



Daily MTM Report

Daily summary for 06/10/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R152 On 28/02/2006 Bond			7.12300	7.12800			0.00	0.00
R153 On 31/08/2010 Bond			7.89000	7.92500			0.00	0.00
R157 On 15/09/2015 Bond			8.11500	8.14500			0.00	0.00
R186 On 21/12/2026 Bond			7.81000	7.84000			0.00	0.00
R194 On 28/02/2008 Bond			7.62000	7.64000			0.00	0.00
R201 On 21/12/2014 Bond			8.10500	8.13000			0.00	0.00
R203 On 15/09/2017 Bond			8.08000	8.11000			0.00	0.00
R204 On 21/12/2018 Bond			8.07500	8.10500			0.00	0.00
R207 On 15/01/2020 Bond			8.05900	8.09000			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			225.42000	225.07400		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		3939.00000	4509	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		33199.00000	30309	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			229.40800	229.05900		8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		39439.00000	40937	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		48849.00000	46857	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			233.58900	233.24000		5.19	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		54954.00000	57152	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		22554.00000	21262	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			237.92000	237.57400		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		90356.00000	92986	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		14616.00000	13786	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			242.40400	242.06100		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		129328.00000	132251	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		8718.00000	8211	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.11200	7.11400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.88200	7.91800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.12700	8.15800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.75300	7.78200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.60800	7.62900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.05300	8.07700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.06500	8.09500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.03000	8.05900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.02500	8.05500		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00000	7.00000		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			7.05800	7.06200		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		29.00000	26	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		490.00000	497	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.08200	7.08600		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		356.00000	350	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		758.00000	762	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.18800	7.19800		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1211.00000	1195	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		726.00000	734	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.31800	7.34400		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1717.00000	1677	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		875.00000	898	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.49600	7.54400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2260.00000	2184	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		929.00000	970	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.66200	7.69700		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1924.00000	1876	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1442.00000	1479	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.93700	7.99700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2522.00000	2433	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1307.00000	1365	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.10800	8.18000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2932.00000	2821	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1271.00000	1336	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.98700	8.04500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3017.00000	2925	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1584.00000	1645	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.46600	7.49700		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2504.00000	2186	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		2558.00000	2816	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.58500	7.62400		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		9798.00000	9299	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		2870.00000	3078	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			7.95100	7.98900		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		5416.00000	4595	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		5871.00000	6615	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.03000	8.06900		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		19459.00000	18370	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		6364.00000	6865	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.11100	8.13900		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		14330.00000	12956	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		4835.00000	5362	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.14700	8.17600		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		24910.00000	23686	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		12919.00000	13657	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.69900	6.70100		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.79100	6.79300		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.90100	6.90500		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87800	6.88100		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.94200	6.94500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.01600	7.01900		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.96900	6.97100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.03100	7.03200		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.09000	7.09200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.04600	7.04800		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.09900	7.10100		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.14800	7.15500		0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		3.00000	3	0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1266.00000	1244	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.91000	7.94700		4.70	0.00	248.00
R153 On 03/11/2005 Bond Future	8.00	Call		8035.00000	8862	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5697.00000	4889	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		15645.00000	16846	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		2359.00000	1925	5.20	5.00	5.00
R153 On 03/11/2005 Bond Future	7.75	Call		3033.00000	3447	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		11773.00000	10551	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		45459.00000	47068	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		84.00000	58	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		24962.00000	26403	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		855.00000	660	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Call		6.00000	7	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Put		42770.00000	41136	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		102.00000	123	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		31390.00000	29776	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		750.00000	879	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		20699.00000	19192	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		35082.00000	36642	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		279.00000	204	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		55848.00000	57475	6.20	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Put		24.00000	16	6.20	0.00	0.00
R153 On 02/02/2006 Bond Future			7.96800	8.00600		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	8.00	Call		13972.00000	14729	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		14224.00000	13387	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		8730.00000	9296	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		19521.00000	18492	4.70	0.00	2.00
R153 On 02/02/2006 Bond Future	7.50	Call		4934.00000	5314	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		26382.00000	25168	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2415.00000	2637	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		34641.00000	33269	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		980.00000	1088	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		44106.00000	42620	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		311.00000	352	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		54462.00000	52909	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		20387.00000	21320	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		10217.00000	9557	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		27747.00000	28831	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		7272.00000	6763	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		35817.00000	37025	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		5152.00000	4766	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		44389.00000	45693	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		3647.00000	3357	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			8.00800	8.04900		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		14858.00000	15629	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		16808.00000	15947	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Call		1797.00000	1945	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		54898.00000	53415	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3003.00000	3230	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		45653.00000	44249	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		4783.00000	5115	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		37093.00000	35794	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		7279.00000	7740	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		29360.00000	28190	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		10611.00000	11220	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		22572.00000	21551	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		20045.00000	20978	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		12090.00000	11392	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		26135.00000	27223	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		8380.00000	7837	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		33035.00000	34262	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		5584.00000	5180	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		40614.00000	41958	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		3570.00000	3284	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		48721.00000	50159	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		2187.00000	1993	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			8.04100	8.08400		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		16543.00000	17300	4.07	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 03/08/2006 Bond Future	8.00	Put		19704.00000	18844	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4583.00000	4874	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		46221.00000	44895	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		6605.00000	6993	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		38475.00000	37246	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		9230.00000	9731	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		31432.00000	30316	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		12528.00000	13153	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		25161.00000	24169	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		21288.00000	22179	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		15073.00000	14347	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		26744.00000	27765	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		11249.00000	10652	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		32860.00000	34002	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		8178.00000	7703	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		39562.00000	40812	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5786.00000	5419	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.13000	8.16100		8.00	0.00	13.00
