



Daily MTM Report

Daily summary for 01/11/2005

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			7.21900	7.22200			0.00	0.00
R153 On 31/08/2010 Bond			7.81500	7.86500			0.00	0.00
R157 On 15/09/2015 Bond			8.02500	8.07500			0.00	0.00
R186 On 21/12/2026 Bond			7.73500	7.79000			0.00	0.00
R194 On 28/02/2008 Bond			7.72500	7.77000			0.00	0.00
R201 On 21/12/2014 Bond			8.00500	8.06000			0.00	0.00
R203 On 15/09/2017 Bond			8.01000	8.06000			0.00	0.00
R204 On 21/12/2018 Bond			7.99500	8.04000			0.00	0.00
R207 On 15/01/2020 Bond			7.97200	8.01500			0.00	0.00

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

Derivatives

GOVI On 03/11/2005 jGovi			226.33500		225.75100		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call			97.00000	129	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put			22587.00000	16779	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			230.35900		229.76900		8.38	0.00	463.00
GOVI On 02/02/2006 jGovi	230.00	Call			37845.00000	40653	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put			40155.00000	37063	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			234.66200		234.06700		5.19	0.00	195.00
GOVI On 04/05/2006 jGovi	230.00	Call			58337.00000	62427	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put			17667.00000	15807	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			239.12500		238.53300		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call			96552.00000	101325	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put			11222.00000	10075	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			243.73200		243.15200		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call			138015.00000	143152	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put			6495.00000	5832	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.18300		7.18500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.78700		7.83600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.02800		8.07600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.67800		7.73300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.68900		7.73200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.95100		8.00300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.98900		8.03900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.94800		7.99100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.93600		7.97600		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.12100		7.12100		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			7.13100	7.13800		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		1.00000	0	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		275.00000	291	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.33200	7.39100		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		664.00000	576	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		319.00000	376	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.61800	7.65500		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1910.00000	1840	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		308.00000	328	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.76700	7.83600		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2486.00000	2359	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		441.00000	483	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.86000	7.91400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2833.00000	2736	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		599.00000	634	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.95200	8.00900		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2323.00000	2236	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1079.00000	1131	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.02000	8.07300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2595.00000	2514	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1194.00000	1243	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.09800	8.22200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2960.00000	2769	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1196.00000	1307	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.12800	8.24800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3310.00000	3111	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1345.00000	1461	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.70900	7.76500		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4868.00000	3836	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6.00000	6	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.83900	7.91000		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		13289.00000	12203	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1106.00000	1324	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			7.99200	8.02300		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		2323.00000	1322	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		1381.00000	1652	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.05600	8.08900		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		18784.00000	17815	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		4916.00000	5282	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.08900	8.10200		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		7574.00000	6520	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		610.00000	437	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.12100	8.13600		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		21264.00000	20594	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		12000.00000	12344	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.71800	6.72100		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.85800	6.86400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.04100	7.04700		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.97400	6.97800		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.07200	7.07700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.17600	7.18300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.11200	7.11800		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.21000	7.21600		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.32500	7.33200		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.26900	7.27300		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.23000	7.23700		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		1518.00000	1496	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.81800	7.86900		4.70	8.00	141.00
R153 On 03/11/2005 Bond Future	7.75	Call		428.00000	605	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		5717.00000	3631	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		6201.00000	8117	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		412.00000	65	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		16740.00000	19000	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		3.00000	0	5.20	0.00	5.00
R153 On 03/11/2005 Bond Future	9.00	Call		48826.00000	51089	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		0.00000	0	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		27558.00000	29821	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		0.00000	0	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		39313.00000	37050	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		0.00000	0	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		27838.00000	25575	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		1.00000	0	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		16498.00000	14235	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		38254.00000	40517	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		0.00000	0	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		59275.00000	61538	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			7.86500	7.91900		4.70	5.00	263.00
R153 On 02/02/2006 Bond Future	8.00	Call		14270.00000	15484	4.95	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future	8.00	Put		10868.00000	9808	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		781.00000	930	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		40254.00000	38129	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		8685.00000	9589	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		15822.00000	14451	4.70	0.00	1.00
R153 On 02/02/2006 Bond Future	7.50	Call		4690.00000	5286	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		22485.00000	20806	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2139.00000	2472	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		30712.00000	28770	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		212.00000	262	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		50710.00000	48485	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		21129.00000	22616	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		7306.00000	6518	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		28968.00000	30675	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		4840.00000	4272	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		37498.00000	39372	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		3179.00000	2779	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		46477.00000	48473	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		2081.00000	1803	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			7.88400	7.94100		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		16041.00000	17239	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		13687.00000	12607	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		21704.00000	23142	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		9446.00000	8605	4.34	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1784.00000	2010	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		50583.00000	48530	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3066.00000	3419	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		41413.00000	39487	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		4991.00000	5512	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		32999.00000	31240	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		7720.00000	8444	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		25498.00000	23944	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		11379.00000	12334	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		19037.00000	17714	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		28297.00000	29952	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		6240.00000	5616	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		35688.00000	37528	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		3934.00000	3495	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		43709.00000	45696	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		2363.00000	2071	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		52187.00000	54282	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1349.00000	1165	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			7.89200	7.95200		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		18240.00000	19420	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		16429.00000	15340	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	7.00	Call		5011.00000	5476	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		41677.00000	39873	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		7259.00000	7878	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		34157.00000	32507	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		10174.00000	10968	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		27405.00000	25930	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		13823.00000	14807	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		21484.00000	20199	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		23420.00000	24794	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		12233.00000	11339	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		29325.00000	30881	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		8857.00000	8145	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		35881.00000	37601	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		6227.00000	5678	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		42993.00000	44854	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		4245.00000	3837	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.02700	8.07800		8.00	3.00	6.00
