



Daily MTM Report

Daily summary for 03/11/2005

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			7.23200	7.21900			0.00	0.00
R153 On 31/08/2010 Bond			7.77000	7.78000			0.00	0.00
R157 On 15/09/2015 Bond			7.98500	8.01000			0.00	0.00
R186 On 21/12/2026 Bond			7.69000	7.72000			0.00	0.00
R194 On 28/02/2008 Bond			7.63000	7.64000			0.00	0.00
R201 On 21/12/2014 Bond			7.96500	7.99000			0.00	0.00
R203 On 15/09/2017 Bond			7.97000	8.00000			0.00	0.00
R204 On 21/12/2018 Bond			7.95000	7.98000			0.00	0.00
R207 On 15/01/2020 Bond			7.92500	7.95500			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			227.03900	226.62300		5.48	463.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Call		41.00000	0	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		13811.00000	9610	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			230.91000	230.64900		8.38	0.00	463.00
GOVI On 02/02/2006 jGovi	230.00	Call		41978.00000	43178	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		35488.00000	34078	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			235.23100	234.94200		5.19	0.00	195.00
GOVI On 04/05/2006 jGovi	230.00	Call		64360.00000	66393	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		14940.00000	14083	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			239.68400	239.37200		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		103317.00000	105869	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		9597.00000	9029	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			244.25200	243.92500		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		144855.00000	147776	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		5605.00000	5256	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.18900	7.18200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.74400	7.75400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			7.98800	8.01400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.63300	7.66300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.59800	7.60800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.91200	7.93600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			7.94900	7.97900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.90400	7.93300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.88800	7.91800		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.12900	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			7.12600	7.12500		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		307.00000	304	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.25100	7.29700		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		526.00000	465	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		411.00000	463	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.50500	7.56500		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1742.00000	1634	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		359.00000	398	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.65800	7.71300		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2261.00000	2164	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		517.00000	554	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.76700	7.80200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2634.00000	2572	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		673.00000	696	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.87500	7.89800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2155.00000	2120	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1182.00000	1203	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.94800	7.98300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2457.00000	2405	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1277.00000	1309	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.04400	7.98700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2603.00000	2685	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1413.00000	1356	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.02500	8.11400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3087.00000	2943	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1473.00000	1564	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.63300	7.65900		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2914.00000	2451	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		3.00000	0	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.75100	7.78700		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		11431.00000	10887	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1498.00000	1626	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			7.93000	7.95100		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		335.00000	0	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		2350.00000	2895	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			7.99000	8.01500		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		16649.00000	15933	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		5783.00000	6086	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.02000	8.05600		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		4219.00000	1364	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		385.00000	0	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.05400	8.09000		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		19325.00000	17911	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		13178.00000	14218	8.05	0.00	0.00
JROD On 30/11/2005 jRod			6.70700	6.71400		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.84400	6.85300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.03600	7.03500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.97400	6.97100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.07000	7.06800		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.16900	7.17200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.10400	7.10900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.19900	7.20600		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.31500	7.32100		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.26200	7.26500		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.16000	7.22200		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		1472.00000	1278	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.75000	7.78100		4.70	141.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		641.00000	0	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		2022.00000	0	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		0.00000	0	5.20	5.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		0.00000	0	5.95	5.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		9698.00000	11078	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		1.00000	0	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		20645.00000	22026	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		52734.00000	54115	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Call		31467.00000	32847	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		35405.00000	34024	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		23930.00000	22549	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		12589.00000	11208	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		42162.00000	43543	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		63183.00000	64564	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			7.81300	7.82500		4.70	0.00	263.00
R153 On 02/02/2006 Bond Future	7.75	Call		10287.00000	10459	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		13461.00000	13125	4.70	0.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		16411.00000	16651	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		9046.00000	8779	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1051.00000	1073	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		36561.00000	36077	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		5751.00000	5858	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		19583.00000	19183	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2736.00000	2791	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		27346.00000	26894	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		304.00000	310	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		46838.00000	46338	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		23742.00000	24044	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		5956.00000	5751	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		31960.00000	32315	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		3869.00000	3718	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		40777.00000	41174	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		2496.00000	2386	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		49966.00000	50394	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		1607.00000	1529	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			7.82800	7.84300		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		13046.00000	13287	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		16782.00000	16423	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		18127.00000	18434	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		11852.00000	11557	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		24200.00000	24572	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		8020.00000	7790	4.34	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2181.00000	2234	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		47059.00000	46510	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3687.00000	3772	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		38112.00000	37595	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		5904.00000	6032	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		29990.00000	29516	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		8987.00000	9167	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		22843.00000	22422	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		31166.00000	31597	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		5186.00000	5015	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		38871.00000	39353	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		3196.00000	3076	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		47141.00000	47663	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		1873.00000	1794	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		55802.00000	56353	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1042.00000	992	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			7.83500	7.85400		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		15444.00000	15754	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		19396.00000	18986	4.07	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.00	Call		20182.00000	20555	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		14662.00000	14315	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		5780.00000	5924	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		38737.00000	38161	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		8281.00000	8474	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		31470.00000	30943	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		11484.00000	11733	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		25005.00000	24534	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		25680.00000	26115	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		10784.00000	10498	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		31881.00000	32375	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		7705.00000	7478	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		38704.00000	39251	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		5341.00000	5167	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		46044.00000	46636	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		3588.00000	3459	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			7.97500	8.01100		8.00	6.