		65961.00000	64135	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		10370.00000	10851	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.13700	8.11200		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		14541.00000	12953	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		3671.00000	4064	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.16700	8.14200		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		15325.00000	14421	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		26523.00000	27572	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.19100	8.16500		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		21902.00000	20962	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		34751.00000	35816	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.21000	8.18400		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		26939.00000	26002	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		41088.00000	42129	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			8.11300	8.09100		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		4987.00000	4161	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		12253.00000	13172	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.14000	8.11700		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		16361.00000	15487	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		25604.00000	26532	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.16200	8.13900		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		23071.00000	22203	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		33937.00000	34850	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.18100	8.15700		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		28256.00000	27359	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		40398.00000	41338	10.20	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,917.00</b>

**Grand Total:** 0.00 1,917.00