



# Daily MTM Report

Daily summary for 19/10/2005

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			7.15400	7.14300			0.00	0.00
R153 On 31/08/2010 Bond			7.91000	7.92000			0.00	0.00
R157 On 15/09/2015 Bond			8.15000	8.16500			0.00	0.00
R186 On 21/12/2026 Bond			7.86500	7.87500			0.00	0.00
R194 On 28/02/2008 Bond			7.69000	7.70000			0.00	0.00
R201 On 21/12/2014 Bond			8.14500	8.16000			0.00	0.00
R203 On 15/09/2017 Bond			8.13000	8.14500			0.00	0.00
R204 On 21/12/2018 Bond			8.12500	8.13000			0.00	0.00
R207 On 15/01/2020 Bond			8.10800	8.10700			0.00	0.00

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

## Derivatives

GOVI On 03/11/2005 jGovi			225.03000	224.89100		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		1465.00000	1467	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		32555.00000	31167	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			229.02000	228.87500		8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		36134.00000	36620	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		47384.00000	46420	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			233.22500	233.07400		5.19	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		52811.00000	53702	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		22071.00000	21452	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			237.59100	237.43800		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		88601.00000	89730	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		14221.00000	13820	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			242.11300	241.96300		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		128047.00000	129306	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		8417.00000	8176	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.15900	7.14900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.89100	7.90300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.15700	8.17400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.80600	7.81700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.66600	7.67900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.08700	8.10300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.11100	8.12700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.07500	8.08100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.07000	8.07000		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.04300	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			7.11300	7.09700		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		17.00000	20	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		392.00000	356	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.28900	7.29600		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		562.00000	550	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		449.00000	455	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.47000	7.46900		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1605.00000	1605	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		457.00000	454	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.57000	7.58800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2075.00000	2044	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		637.00000	649	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.68400	7.71700		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2516.00000	2460	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		762.00000	786	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.80900	7.86200		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2129.00000	2053	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1244.00000	1297	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.93600	7.98800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2488.00000	2411	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1296.00000	1345	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.05200	8.06300		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2737.00000	2719	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1361.00000	1370	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.15800	8.17100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3201.00000	3178	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1438.00000	1449	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.60200	7.62100		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		3199.00000	2913	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		971.00000	1031	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.73700	7.76000		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		11345.00000	11008	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1904.00000	1988	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			8.02700	8.04700		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		5219.00000	4631	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		3291.00000	3524	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.10400	8.12700		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		20489.00000	19789	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		5048.00000	5283	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.19600	8.21200		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		16120.00000	15110	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		1680.00000	1749	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.23500	8.25200		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		27123.00000	26316	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		10006.00000	10341	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.67300	6.67400		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.75100	6.75500		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.87500	6.87600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.88100	6.87900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.96700	6.95900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.07200	7.05900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.02700	7.01500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.11600	7.10000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.20200	7.18400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.14900	7.13500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.22600	7.21100		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.17800	7.17100		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		1313.00000	1335	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.92200	7.93400		4.70	0.00	254.00
R153 On 03/11/2005 Bond Future	8.00	Call		6643.00000	6807	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		3731.00000	3365	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		1798.00000	1811	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		9964.00000	9446	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		14870.00000	15234	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		1010.00000	843	5.20	0.00	5.00
R153 On 03/11/2005 Bond Future	9.00	Call		45953.00000	46482	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		4.00000	3	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		24886.00000	25367	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		205.00000	155	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		42190.00000	41659	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		10.00000	8	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		30725.00000	30193	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		230.00000	219	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		19604.00000	19063	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		35410.00000	35930	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		33.00000	22	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		56399.00000	56929	6.20	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Put		1.00000	0	6.20	0.00	0.00
R153 On 02/02/2006 Bond Future			7.97800	7.99200		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		13484.00000	13722	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		13148.00000	12800	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		8242.00000	8409	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		18445.00000	18025	4.70	0.00	2.00
R153 On 02/02/2006 Bond Future	7.50	Call		4509.00000	4613	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		25370.00000	24886	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2106.00000	2161	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		33746.00000	33212	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		800.00000	823	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		43340.00000	42775	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		232.00000	239	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		53796.00000	53215	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		19963.00000	20271	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		9207.00000	8927	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		27431.00000	27801	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		6370.00000	6152	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		35629.00000	36050	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		4377.00000	4210	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		44329.00000	44791	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		3000.00000	2875	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			8.01500	8.03000		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		14734.00000	14992	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		15929.00000	15590	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Call		1658.00000	1698	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		54005.00000	53448	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		2828.00000	2894	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		44723.00000	44191	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		4583.00000	4683	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		36138.00000	35641	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		7074.00000	7218	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		28399.00000	27947	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		10430.00000	10628	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		21636.00000	21237	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		20010.00000	20330	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		11299.00000	11023	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		26213.00000	26594	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		7703.00000	7487	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		33239.00000	33675	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		5033.00000	4872	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		40945.00000	41428	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		3146.00000	3032	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		49168.00000	49688	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1878.00000	1801	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			8.04300	8.06000		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		16586.00000	16869	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		18845.00000	18488	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4487.00000	4587	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		45223.00000	44684	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		6517.00000	6654	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		37485.00000	36983	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		9167.00000	9348	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		30467.00000	30009	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		12509.00000	12738	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		24239.00000	23830	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		21412.00000	21749	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		14295.00000	13992	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		26961.00000	27352	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		10564.00000	10315	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		33179.00000	33620	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		7595.00000	7397	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		39985.00000	40470	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5307.00000	5153	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.15900	8.17500		8.00	0.00	13.00