R157 On 03/11/2005 Bond Future	8.00	Call		1574.00000	2277	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		8066.00000	4529	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Call		14597.00000	18457	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		429.00000	49	8.41	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		93574.00000	89334	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		71115.00000	66875	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		0.00000	0	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		49123.00000	44883	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		7.00000	4	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		27592.00000	23349	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		34406.00000	38644	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		2.00000	0	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		54226.00000	58466	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		0.00000	0	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		73645.00000	77885	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		0.00000	0	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		92668.00000	96908	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		0.00000	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		116509.00000	112269	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.06300	8.11600		8.15	3.00	140.00
R157 On 02/02/2006 Bond Future	8.00	Call		18895.00000	20744	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		28332.00000	25880	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		30111.00000	32533	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		19321.00000	17441	8.57	0.00	250.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/02/2006 Bond Future	7.75	Call		10612.00000	11870	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		40692.00000	37649	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		208.00000	257	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		117224.00000	112972	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		650.00000	787	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		95257.00000	91094	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2058.00000	2416	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		74713.00000	70771	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		5113.00000	5849	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		56263.00000	52699	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		43514.00000	46430	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		12903.00000	11517	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		58561.00000	61868	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		8526.00000	7532	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		74655.00000	78257	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		5584.00000	4886	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		90869.00000	94730	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		3142.00000	2702	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.08400	8.13800		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		38240.00000	40564	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		29419.00000	27462	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		27294.00000	29213	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		38271.00000	35909	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		64378.00000	67376	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		17121.00000	15838	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3372.00000	3799	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		97626.00000	93771	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		5962.00000	6645	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		78766.00000	75167	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		11019.00000	12083	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		62799.00000	59582	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		18128.00000	19616	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		49303.00000	46510	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		50708.00000	53395	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		22479.00000	20884	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		78970.00000	82227	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		13059.00000	12034	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		94155.00000	97623	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		9953.00000	9140	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.09700	8.15200		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		36371.00000	38694	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		28825.00000	26888	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		27115.00000	29036	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		38934.00000	36594	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5720.00000	6311	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	7.00	Put		98901.00000	95231	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		8986.00000	9836	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		81222.00000	77812	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		13515.00000	14680	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		65216.00000	62120	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		19512.00000	21040	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		51076.00000	48344	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		47227.00000	49939	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		20691.00000	19143	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		59537.00000	62606	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		14376.00000	13185	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		73083.00000	76461	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		9654.00000	8773	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		87606.00000	91240	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		6259.00000	5633	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.73600	7.79100		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		3641.00000	5716	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		8761.00000	3961	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		25899.00000	32510	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		281.00000	17	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		0.00000	0	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		70170.00000	63295	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		177524.00000	170649	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		140356.00000	133481	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		104592.00000	97717	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		20.00000	17	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		37052.00000	30173	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		55234.00000	62109	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		1.00000	0	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		83774.00000	90650	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		0.00000	0	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		111287.00000	118163	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		0.00000	0	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		137816.00000	144692	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		0.00000	0	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.74900	7.80600		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		31094.00000	34426	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		38036.00000	34302	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		48590.00000	52882	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		24980.00000	22205	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		17540.00000	19843	12.60	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/02/2006 Bond Future	7.50	Put		56193.00000	51428	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		208.00000	270	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		178357.00000	171352	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1001.00000	1243	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		142263.00000	135437	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		3235.00000	3880	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		108990.00000	102568	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		8412.00000	9770	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		79984.00000	74275	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		69071.00000	74163	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		16016.00000	14041	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		91549.00000	97256	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		10109.00000	8748	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		114398.00000	120615	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		5588.00000	4738	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		138120.00000	144691	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		2912.00000	2416	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.75400	7.81200		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		40616.00000	44082	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		48251.00000	44577	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		56116.00000	60362	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		33388.00000	30494	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3434.00000	3935	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		181055.00000	174417	