



Daily MTM Report

Daily summary for 24/10/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R152 On 28/02/2006 Bond			7.14000	7.14300			0.00	0.00
R153 On 31/08/2010 Bond			7.97000	7.96000			0.00	1,000,000.00
R157 On 15/09/2015 Bond			8.19500	8.18000			0.00	0.00
R186 On 21/12/2026 Bond			7.91500	7.90000			0.00	0.00
R194 On 28/02/2008 Bond			7.83500	7.82000			0.00	0.00
R201 On 21/12/2014 Bond			8.19000	8.17500			0.00	0.00
R203 On 15/09/2017 Bond			8.18500	8.16500			0.00	0.00
R204 On 21/12/2018 Bond			8.17000	8.15500			0.00	0.00
R207 On 15/01/2020 Bond			8.14600	8.13300			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for j-Bonds:							0.00	1,000,000.00

Derivatives

GOVI On 03/11/2005 jGovi			224.40600	224.54500		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		722.00000	330	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		35272.00000	36270	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			228.37300	228.51900		8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		33920.00000	32678	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		48730.00000	48948	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			232.57800	232.72100		5.19	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		50311.00000	49158	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		23101.00000	23378	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			236.98600	237.12200		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		86010.00000	84804	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		14790.00000	14944	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			241.58700	241.71400		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		125807.00000	124616	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		8667.00000	8746	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.15200	7.15200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.94300	7.93400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.19700	8.18200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.85600	7.84100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.79900	7.78600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.12800	8.11400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.16400	8.14500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.11700	8.10300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.10600	8.09300		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.04300	7.04300		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			7.09600	7.10400		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		14.00000	7	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		371.00000	383	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.44900	7.43900		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		761.00000	771	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		299.00000	283	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.68400	7.63400		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1890.00000	1977	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		339.00000	304	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.85200	7.80900		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2454.00000	2527	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		475.00000	444	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.94400	7.90900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2841.00000	2898	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		618.00000	591	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.03600	8.00100		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2328.00000	2376	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1103.00000	1066	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.13100	8.07100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2607.00000	2694	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1212.00000	1152	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.20700	8.13400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2839.00000	2947	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1290.00000	1220	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.21200	8.26900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3359.00000	3260	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1339.00000	1389	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.78500	7.74900		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4866.00000	5359	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		305.00000	134	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.93100	7.90000		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		13314.00000	13727	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1303.00000	1155	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			8.11600	8.09400		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6002.00000	6207	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		2152.00000	1458	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.19500	8.17200		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		21655.00000	22212	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		4408.00000	4036	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.23400	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		15691.00000	16576	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		1268.00000	672	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.27500	8.25300		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		26930.00000	27671	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		9765.00000	9033	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.66900	6.52600		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.73700	6.59700		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.85500	6.71600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.86800	6.79900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.95300	6.88300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.06200	6.99300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.02500	6.97800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.12000	7.06800		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.21200	7.15400		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.16200	7.11200		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.24500	7.18700		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.16200	7.16500		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		1294.00000	1285	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.98000	7.97100		4.70	1.00	138.00
R153 On 03/11/2005 Bond Future	8.00	Call		5220.00000	4448	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		3942.00000	3567	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		1092.00000	697	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		10892.00000	10893	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		13176.00000	12506	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		949.00000	676	5.20	0.00	5.00
R153 On 03/11/2005 Bond Future	9.00	Call		44317.00000	43919	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		2.00000	0	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		23204.00000	22727	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		156.00000	76	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		43823.00000	44220	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		2.00000	0	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		32350.00000	32745	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		87.00000	31	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		21095.00000	21435	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		33763.00000	33352	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		19.00000	5	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		54765.00000	54368	6.20	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Put		0.00000	0	6.20	0.00	0.00
R153 On 02/02/2006 Bond Future			8.04200	8.03200		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		12459.00000	12065	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		13799.00000	13824	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		7456.00000	7140	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		19335.00000	19437	4.70	0.00	2.00
R153 On 02/02/2006 Bond Future	7.50	Call		3971.00000	3745	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		26508.00000	26700	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		1791.00000	1654	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		35106.00000	35388	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		650.00000	584	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		44865.00000	45218	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		177.00000	153	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		55417.00000	55811	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		18739.00000	18292	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		9658.00000	9630	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		26054.00000	25577	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		6669.00000	6610	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		34143.00000	33654	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		4567.00000	4496	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		42770.00000	42280	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		3116.00000	3045	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			8.08200	8.07200		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		13808.00000	13503	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		16672.00000	16763	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		18915.00000	18571	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		11874.00000	11926	4.34	20.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1462.00000	1384	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		55478.00000	55797	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		2531.00000	2416	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		46094.00000	46376	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		4156.00000	3996	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		37380.00000	37618	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		6493.00000	6284	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		29488.00000	29676	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		9679.00000	9420	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		22554.00000	22693	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		24966.00000	24592	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		8125.00000	8148	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		31865.00000	31471	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		5328.00000	5331	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		39471.00000	39066	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		3341.00000	3333	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		47620.00000	47212	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1999.00000	1988	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			8.10800	8.09800		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		15809.00000	15539	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		19495.00000	19601	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4165.00000	4039	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		46329.00000	46578	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		6095.00000	5934	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		38491.00000	38705	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		8632.00000	8435	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		31360.00000	31538	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		11854.00000	11619	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		25012.00000	25153	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		20514.00000	20214	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		14825.00000	14900	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		25953.00000	25626	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		10983.00000	11032	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		32072.00000	31725	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		7916.00000	7944	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		38793.00000	38431	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5543.00000	5557	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.20200	8.18800		8.00	0.00	8.00