R157 On 03/11/2005 Bond Future	8.25	Call		13027.00000	13545	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		6874.00000	6074	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		3741.00000	3859	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		18248.00000	17048	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		101589.00000	100271	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Call		0.00000	0	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Put		79131.00000	77813	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		28.00000	25	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		57166.00000	55845	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		534.00000	529	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		36134.00000	34811	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		28296.00000	29260	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		1907.00000	1553	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		46613.00000	47824	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		401.00000	295	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		65698.00000	66992	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		68.00000	44	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		84660.00000	85974	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		6.00000	3	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		124524.00000	123206	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.20200	8.22000		8.15	0.00	1.00
R157 On 02/02/2006 Bond Future	8.25	Call		27107.00000	27751	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		24702.00000	23899	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.00	Call		16897.00000	17364	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		34719.00000	33740	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		9484.00000	9785	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		47950.00000	46804	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		211.00000	221	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		125612.00000	124175	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		619.00000	647	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		103611.00000	102193	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		1889.00000	1966	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		82930.00000	81560	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		4602.00000	4769	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		64137.00000	62858	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		39492.00000	40302	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		17266.00000	16629	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		53610.00000	54565	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		11959.00000	11468	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		68907.00000	69981	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		8221.00000	7849	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		84309.00000	85498	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		4968.00000	4710	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.23300	8.25200		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		34614.00000	35295	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		34771.00000	33961	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		59273.00000	60194	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		20994.00000	20425	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		2925.00000	3031	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		106157.00000	104771	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		5163.00000	5337	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		86945.00000	85628	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		9657.00000	9939	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		70415.00000	69207	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		16071.00000	16480	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		56223.00000	55142	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		24463.00000	25009	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		44419.00000	43474	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		46314.00000	47121	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		27062.00000	26379	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		73236.00000	74256	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		16302.00000	15832	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		87872.00000	88977	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		12648.00000	12262	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.25800	8.27800		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		32037.00000	32754	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		34182.00000	33367	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		4853.00000	5012	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		107724.00000	106352	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		7667.00000	7903	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		89594.00000	88298	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		11610.00000	11942	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		73002.00000	71802	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		16893.00000	17340	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		58148.00000	57063	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		23673.00000	24251	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		45183.00000	44228	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		41978.00000	42836	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		25133.00000	24459	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		53401.00000	54395	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		17931.00000	17393	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		66134.00000	67251	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		12397.00000	11982	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		79950.00000	81174	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		8295.00000	7987	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.86900	7.88000		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		22390.00000	22907	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		7779.00000	6943	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		6896.00000	6952	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		23023.00000	21727	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		53.00000	45	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		81230.00000	79870	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		188531.00000	187179	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		151363.00000	150011	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Call		1.00000	0	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Put		115600.00000	114247	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		1016.00000	974	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		49055.00000	47660	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		46101.00000	47117	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		1875.00000	1539	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		73103.00000	74367	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		336.00000	248	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		100313.00000	101654	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		33.00000	21	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		126812.00000	128163	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		2.00000	1	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.88600	7.89800		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		44239.00000	44897	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		31910.00000	31106	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		28205.00000	28678	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		46429.00000	45439	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		15930.00000	16229	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		65864.00000	64700	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		220.00000	224	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		189650.00000	188192	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		984.00000	1006	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		153527.00000	152086	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		3039.00000	3106	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		120076.00000	118680	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		7719.00000	7877	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		90572.00000	89268	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		63267.00000	64101	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		21493.00000	20864	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		84447.00000	85433	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		14288.00000	13811	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		106012.00000	107142	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		8483.00000	8150	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		128718.00000	129962	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		4790.00000	4572	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.89800	7.91000		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		50730.00000	51426	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		39927.00000	39172	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		36536.00000	37078	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		56097.00000	55187	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3120.00000	3179	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		