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		6424.00000	7276	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		147443.00000	141154	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		11189.00000	12527	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		116965.00000	111163	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		18238.00000	20196	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		90073.00000	84891	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		27977.00000	30661	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		67116.00000	62659	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		74194.00000	79161	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		22194.00000	20021	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		94378.00000	99966	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		14154.00000	12601	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		116100.00000	122184	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		8651.00000	7596	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		138779.00000	145236	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		5066.00000	4384	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.75500	7.81400		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		50507.00000	54079	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		58336.00000	54693	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		65604.00000	69816	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		43261.00000	40258	12.16	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	6.75	Call		12368.00000	13627	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		152640.00000	146684	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		18678.00000	20422	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		123972.00000	118501	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		27036.00000	29343	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		98632.00000	93724	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		37625.00000	40551	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		76751.00000	72462	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		82713.00000	87527	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		31275.00000	28874	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		101529.00000	106884	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		22027.00000	20166	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		121684.00000	127504	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		15107.00000	13711	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		142794.00000	148994	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		10088.00000	9073	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		164485.00000	170985	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		6559.00000	5844	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.73000	7.77600		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		770.00000	1069	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		1327.00000	640	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		6.00000	4	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5937.00000	4950	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		33338.00000	32353	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		27784.00000	26799	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		22267.00000	21281	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		16786.00000	15800	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		0.00000	0	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		11341.00000	10355	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		4825.00000	5771	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		43.00000	3	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		10086.00000	11072	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		0.00000	0	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		15356.00000	16341	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		0.00000	0	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		20591.00000	21576	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		0.00000	0	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		25792.00000	26778	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
R194 On 02/02/2006 Bond Future			7.80700	7.85900		2.25	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	7.75	Call		4618.00000	5045	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		6710.00000	6139	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		7364.00000	7920	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4667.00000	4226	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1151.00000	1317	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		12906.00000	12074	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		1.00000	1	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		31435.00000	30438	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		11.00000	14	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		26480.00000	25487	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		86.00000	107	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		21621.00000	20645	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		377.00000	448	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		17007.00000	16081	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		2533.00000	2823	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		9441.00000	8734	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		10659.00000	11325	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3202.00000	2871	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		14123.00000	14892	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		1935.00000	1707	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		17989.00000	18839	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1098.00000	951	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		22149.00000	23058	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		583.00000	495	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.83700	7.89500		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		7848.00000	8377	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		6068.00000	5612	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		5773.00000	6206	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		8238.00000	7685	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		395.00000	445	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		28819.00000	27885	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		690.00000	772	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		24728.00000	23825	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1150.00000	1276	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		20826.00000	19967	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1832.00000	2016	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		17170.00000	16369	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2796.00000	3052	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		13820.00000	13091	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		4096.00000	4436	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		10829.00000	10184	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		10320.00000	10942	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		4318.00000	3955	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		13162.00000	13870	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		2961.00000	2685	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	8.75	Call		16330.00000	17113	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1953.00000	1751	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		19767.00000	20611	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1237.00000	1096	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.84800	7.91200		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		8208.00000	8705	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		6912.00000	6465	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6420.00000	6843	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		8811.00000	8291	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1886.00000	2056	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		19209.00000	18435	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2663.00000	2887	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		16226.00000	15505	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3661.00000	3946	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		13482.00000	12823	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		4907.00000	5259	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		11004.00000	10412	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		10271.00000	10840	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		5306.00000	4931	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		12598.00000	13236	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3981.00000	3674	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		15167.00000	15868	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2916.00000	2672	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		17951.00000	18707	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2083.00000	1895	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.00700	8.06300		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		1463.00000	2314	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		5601.00000	2775	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		12397.00000	15854	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		239.00000	19	8.36	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		90805.00000	87128	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		72753.00000	69076	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		55069.00000	51392	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		0.00000	0	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		37743.00000	34066	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		7.00000	5	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		20776.00000	17097	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		28127.00000	31803	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		1.00000	0	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		43773.00000	47450	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Put		0.00000	0	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	9.00	Call		59108.00000	62784	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		0.00000	0	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		74135.00000	77812	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		0.00000	0	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.03800	8.09600		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		15238.00000	16895	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		21412.00000	19345	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		