R157 On 03/11/2005 Bond Future	8.25	Call		11463.00000	9743	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		6380.00000	5809	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		2754.00000	1790	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		18330.00000	18516	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		102658.00000	103808	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		80200.00000	81350	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		8.00000	1	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		58215.00000	59358	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		276.00000	103	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		36946.00000	37923	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		26823.00000	25247	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		1503.00000	1078	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		45389.00000	44113	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		247.00000	121	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		64591.00000	63420	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		31.00000	9	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		83586.00000	82434	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		2.00000	0	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		125593.00000	126743	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.24800	8.23300		8.15	0.00	1.00
R157 On 02/02/2006 Bond Future	8.25	Call		26199.00000	25211	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		24837.00000	25051	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.00	Call		16154.00000	15357	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		35019.00000	35424	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		8936.00000	8359	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		48445.00000	49070	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		178.00000	148	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		126622.00000	127794	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		539.00000	463	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		104575.00000	105701	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		1702.00000	1515	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		83786.00000	84801	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		4253.00000	3893	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		64831.00000	65673	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		38468.00000	37342	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		17285.00000	17361	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		52515.00000	51302	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		11908.00000	11897	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		67777.00000	66517	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		8135.00000	8077	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		83179.00000	81909	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		4881.00000	4812	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.28100	8.26500		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		33831.00000	32934	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		35007.00000	35362	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		58330.00000	57233	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		21070.00000	21224	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		2749.00000	2561	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		106999.00000	108063	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		4898.00000	4609	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		87698.00000	88662	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		9258.00000	8816	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		71035.00000	71845	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		15532.00000	14928	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		56703.00000	57351	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		23793.00000	23033	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		44767.00000	45259	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		45440.00000	44430	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		27207.00000	27449	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		72244.00000	71080	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		16329.00000	16417	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		86846.00000	85636	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		12641.00000	12683	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.30400	8.28800		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		31483.00000	30705	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		34393.00000	34838	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		4674.00000	4447	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		108311.00000	109307	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		7422.00000	7105	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		90115.00000	91020	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		11291.00000	10868	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		73447.00000	74247	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		16493.00000	15954	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		58513.00000	59197	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		23194.00000	22534	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		45468.00000	46031	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		41358.00000	40472	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		25278.00000	25615	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		52728.00000	51748	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		18024.00000	18267	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		65421.00000	64365	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		12449.00000	12616	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		79210.00000	78095	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		8319.00000	8428	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.91800	7.90400		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		19187.00000	16643	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		7519.00000	6687	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		4888.00000	3306	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		23958.00000	24088	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		13.00000	2	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		84133.00000	85834	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		191474.00000	193186	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		154306.00000	156018	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Call		0.00000	0	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Put		118542.00000	120254	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		491.00000	192	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		51473.00000	52886	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		42818.00000	40610	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		1535.00000	1039	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		70037.00000	68207	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		213.00000	95	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		97351.00000	95629	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		14.00000	3	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		123867.00000	122154	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		1.00000	0	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.93800	7.92200		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		42074.00000	40469	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		32663.00000	32997	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		26451.00000	25137	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		47593.00000	48217	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		14658.00000	13699	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		67509.00000	68490	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		172.00000	140	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		192521.00000	194427	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		818.00000	698	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		156279.00000	158097	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		2635.00000	2334	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		122589.00000	124228	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		6924.00000	6326	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		92695.00000	94037	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		60794.00000	58984	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		21937.00000	22067	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		81764.00000	79830	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		14522.00000	14528	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		103200.00000	101211	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		8588.00000	8539	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		125834.00000	123830	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		4824.00000	4759	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.95000	7.93500		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		48729.00000	47408	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		40942.00000	41424	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		34857.00000	33731	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		57433.00000	58111	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2825.00000	2618	