



# Daily MTM Report

Daily summary for 02/11/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			7.21900	7.21900			0.00	0.00
R153 On 31/08/2010 Bond			7.78000	7.81500			0.00	0.00
R157 On 15/09/2015 Bond			8.01000	8.02500			0.00	0.00
R186 On 21/12/2026 Bond			7.72000	7.73500			0.00	0.00
R194 On 28/02/2008 Bond			7.64000	7.72500			0.00	0.00
R201 On 21/12/2014 Bond			7.99000	8.00500			0.00	0.00
R203 On 15/09/2017 Bond			8.00000	8.01000			0.00	0.00
R204 On 21/12/2018 Bond			7.98000	7.99500			0.00	0.00
R207 On 15/01/2020 Bond			7.95500	7.97200			0.00	0.00

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

## Derivatives

GOVI On 03/11/2005 jGovi			226.62300	226.33500		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		129.00000	41	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		16779.00000	13811	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			230.64900	230.35900		8.38	0.00	463.00
GOVI On 02/02/2006 jGovi	230.00	Call		40653.00000	41978	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		37063.00000	35488	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			234.94200	234.66200		5.19	0.00	195.00
GOVI On 04/05/2006 jGovi	230.00	Call		62427.00000	64360	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		15807.00000	14940	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			239.37200	239.12500		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		101325.00000	103317	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		10075.00000	9597	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			243.92500	243.73200		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		143152.00000	144855	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		5832.00000	5605	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.18200	7.18300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.75400	7.78700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.01400	8.02800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.66300	7.67800		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.60800	7.68900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.93600	7.95100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.97900	7.98900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.93300	7.94800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.91800	7.93600		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			7.12500	7.13100		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		0.00000	0	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		291.00000	307	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.29700	7.33200		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		576.00000	526	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		376.00000	411	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.56500	7.61800		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1840.00000	1742	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		328.00000	359	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.71300	7.76700		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2359.00000	2261	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		483.00000	517	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.80200	7.86000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2736.00000	2634	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		634.00000	673	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.89800	7.95200		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2236.00000	2155	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1131.00000	1182	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.98300	8.02000		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2514.00000	2457	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1243.00000	1277	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			7.98700	8.09800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2769.00000	2603	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1307.00000	1413	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.11400	8.12800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3111.00000	3087	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1461.00000	1473	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.65900	7.70900		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		3836.00000	2914	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		6.00000	3	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.78700	7.83900		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		12203.00000	11431	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1324.00000	1498	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			7.95100	7.99200		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		1322.00000	335	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		1652.00000	2350	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.01500	8.05600		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		17815.00000	16649	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		5282.00000	5783	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.05600	8.08900		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		6520.00000	4219	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		437.00000	385	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.09000	8.12100		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		20594.00000	19325	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		12344.00000	13178	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.71400	6.71800		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.85300	6.85800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.03500	7.04100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.97100	6.97400		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.06800	7.07200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.17200	7.17600		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.10900	7.11200		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.20600	7.21000		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.32100	7.32500		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.26500	7.26900		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.22200	7.23000		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		1496.00000	1472	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.78100	7.81800		4.70	2.00	141.00
R153 On 03/11/2005 Bond Future	7.75	Call		605.00000	641	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		3631.00000	2022	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		8117.00000	9698	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		65.00000	1	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		19000.00000	20645	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		0.00000	0	5.20	0.00	5.00
R153 On 03/11/2005 Bond Future	9.00	Call		51089.00000	52734	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		29821.00000	31467	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		37050.00000	35405	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		25575.00000	23930	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		0.00000	0	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		14235.00000	12589	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		40517.00000	42162	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		61538.00000	63183	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			7.82500	7.86500		4.70	0.00	263.00
R153 On 02/02/2006 Bond Future	7.75	Call		9589.00000	10287	4.70	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	7.75	Put		14451.00000	13461	4.70	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		15484.00000	16411	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		9808.00000	9046	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		930.00000	1051	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		38129.00000	36561	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		5286.00000	5751	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		20806.00000	19583	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2472.00000	2736	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		28770.00000	27346	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		262.00000	304	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		48485.00000	46838	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		22616.00000	23742	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		6518.00000	5956	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		30675.00000	31960	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		4272.00000	3869	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		39372.00000	40777	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		2779.00000	2496	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		48473.00000	49966	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		1803.00000	1607	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			7.84300	7.88400		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		17239.00000	18127	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		12607.00000	11852	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		23142.00000	24200	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		8605.00000	8020	4.34	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2010.00000	2181	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		48530.00000	47059	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3419.00000	3687	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		39487.00000	38112	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		5512.00000	5904	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		31240.00000	29990	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		8444.00000	8987	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		23944.00000	22843	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		12334.00000	13046	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		17714.00000	16782	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		29952.00000	31166	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		5616.00000	5186	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		37528.00000	38871	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		3495.00000	3196	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		45696.00000	47141	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		2071.00000	1873	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		54282.00000	55802	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1165.00000	1042	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			7.85400	7.89200		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		19420.00000	20182	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		15340.00000	14662	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		5476.00000	5780	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		39873.00000	38737	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		7878.00000	8281	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		32507.00000	31470	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		10968.00000	11484	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		25930.00000	25005	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		14807.00000	15444	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		20199.00000	19396	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		24794.00000	25680	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		11339.00000	10784	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		30881.00000	31881	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		8145.00000	7705	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		37601.00000	38704	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		5678.00000	5341	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		44854.00000	46044	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		3837.00000	3588	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.01100	8.02700		8.00	0.00	6.00