24238.00000	26398	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		14432.00000	12866	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		8568.00000	9702	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		31045.00000	28454	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		40.00000	52	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		109112.00000	105399	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		151.00000	193	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		91201.00000	87517	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		486.00000	605	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		73873.00000	70267	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1621.00000	1943	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		57696.00000	54294	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4133.00000	4801	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		43241.00000	40185	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		34996.00000	37582	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		9523.00000	8384	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		47028.00000	49949	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		6196.00000	5392	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		59890.00000	63059	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		3999.00000	3444	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		72855.00000	76238	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		2201.00000	1859	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.05800	8.11800		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		17961.00000	19670	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		25390.00000	23330	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		25682.00000	27829	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		17452.00000	15831	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		7461.00000	8366	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		47137.00000	44273	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		11915.00000	13199	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		35310.00000	32825	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		35013.00000	37575	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		11425.00000	10218	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		45752.00000	48674	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		7101.00000	6255	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		57604.00000	60815	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		4178.00000	3621	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		70241.00000	73665	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	Put		2323.00000	1978	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.07300	8.13400		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		29409.00000	31489	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		22331.00000	20664	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		21986.00000	23712	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		30240.00000	28219	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		11042.00000	12099	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		50849.00000	48159	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		15875.00000	17254	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		39755.00000	37387	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		38101.00000	40521	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		15979.00000	14652	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		47943.00000	50675	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		11059.00000	10043	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		58763.00000	61763	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		7392.00000	6645	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		70353.00000	73573	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4766.00000	4238	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.01200	8.06200		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		1359.00000	2169	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		6096.00000	3088	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		14298.00000	18006	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		114.00000	5	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		85400.00000	81583	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		64458.00000	60641	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		0.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		44044.00000	40226	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		3.00000	2	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		24144.00000	20325	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		32633.00000	36451	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		0.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		50626.00000	54444	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		0.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		68174.00000	71992	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			8.04000	8.09200		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		14754.00000	16474	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		21680.00000	19493	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		24331.00000	26696	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		12583.00000	11041	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		594.00000	720	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		87046.00000	83264	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	7.25	Call		1631.00000	1935	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		67449.00000	63846	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		3872.00000	4496	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		49567.00000	46285	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		8033.00000	9142	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		34102.00000	31304	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		36562.00000	39502	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		6598.00000	5631	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		50836.00000	54208	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		3099.00000	2564	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		66373.00000	70021	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		1295.00000	1036	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.05600	8.10900		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		21493.00000	23283	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		29582.00000	27450	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		30611.00000	32857	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		20274.00000	18597	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2921.00000	3302	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		89400.00000	85859	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5300.00000	5925	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		71453.00000	68156	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		8988.00000	9938	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		55310.00000	52337	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		14310.00000	15656	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		41281.00000	38705	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		67843.00000	71188	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		4837.00000	4260	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		41564.00000	44239	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		13243.00000	11996	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		54094.00000	57141	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		8220.00000	7345	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.06500	8.12000		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		26614.00000	28483	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		35392.00000	33250	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		35465.00000	37711	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		26068.00000	24304	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5770.00000	6361	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		91782.00000	88362	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9003.00000	9847	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		75001.00000	71834	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		13448.00000	14597	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		59911.00000	57049	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		19282.00000	20778	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		46676.00000	44161	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		45760.00000	48369	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	Put		18619.00000	17217	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		57345.00000	60282	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		12877.00000	11804	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		69999.00000	73219	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		8613.00000	7822	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			7.99700	8.04200		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		16526.00000	20058	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		80.00000	3	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.02100	8.06700		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		16588.00000	18234	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		21893.00000	19901	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.03500	8.08300		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		23821.00000	25569	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		30313.00000	28313	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.04600	8.09400		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		29329.00000	31083	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		36592.00000	34646	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			7.97400	8.01600		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		2813.00000	3963	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		4096.00000	1873	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			7.99500	8.03800		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		17863.00000	19465	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		20879.00000	19068	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.00900	8.05400		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		25189.00000	26881	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		29431.00000	27590	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.01900	8.06400		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		30851.00000	32546	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		35827.00000	34027	10.20	0.00	0.00
Total for Derivatives:							19.00	2,817.00
Grand Total:							19.00	2,817.00