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		195388.00000	196985	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		5311.00000	4977	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		161271.00000	162740	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		9314.00000	8815	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		130031.00000	131336	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		15318.00000	14621	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		102094.00000	103201	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		23741.00000	22830	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		77821.00000	78714	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		65197.00000	63711	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		28139.00000	28456	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		83902.00000	82290	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		18618.00000	18810	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		104355.00000	102655	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		11848.00000	11951	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		126018.00000	124262	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		7247.00000	7295	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.95700	7.94200		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		57849.00000	56599	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		50947.00000	51487	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		44121.00000	43028	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		67391.00000	68089	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		10421.00000	9982	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		166134.00000	167485	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		15873.00000	15285	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		136607.00000	137810	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		23181.00000	22429	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		110218.00000	111257	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		32560.00000	31637	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		87127.00000	87994	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		73608.00000	72219	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		37610.00000	38012	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		91156.00000	89651	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		27095.00000	27380	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		110176.00000	108578	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		19039.00000	19232	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		130311.00000	128644	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		13046.00000	13170	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		151202.00000	149486	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		8716.00000	8791	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.85100	7.83700		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		1329.00000	985	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		3191.00000	3146	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		173.00000	81	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7409.00000	7616	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		34644.00000	34943	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		29090.00000	29389	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		23572.00000	23871	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Call		0.00000	0	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Put		18091.00000	18390	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		6.00000	1	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		12651.00000	12946	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		4407.00000	3959	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		930.00000	781	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		8964.00000	8595	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		183.00000	113	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		14068.00000	13758	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		18.00000	7	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		19287.00000	18987	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		24487.00000	24188	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			7.95200	7.93500		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		6862.00000	6599	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		5620.00000	5682	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		4284.00000	4071	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		7831.00000	7942	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1070.00000	975	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		14279.00000	14510	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		1.00000	0	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		32890.00000	33214	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		11.00000	9	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		27936.00000	28258	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		83.00000	69	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		23073.00000	23384	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		354.00000	311	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		18439.00000	18721	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		2346.00000	2191	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		10709.00000	10879	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		9986.00000	9688	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3984.00000	4011	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		13259.00000	12940	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		2525.00000	2531	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		16950.00000	16620	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1514.00000	1509	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		20967.00000	20633	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		856.00000	846	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			8.02000	8.00200		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		7084.00000	6877	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		7117.00000	7215	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		5179.00000	5003	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		9458.00000	9586	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		351.00000	323	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		30589.00000	30866	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		611.00000	569	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		26463.00000	26726	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1018.00000	957	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		22509.00000	22752	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1625.00000	1539	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		18777.00000	18995	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2486.00000	2372	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		15323.00000	15514	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		3656.00000	3511	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		12202.00000	12362	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		9376.00000	9142	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		5188.00000	5259	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		12042.00000	11785	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		3656.00000	3703	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		15048.00000	14773	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		2485.00000	2515	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		18343.00000	18055	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1626.00000	1643	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			8.06700	8.04900		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		7316.00000	7147	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		8036.00000	8132	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		5680.00000	5532	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		10088.00000	10205	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1624.00000	1558	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		20964.00000	21162	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2308.00000	2223	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		17887.00000	18067	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3194.00000	3089	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		15032.00000	15191	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		4311.00000	4185	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		12425.00000	12563	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		9222.00000	9034	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		6273.00000	6349	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		11394.00000	11188	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		4793.00000	4851	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		13816.00000	13594	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		3581.00000	3624	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		16465.00000	16231	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2613.00000	2644	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.19700	8.18200		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		9144.00000	7760	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		4745.00000	4333	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		2162.00000	1395	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		14059.00000	14263	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		98564.00000	99536	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		80512.00000	81484	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		62827.00000	63800	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		5.00000	1	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		45507.00000	46475	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		207.00000	76	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		28735.00000	29575	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		21430.00000	20153	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		1063.00000	758	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		36179.00000	35122	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		164.00000	79	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		51368.00000	50382	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		19.00000	5	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		66378.00000	65405	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		1.00000	0	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.23800	8.22200		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		20737.00000	19922	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		18963.00000	19162	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		12761.00000	12106	