192668.00000	191275	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		5789.00000	5895	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		158734.00000	157389	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		10034.00000	10212	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		127737.00000	126463	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		16332.00000	16607	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		100093.00000	98917	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		25083.00000	25481	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		76148.00000	75095	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		67481.00000	68331	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		27407.00000	26807	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		86418.00000	87412	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		18120.00000	17662	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		107049.00000	108167	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		11527.00000	11194	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		128838.00000	130058	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		7052.00000	6821	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.90600	7.91800		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		59701.00000	60401	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		49925.00000	49185	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		45722.00000	46297	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		66119.00000	65254	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		11044.00000	11217	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		163883.00000	162616	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		16711.00000	16962	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		134572.00000	133383	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		24263.00000	24608	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		108427.00000	107331	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		33901.00000	34356	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		85594.00000	84608	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		75687.00000	76513	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		36817.00000	36202	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		93433.00000	94378	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		26499.00000	26002	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		112617.00000	113668	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		18607.00000	18218	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		132881.00000	134026	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		12743.00000	12447	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		153870.00000	155092	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		8511.00000	8293	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.70600	7.72000		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		2704.00000	2796	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		2061.00000	1853	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		626.00000	637	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5357.00000	5068	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		32139.00000	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		26585.00000	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		21067.00000	20767	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Call		1.00000	1	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Put		15587.00000	15286	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		55.00000	52	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		10195.00000	9893	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		6554.00000	6757	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		572.00000	475	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		11403.00000	11674	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		117.00000	88	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		16568.00000	16864	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		13.00000	8	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		21792.00000	22092	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		1.00000	0	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		26992.00000	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	7.80100		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		5503.00000	5623	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		6482.00000	6295	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1594.00000	1642	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		12236.00000	11977	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		2.00000	2	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		30324.00000	30017	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		28.00000	29	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		25385.00000	25080	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		165.00000	172	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		20588.00000	20288	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		598.00000	620	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		16116.00000	15831	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		3210.00000	3292	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		9006.00000	8781	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		8404.00000	8560	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4595.00000	4444	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		11798.00000	11986	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3229.00000	3110	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		15304.00000	15525	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		2003.00000	1918	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		19179.00000	19428	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1176.00000	1117	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		23329.00000	23599	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		651.00000	613	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.83100	7.85100		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		6352.00000	6493	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		8069.00000	7871	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		510.00000	527	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		28187.00000	27864	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		861.00000	888	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		24152.00000	23839	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1390.00000	1431	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		20319.00000	20020	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2153.00000	2213	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		16744.00000	16464	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3204.00000	3288	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		13481.00000	13224	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		4593.00000	4703	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		10578.00000	10349	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		8498.00000	8671	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		5971.00000	5804	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		11025.00000	11230	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		4276.00000	4141	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		13905.00000	14140	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		2958.00000	2853	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		17096.00000	17358	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1972.00000	1894	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		20543.00000	20827	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1266.00000	1210	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.86300	7.88600		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		8588.00000	8758	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		6909.00000	6740	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6770.00000	6915	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		8778.00000	8584	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2078.00000	2136	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		19017.00000	18736	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2896.00000	2972	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		16076.00000	15812	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3936.00000	4033	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		13374.00000	13131	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5222.00000	5342	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		10936.00000	10716	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		10674.00000	10870	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		5325.00000	5182	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		13016.00000	13237	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		4016.00000	3897	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		15594.00000	15838	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2960.00000	2864	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		18381.00000	18646	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2130.00000	2055	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.15300	8.17000		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		10328.00000	10794	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		5149.00000	4510	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		2918.00000	3035	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		14035.00000	13047	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		97785.00000	96680	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		79733.00000	78628	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Call		0.00000	0	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Put		62048.00000	60943	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		19.00000	17	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		44742.00000	43635	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		400.00000	401	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		28148.00000	27044	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		22516.00000	23351	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		1370.00000	1100	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		37068.00000	38096	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		274.00000	197	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		52172.00000	53261	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		44.00000	28	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		67159.00000	68263	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		3.00000	2	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.19100	8.20900		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		21456.00000	21973	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		18857.00000	18230	