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		1891.00000	2090	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		2809.00000	0	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Call		19743.00000	22749	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		1.00000	0	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		88000.00000	84992	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		65542.00000	62534	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		43549.00000	40541	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		0.00000	0	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		22012.00000	19004	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		39978.00000	42986	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		59800.00000	62808	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		79219.00000	82226	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		98242.00000	101250	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		110935.00000	107927	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.01900	8.04600		8.15	0.00	140.00
R157 On 02/02/2006 Bond Future	8.00	Call		21280.00000	22232	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		25033.00000	23784	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		33252.00000	34496	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		16777.00000	15821	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		12223.00000	12872	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		36619.00000	35067	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		268.00000	293	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		111600.00000	109423	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		820.00000	890	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		89743.00000	87613	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2508.00000	2693	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		69479.00000	67463	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		6048.00000	6429	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		51514.00000	49694	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		47312.00000	48808	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		11016.00000	10311	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		62884.00000	64579	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		7165.00000	6659	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		79376.00000	81222	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		4622.00000	4266	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		95944.00000	97924	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		2534.00000	2312	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.03700	8.06700		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		29776.00000	30862	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		35121.00000	33817	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		41254.00000	42564	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		26800.00000	25720	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		68281.00000	69963	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		15391.00000	14683	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3916.00000	4163	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		92537.00000	90394	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		6838.00000	7233	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		74009.00000	72014	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		12389.00000	12998	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		58536.00000	56756	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		20049.00000	20895	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		45591.00000	44048	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		54200.00000	55710	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		20337.00000	19458	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		83217.00000	85040	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		11672.00000	11106	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		98684.00000	100623	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		8849.00000	8399	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.05000	8.08300		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		29496.00000	30685	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		35966.00000	34588	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		39257.00000	40690	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		26364.00000	25229	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		6443.00000	6814	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		94276.00000	92080	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		10029.00000	10561	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		76918.00000	74883	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		14951.00000	15678	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		61304.00000	59463	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		21400.00000	22350	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		47617.00000	45999	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		50604.00000	52271	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		18721.00000	17820	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		63365.00000	65245	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		12857.00000	12169	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		77304.00000	79367	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		8529.00000	8023	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		92152.00000	94364	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		5458.00000	5102	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.68000	7.72000		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		5599.00000	8815	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		1832.00000	0	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		34504.00000	39553	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		0.00000	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		61284.00000	56236	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		168638.00000	163590	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		131470.00000	126421	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		95706.00000	90657	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		1.00000	0	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		28146.00000	23097	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		64120.00000	69168	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		92661.00000	97709	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		120174.00000	125222	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		146703.00000	151751	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			7.70200	7.73300		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		35275.00000	37152	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		33156.00000	31155	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		54004.00000	56405	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		21333.00000	19856	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		20410.00000	21718	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		50001.00000	47431	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		282.00000	319	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		169370.00000	165528	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1294.00000	1435	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		133493.00000	129757	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		4024.00000	4398	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		100718.00000	97214	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		10090.00000	10869	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		72601.00000	69501	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		75521.00000	78355	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		13405.00000	12360	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		98801.00000	101964	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		8299.00000	7584	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		122325.00000	125763	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		4453.00000	4013	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		146518.00000	150144	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		2248.00000	1996	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.70600	7.73800		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		44989.00000	46971	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		43503.00000	41511	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		61489.00000	63907	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		29640.00000	28083	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		4051.00000	4342	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		172552.00000	168869	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7479.00000	7973	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		139377.00000	135896	