R157 On 03/11/2005 Bond Future	8.00	Call		2277.00000	1891	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		4529.00000	2809	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Call		18457.00000	19743	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		49.00000	1	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		89334.00000	88000	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		66875.00000	65542	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		44883.00000	43549	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		4.00000	0	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		23349.00000	22012	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		38644.00000	39978	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		0.00000	0	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		58466.00000	59800	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		77885.00000	79219	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		96908.00000	98242	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		112269.00000	110935	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.04600	8.06300		8.15	0.00	140.00
R157 On 02/02/2006 Bond Future	8.00	Call		20744.00000	21280	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		25880.00000	25033	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		32533.00000	33252	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		17441.00000	16777	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		11870.00000	12223	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		37649.00000	36619	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		257.00000	268	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		112972.00000	111600	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		787.00000	820	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		91094.00000	89743	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2416.00000	2508	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		70771.00000	69479	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		5849.00000	6048	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		52699.00000	51514	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		46430.00000	47312	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		11517.00000	11016	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		61868.00000	62884	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		7532.00000	7165	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		78257.00000	79376	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		4886.00000	4622	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		94730.00000	95944	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		2702.00000	2534	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.06700	8.08400		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		29213.00000	29776	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		35909.00000	35121	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		40564.00000	41254	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		27462.00000	26800	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		67376.00000	68281	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		15838.00000	15391	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3799.00000	3916	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		93771.00000	92537	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		6645.00000	6838	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		75167.00000	74009	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		12083.00000	12389	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		59582.00000	58536	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		19616.00000	20049	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		46510.00000	45591	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		53395.00000	54200	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		20884.00000	20337	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		82227.00000	83217	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		12034.00000	11672	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		97623.00000	98684	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		9140.00000	8849	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.08300	8.09700		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		29036.00000	29496	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		36594.00000	35966	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		38694.00000	39257	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		26888.00000	26364	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		6311.00000	6443	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		95231.00000	94276	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		9836.00000	10029	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		77812.00000	76918	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		14680.00000	14951	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		62120.00000	61304	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		21040.00000	21400	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		48344.00000	47617	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		49939.00000	50604	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		19143.00000	18721	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		62606.00000	63365	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		13185.00000	12857	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		76461.00000	77304	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		8773.00000	8529	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		91240.00000	92152	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		5633.00000	5458	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.72000	7.73600		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		5716.00000	5599	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		3961.00000	1832	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		32510.00000	34504	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		17.00000	0	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		63295.00000	61284	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		170649.00000	168638	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		133481.00000	131470	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		97717.00000	95706	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		17.00000	1	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		30173.00000	28146	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		62109.00000	64120	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		0.00000	0	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		90650.00000	92661	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		118163.00000	120174	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		144692.00000	146703	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			7.73300	7.74900		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		34426.00000	35275	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		34302.00000	33156	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		52882.00000	54004	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		22205.00000	21333	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		19843.00000	20410	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		51428.00000	50001	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		270.00000	282	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		171352.00000	169370	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1243.00000	1294	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		135437.00000	133493	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		3880.00000	4024	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		102568.00000	100718	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		9770.00000	10090	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		74275.00000	72601	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		74163.00000	75521	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		14041.00000	13405	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		97256.00000	98801	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		8748.00000	8299	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		120615.00000	122325	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		4738.00000	4453	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		144691.00000	146518	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		2416.00000	2248	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.73800	7.75400		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		44082.00000	44989	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		44577.00000	43503	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		60362.00000	61489	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		30494.00000	29640	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3935.00000	4051	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		174417.00000	172552	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7276.00000	7479	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		