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		26968.00000	27327	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		7036.00000	6563	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		37545.00000	38087	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		34.00000	26	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		117138.00000	118145	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		122.00000	100	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		99204.00000	100196	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		383.00000	326	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		81802.00000	82759	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1288.00000	1140	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		65396.00000	66262	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		3334.00000	3041	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		50474.00000	51196	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		30518.00000	29587	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		13078.00000	13160	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		41699.00000	40693	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		8899.00000	8908	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		53866.00000	52819	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		6008.00000	5976	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		66165.00000	65107	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		3543.00000	3499	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.27100	8.25500		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		21641.00000	20973	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		21951.00000	22274	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		5998.00000	5684	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		54214.00000	54892	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		9721.00000	9293	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		41657.00000	42220	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		14889.00000	14339	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		30858.00000	31299	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		29989.00000	29217	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		14941.00000	15161	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		39811.00000	38957	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		9701.00000	9838	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		50876.00000	49962	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		5991.00000	6068	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		62889.00000	61936	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3511.00000	3550	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.29500	8.28000		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		25165.00000	24575	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		26986.00000	27304	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		9081.00000	8757	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		57787.00000	58371	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		13230.00000	12818	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		46009.00000	46505	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		18567.00000	18065	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		35720.00000	36126	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		33024.00000	32354	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		19800.00000	20039	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		42072.00000	41334	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		14086.00000	14256	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		52173.00000	51379	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		9700.00000	9815	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		63147.00000	62311	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6458.00000	6531	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.19100	8.17100		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		9923.00000	8209	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		3996.00000	3787	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		2039.00000	1207	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		15032.00000	15705	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		93657.00000	95162	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		72715.00000	74220	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		4.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		52304.00000	53805	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		166.00000	51	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		32563.00000	33953	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		24851.00000	23197	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		474.00000	325	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		42391.00000	40872	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		21.00000	8	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		59918.00000	58413	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Put		0.00000	0	8.55	0.00	0.00
R203 On 02/02/2006 Bond Future			8.22700	8.20700		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		20325.00000	19270	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		17146.00000	17571	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		12118.00000	11308	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		27613.00000	28283	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		492.00000	412	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		95512.00000	96913	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1327.00000	1151	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		75714.00000	77018	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		3131.00000	2795	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		57395.00000	58540	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		6521.00000	5965	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		41159.00000	42083	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		31158.00000	29906	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		9762.00000	9991	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		44223.00000	42843	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		5055.00000	5155	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		58875.00000	57426	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		2366.00000	2397	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.25300	8.23200		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		26321.00000	25334	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		25010.00000	25552	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		18230.00000	17421	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		35345.00000	36066	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2373.00000	2176	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		97878.00000	99211	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		4341.00000	4030	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		79520.00000	80739	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		7437.00000	6981	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		62785.00000	63858	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		11981.00000	11354	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		47978.00000	48882	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		60722.00000	59346	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		6742.00000	6896	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		36235.00000	35088	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		16940.00000	17323	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		47800.00000	46522	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		10952.00000	11204	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.27000	8.24900		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		30981.00000	30048	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		30909.00000	31483	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		4783.00000	4511	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		100119.00000	101354	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		7535.00000	7155	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		82858.00000	83985	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		11372.00000	10865	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		67159.00000	68160	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		22997.00000	22206	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		41100.00000	41816	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		16481.00000	15835	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		53199.00000	54060	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		40407.00000	39341	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		22590.00000	23032	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		51163.00000	49982	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		16020.00000	16347	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		63073.00000	61796	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		11010.00000	11241	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.17500	8.16000		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		11042.00000	9475	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		3971.00000	3588	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.20700	8.19100		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		13397.00000	12639	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		28419.00000	28906	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.23100	8.21500		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		19976.00000	19262	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		36675.00000	37189	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.24800	8.23300		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		25071.00000	24414	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		42943.00000	43422	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			8.15000	8.13800		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		2898.00000	1978	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		13886.00000	13913	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.17800	8.16500		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		14390.00000	13696	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		27388.00000	27708	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.20100	8.18800		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		21115.00000	20477	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		35771.00000	36134	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.21800	8.20500		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		26364.00000	25754	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		42176.00000	42556	10.20	0.00	0.00
Total for Derivatives:							21.00	1,816.00

Grand Total: 21.00 1,001,816.00