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		12856.00000	13629	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		109511.00000	106310	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		20689.00000	21818	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		83403.00000	80557	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		31350.00000	32892	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		61369.00000	58935	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		80495.00000	83312	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		19375.00000	18217	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		101480.00000	104636	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		12135.00000	11316	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		123845.00000	127270	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		7276.00000	6726	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		147009.00000	150632	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		4176.00000	3825	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.70600	7.74100		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		54878.00000	57070	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		53771.00000	51645	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		70770.00000	73345	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		39491.00000	37747	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		13890.00000	14674	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		145226.00000	141691	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		20793.00000	21875	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		117151.00000	113914	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		29843.00000	31269	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		92503.00000	89611	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		41196.00000	42999	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		71386.00000	68870	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		88629.00000	91563	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		28255.00000	26870	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		108121.00000	111374	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		19683.00000	18617	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		128859.00000	132384	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		13345.00000	12552	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		150447.00000	154193	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		8805.00000	8233	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		172516.00000	176435	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		5654.00000	5254	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.62000	7.64100		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		2375.00000	2790	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		37.00000	0	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		8.00000	0	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		3043.00000	2584	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		30443.00000	29991	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		24889.00000	24437	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		19371.00000	18920	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		13890.00000	13439	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		8445.00000	7994	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		7678.00000	8129	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		0.00000	0	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		12982.00000	13433	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		18251.00000	18703	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		23487.00000	23938	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		28688.00000	29139	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			7.69400	7.70700		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		5973.00000	6075	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		5146.00000	4998	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		9093.00000	9227	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		3478.00000	3362	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1712.00000	1751	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		10549.00000	10338	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		2.00000	2	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		28518.00000	28268	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		26.00000	26	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		23577.00000	23328	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		166.00000	171	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		18783.00000	18538	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		630.00000	647	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		14342.00000	14109	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		3480.00000	3549	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		7470.00000	7289	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		12700.00000	12862	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		2325.00000	2237	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		16447.00000	16637	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		1341.00000	1281	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		20533.00000	20744	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		724.00000	685	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		24848.00000	25076	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		364.00000	341	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.70600	7.72700		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		7105.00000	7271	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		6714.00000	6522	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		9459.00000	9660	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		4822.00000	4666	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		564.00000	584	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		26132.00000	25794	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		959.00000	992	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		22141.00000	21816	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1558.00000	1607	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		18378.00000	18070	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2420.00000	2492	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		14902.00000	14616	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3604.00000	3703	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		11771.00000	11512	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5156.00000	5287	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		9032.00000	8805	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		12197.00000	12432	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		3339.00000	3216	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		15281.00000	15547	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Put		2224.00000	2132	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		18655.00000	18947	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1422.00000	1356	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		22258.00000	22571	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		872.00000	826	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.70100	7.73000		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		7686.00000	7893	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		7390.00000	7168	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9683.00000	9924	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		5700.00000	5511	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2413.00000	2500	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		17049.00000	16706	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3348.00000	3461	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		14223.00000	13907	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4526.00000	4668	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		11659.00000	11372	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5968.00000	6141	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		9377.00000	9122	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		11950.00000	12223	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4297.00000	4141	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		14468.00000	14771	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3163.00000	3037	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		17210.00000	17540	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2271.00000	2172	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		20144.00000	20498	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1589.00000	1514	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			7.95000	7.99000		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		2144.00000	3299	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		1485.00000	0	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		16955.00000	19595	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		0.00000	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		86009.00000	83368	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		67957.00000	65316	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		50272.00000	47632	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		32947.00000	30306	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		0.00000	0	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		15973.00000	13332	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		32923.00000	35563	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		48570.00000	51210	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		63904.00000	66544	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		78932.00000	81572	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			7.99500	8.02100		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		17336.00000	18083	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		18691.00000	17760	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		26986.00000	27958	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		12359.00000	11654	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9995.00000	10506	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		27652.00000	26486	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		55.00000	60	