141154.00000	139377	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		12527.00000	12856	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		111163.00000	109511	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		20196.00000	20689	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		84891.00000	83403	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		30661.00000	31350	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		62659.00000	61369	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		79161.00000	80495	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		20021.00000	19375	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		99966.00000	101480	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		12601.00000	12135	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		122184.00000	123845	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		7596.00000	7276	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		145236.00000	147009	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		4384.00000	4176	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.74100	7.75500		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		54079.00000	54878	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		54693.00000	53771	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		69816.00000	70770	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		40258.00000	39491	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		13627.00000	13890	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		146684.00000	145226	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		20422.00000	20793	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		118501.00000	117151	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		29343.00000	29843	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		93724.00000	92503	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		40551.00000	41196	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		72462.00000	71386	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		87527.00000	88629	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		28874.00000	28255	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		106884.00000	108121	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		20166.00000	19683	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		127504.00000	128859	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		13711.00000	13345	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		148994.00000	150447	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		9073.00000	8805	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		170985.00000	172516	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		5844.00000	5654	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.64100	7.73000		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		1069.00000	2375	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		640.00000	37	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		4.00000	8	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4950.00000	3043	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		32353.00000	30443	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		26799.00000	24889	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		21281.00000	19371	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		15800.00000	13890	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		10355.00000	8445	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		5771.00000	7678	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		3.00000	0	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		11072.00000	12982	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		16341.00000	18251	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		21576.00000	23487	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		26778.00000	28688	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			7.70700	7.80700		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		5045.00000	5973	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		6139.00000	5146	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		7920.00000	9093	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4226.00000	3478	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1317.00000	1712	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		12074.00000	10549	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		1.00000	2	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		30438.00000	28518	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		14.00000	26	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		25487.00000	23577	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		107.00000	166	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		20645.00000	18783	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		448.00000	630	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		16081.00000	14342	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		2823.00000	3480	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		8734.00000	7470	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		11325.00000	12700	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		2871.00000	2325	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		14892.00000	16447	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		1707.00000	1341	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		18839.00000	20533	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		951.00000	724	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		23058.00000	24848	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		495.00000	364	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.72700	7.83700		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		6206.00000	7105	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		7685.00000	6714	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		8377.00000	9459	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		5612.00000	4822	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		445.00000	564	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		27885.00000	26132	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		772.00000	959	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		23825.00000	22141	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1276.00000	1558	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		19967.00000	18378	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2016.00000	2420	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		16369.00000	14902	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3052.00000	3604	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		13091.00000	11771	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		4436.00000	5156	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		10184.00000	9032	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		10942.00000	12197	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		3955.00000	3339	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		13870.00000	15281	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		2685.00000	2224	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		17113.00000	18655	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1751.00000	1422	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		20611.00000	22258	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1096.00000	872	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.73000	7.84800		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6843.00000	7686	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		8291.00000	7390	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		8705.00000	9683	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		6465.00000	5700	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2056.00000	2413	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		18435.00000	17049	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2887.00000	3348	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		15505.00000	14223	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3946.00000	4526	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		12823.00000	11659	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5259.00000	5968	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		10412.00000	9377	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		10840.00000	11950	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4931.00000	4297	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		13236.00000	14468	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3674.00000	3163	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		15868.00000	17210	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2672.00000	2271	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		18707.00000	20144	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1895.00000	1589	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			7.99000	8.00700		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		2314.00000	2144	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		2775.00000	1485	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		15854.00000	16955	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		19.00000	0	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		87128.00000	86009	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		69076.00000	67957	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		51392.00000	50272	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		34066.00000	32947	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		5.00000	0	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		17097.00000	15973	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		31803.00000	32923	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		0.00000	0	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		47450.00000	48570	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		62784.00000	63904	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		77812.00000	78932	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			8.02100	8.03800		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		16895.00000	17336	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		19345.00000	18691	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		26398.00000	26986	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		12866.00000	12359	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9702.00000	9995	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		28454.00000	27652	