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		13349.00000	13724	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		26731.00000	25962	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		7469.00000	7710	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		37153.00000	36250	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		42.00000	44	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		116321.00000	115179	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		145.00000	153	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		98402.00000	97266	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		441.00000	462	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		81035.00000	79913	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1432.00000	1492	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		64715.00000	63631	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		3609.00000	3743	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		49925.00000	48914	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		31328.00000	31979	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		13062.00000	12570	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		42562.00000	43330	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		8938.00000	8561	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		54756.00000	55618	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		6073.00000	5791	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		67054.00000	68006	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		3608.00000	3415	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.22300	8.24200		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		22220.00000	22776	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		21724.00000	21099	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		6281.00000	6489	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		53691.00000	52718	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		10103.00000	10410	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		41232.00000	40359	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		15372.00000	15798	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		30535.00000	29780	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		30650.00000	31338	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		14795.00000	14304	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		40534.00000	41347	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		9617.00000	9250	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		51642.00000	52563	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		5950.00000	5691	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		63681.00000	64688	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3496.00000	3324	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.25000	8.26900		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		25637.00000	26179	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		26791.00000	26179	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		9352.00000	9604	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		57391.00000	56489	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		13569.00000	13908	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		45681.00000	44866	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		18975.00000	19412	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		35460.00000	34744	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		33553.00000	34202	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		19663.00000	19157	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		42648.00000	43398	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		13995.00000	13592	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		52785.00000	53628	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		9645.00000	9335	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		63784.00000	64708	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6429.00000	6199	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.13700	8.15300		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		11473.00000	12078	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		4189.00000	3585	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		2930.00000	3068	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		14566.00000	13495	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		92299.00000	91091	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Call		0.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Put		71358.00000	70149	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		18.00000	17	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		50961.00000	49751	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		360.00000	360	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		31400.00000	30192	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		26356.00000	27406	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		621.00000	464	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		43769.00000	44961	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		42.00000	26	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		61276.00000	62484	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			8.17100	8.18800		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		21356.00000	21966	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		16768.00000	16115	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		12920.00000	13337	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		27006.00000	26160	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		579.00000	604	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		94191.00000	92952	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1514.00000	1576	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		74492.00000	73291	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		3477.00000	3612	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		56332.00000	55204	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		7082.00000	7335	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		40311.00000	39301	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		32367.00000	33172	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		9562.00000	9104	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		45548.00000	46522	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		4971.00000	4681	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		60260.00000	61359	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		2342.00000	2178	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.19500	8.21300		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		27246.00000	27883	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		24547.00000	23868	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		18995.00000	19486	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		34723.00000	33897	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2568.00000	2659	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		96686.00000	95461	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		4645.00000	4799	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		78437.00000	77275	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		7879.00000	8121	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		61839.00000	60765	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		12580.00000	12936	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		47190.00000	46230	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		61986.00000	63024	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		6618.00000	6340	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		37301.00000	38085	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		16619.00000	16086	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		48979.00000	49900	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		10745.00000	10349	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.21400	8.23200		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		31777.00000	32404	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		30483.00000	29813	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5027.00000	5172	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		99141.00000	97989	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		7873.00000	8085	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		81973.00000	80889	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		11817.00000	12113	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		66382.00000	65382	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		23678.00000	24186	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		40558.00000	39770	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		17042.00000	17439	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		52538.00000	51638	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		41307.00000	42052	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		22268.00000	21717	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		52153.00000	53012	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		15788.00000	15350	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		64135.00000	65096	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		10851.00000	10515	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.13100	8.13700		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		12953.00000	13062	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		4064.00000	3698	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.16000	8.16700		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		14421.00000	14552	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		27572.00000	27157	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.18400	8.19100		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		20962.00000	21125	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		35816.00000	35440	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.20300	8.21000		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		26002.00000	26180	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		42129.00000	41775	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			8.11300	8.11300		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		4161.00000	3937	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		13172.00000	12948	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.13900	8.14000		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		15487.00000	15427	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		26532.00000	26393	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.16200	8.16200		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		22203.00000	22133	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		34850.00000	34780	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.18000	8.18100		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		27359.00000	27335	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		41338.00000	41238	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