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		104306.00000	102634	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		201.00000	220	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		86431.00000	84772	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		632.00000	685	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		69199.00000	67574	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		2019.00000	2164	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		53275.00000	51742	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4967.00000	5268	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		39256.00000	37879	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		38300.00000	39463	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		8007.00000	7493	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		50771.00000	52085	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		5119.00000	4756	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		63961.00000	65386	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		3251.00000	2999	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		77212.00000	78736	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		1738.00000	1585	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.01300	8.04200		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		20102.00000	20953	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		22754.00000	21775	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		28380.00000	29446	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		15373.00000	14609	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		8586.00000	9039	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		43486.00000	42109	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		13518.00000	14159	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		32136.00000	30947	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		38240.00000	39506	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		9875.00000	9311	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		49440.00000	50878	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		6012.00000	5620	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		61662.00000	63237	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		3460.00000	3205	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Call		74573.00000	76248	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		1878.00000	1723	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.02700	8.05900		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		24085.00000	25017	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		27730.00000	26687	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		31944.00000	33063	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		20257.00000	19401	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		12321.00000	12896	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		47518.00000	46118	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		17548.00000	18295	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		36819.00000	35591	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		41057.00000	42355	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		14325.00000	13649	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		51285.00000	52745	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		9791.00000	9277	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		62438.00000	64037	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		6458.00000	6082	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		74302.00000	76013	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4105.00000	3842	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			7.96000	8.00000		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		1841.00000	3072	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		1841.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		18920.00000	21992	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		0.00000	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		80664.00000	77592	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		59722.00000	56650	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		39307.00000	36235	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		0.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		19404.00000	16333	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		37370.00000	40442	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		55363.00000	58435	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		72911.00000	75983	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			7.99700	8.02900		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		16780.00000	17890	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		18970.00000	17663	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		27144.00000	28658	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		10661.00000	9757	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		732.00000	814	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		82448.00000	80113	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		1972.00000	2170	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		63054.00000	60836	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		4587.00000	4995	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		45546.00000	43538	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		9323.00000	10044	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		30656.00000	28960	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		40085.00000	41949	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		5385.00000	4832	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		54897.00000	57017	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		2424.00000	2127	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		70780.00000	73058	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		967.00000	827	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.01100	8.04500		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		23614.00000	24807	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		26964.00000	25627	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		33284.00000	34773	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		18208.00000	17166	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3361.00000	3620	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		85101.00000	82831	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		6026.00000	6449	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		67440.00000	65334	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		10100.00000	10740	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		51682.00000	49793	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		15896.00000	16799	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		38128.00000	36501	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		71864.00000	74047	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		4118.00000	3772	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		44761.00000	46524	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		11700.00000	10934	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		57747.00000	59745	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		7134.00000	6603	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.02000	8.05600		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		28750.00000	30014	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		32859.00000	31484	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		38042.00000	39555	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		23976.00000	22850	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6433.00000	6840	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		87776.00000	85543	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9955.00000	10533	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		71284.00000	69223	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		14750.00000	15534	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		56544.00000	54689	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		20986.00000	22002	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		43710.00000	42088	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Call		48762.00000	50512	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		16952.00000	16063	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		60734.00000	62697	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		11597.00000	10922	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		73723.00000	75868	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		7667.00000	7174	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			7.94000	7.98000		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		21422.00000	24650	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		0.00000	0	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			7.97300	8.00400		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		18807.00000	19979	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		19125.00000	17830	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			7.98600	8.01900		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		26123.00000	27376	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		27614.00000	26276	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			7.99600	8.03100		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		31606.00000	32933	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		34009.00000	32622	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			7.91000	7.95500		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		4294.00000	7263	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		672.00000	0	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			7.94500	7.97500		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		20190.00000	21372	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		18199.00000	16984	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			7.95700	7.99000		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		27577.00000	28875	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		26788.00000	25479	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			7.96700	8.00100		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		33206.00000	34537	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		33284.00000	31958	10.20	0.00	0.00
Total for Derivatives:							620.00	2,197.00
Grand Total:							620.00	2,197.00