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		52.00000	55	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		105399.00000	104306	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		193.00000	201	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		87517.00000	86431	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		605.00000	632	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		70267.00000	69199	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1943.00000	2019	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		54294.00000	53275	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4801.00000	4967	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		40185.00000	39256	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		37582.00000	38300	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		8384.00000	8007	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		49949.00000	50771	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		5392.00000	5119	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		63059.00000	63961	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		3444.00000	3251	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		76238.00000	77212	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		1859.00000	1738	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.04200	8.05800		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		19670.00000	20102	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		23330.00000	22754	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		27829.00000	28380	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		15831.00000	15373	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		8366.00000	8586	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		44273.00000	43486	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		13199.00000	13518	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		32825.00000	32136	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		37575.00000	38240	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		10218.00000	9875	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		48674.00000	49440	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		6255.00000	6012	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		60815.00000	61662	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		3621.00000	3460	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		73665.00000	74573	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		1978.00000	1878	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.05900	8.07300		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		23712.00000	24085	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		28219.00000	27730	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		31489.00000	31944	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		20664.00000	20257	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		12099.00000	12321	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		48159.00000	47518	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		17254.00000	17548	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		37387.00000	36819	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		40521.00000	41057	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		14652.00000	14325	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		50675.00000	51285	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		10043.00000	9791	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		61763.00000	62438	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		6645.00000	6458	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		73573.00000	74302	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4238.00000	4105	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.00000	8.01200		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		2169.00000	1841	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		3088.00000	1841	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		18006.00000	18920	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		5.00000	0	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		81583.00000	80664	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		60641.00000	59722	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		40226.00000	39307	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		2.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		20325.00000	19404	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		36451.00000	37370	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		54444.00000	55363	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		71992.00000	72911	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			8.02900	8.04000		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		16474.00000	16780	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		19493.00000	18970	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		26696.00000	27144	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		11041.00000	10661	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		720.00000	732	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		83264.00000	82448	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		1935.00000	1972	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		63846.00000	63054	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		4496.00000	4587	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		46285.00000	45546	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		9142.00000	9323	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		31304.00000	30656	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		39502.00000	40085	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		5631.00000	5385	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		54208.00000	54897	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		2564.00000	2424	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		70021.00000	70780	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		1036.00000	967	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.04500	8.05600		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		23283.00000	23614	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		27450.00000	26964	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		32857.00000	33284	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		18597.00000	18208	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3302.00000	3361	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		85859.00000	85101	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5925.00000	6026	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		68156.00000	67440	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		9938.00000	10100	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		52337.00000	51682	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		15656.00000	15896	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		38705.00000	38128	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		71188.00000	71864	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		4260.00000	4118	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		44239.00000	44761	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		11996.00000	11700	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		57141.00000	57747	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		7345.00000	7134	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.05600	8.06500		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		28483.00000	28750	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		33250.00000	32859	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		37711.00000	38042	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		24304.00000	23976	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6361.00000	6433	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		88362.00000	87776	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9847.00000	9955	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		71834.00000	71284	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		14597.00000	14750	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		57049.00000	56544	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		20778.00000	20986	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		44161.00000	43710	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		48369.00000	48762	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		17217.00000	16952	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		60282.00000	60734	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		11804.00000	11597	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		73219.00000	73723	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		7822.00000	7667	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			7.98000	7.99700		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		20058.00000	21422	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		3.00000	0	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.00400	8.02100		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		18234.00000	18807	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		19901.00000	19125	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.01900	8.03500		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		25569.00000	26123	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		28313.00000	27614	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.03100	8.04600		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		31083.00000	31606	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		34646.00000	34009	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			7.95500	7.97400		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		3963.00000	4294	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		1873.00000	672	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			7.97500	7.99500		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		19465.00000	20190	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		19068.00000	18199	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			7.99000	8.00900		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		26881.00000	27577	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		27590.00000	26788	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.00100	8.01900		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		32546.00000	33206	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		34027.00000	33284	10.20	0.00	0.00
<b>Total for Derivatives:</b>							<b>2.00</b>	<b>2,817.00</b>

**Grand Total:** 2.00      2,817.00