R157 On 03/11/2005 Bond Future	8.25	Call		16962.00000	18302	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		9656.00000	8439	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		6890.00000	7590	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		20244.00000	18387	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Call		1.00000	1	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Put		100436.00000	97879	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Call		23.00000	26	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Put		78000.00000	75446	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		304.00000	347	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		56289.00000	53775	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		1905.00000	2140	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		36352.00000	34030	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		31522.00000	33425	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		3980.00000	3326	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		48810.00000	51072	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		1446.00000	1150	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		67262.00000	69703	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		480.00000	362	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		85914.00000	88439	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		107.00000	75	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		123371.00000	120814	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.17300	8.20500		8.15	0.00	1.00
R157 On 02/02/2006 Bond Future	8.25	Call		29269.00000	30541	8.57	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Put		25658.00000	24355	8.57	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		18794.00000	19761	8.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/02/2006 Bond Future	8.00	Put		35411.00000	33802	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		10991.00000	11656	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		48252.00000	46341	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		342.00000	378	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		124538.00000	121998	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		905.00000	993	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		102692.00000	100205	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2498.00000	2707	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		82334.00000	79966	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		5644.00000	6046	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		63974.00000	61800	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		41767.00000	43316	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		18335.00000	17309	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		55881.00000	57665	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		13025.00000	12234	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		71096.00000	73071	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		9206.00000	8605	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		86305.00000	88459	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		5758.00000	5337	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.20600	8.23900		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		36260.00000	37530	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		35397.00000	34074	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		61058.00000	62730	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		21759.00000	20838	9.42	11.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3414.00000	3646	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		105626.00000	103264	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		5856.00000	6222	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		86618.00000	84391	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		10642.00000	11212	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		70381.00000	68357	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		17330.00000	18130	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		56463.00000	54670	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		25948.00000	26987	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		44884.00000	43330	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		48056.00000	49540	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		27784.00000	26675	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		75022.00000	76857	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		17069.00000	16310	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		89629.00000	91601	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		13385.00000	12764	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.23300	8.26600		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		33236.00000	34477	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		34463.00000	33172	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5349.00000	5654	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		107301.00000	105075	6.74	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	7.25	Call		8317.00000	8757	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		89326.00000	87234	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		12422.00000	13027	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		72894.00000	70968	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		17858.00000	18657	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		58194.00000	56462	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		24772.00000	25786	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		45362.00000	43845	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		43239.00000	44707	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		25475.00000	24412	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		54686.00000	56369	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		18297.00000	17449	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		67408.00000	69286	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		12752.00000	12098	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		81188.00000	83234	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		8614.00000	8128	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.81600	7.84700		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		12737.00000	14032	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		24800.00000	22259	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		605.00000	695	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		77718.00000	73972	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		184467.00000	180631	9.71	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Call		1.00000	1	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Put		147300.00000	143464	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Call		44.00000	51	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Put		111579.00000	107750	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		3663.00000	4130	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		47638.00000	44268	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		29514.00000	31817	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		10839.00000	9306	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		52323.00000	55415	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		4032.00000	3288	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		78145.00000	81680	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		1313.00000	1013	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		104644.00000	108394	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		299.00000	213	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		130927.00000	134744	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		53.00000	35	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.83300	7.86400		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		32187.00000	33795	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		46260.00000	44065	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		19053.00000	20181	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		64835.00000	62160	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	6.50	Call		402.00000	448	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		185681.00000	181924	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1539.00000	1688	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		149930.00000	146277	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		4240.00000	4594	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		117126.00000	113677	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		9850.00000	10541	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		88552.00000	85440	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		48825.00000	50897	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		32345.00000	30614	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		68188.00000	70669	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		22263.00000	20941	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		89492.00000	92309	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		15181.00000	14195	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		110969.00000	114089	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		9289.00000	8605	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		133517.00000	136870	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		5438.00000	4988	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.84500	7.87700		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		54424.00000	56552	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		39625.00000	37859	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3900.00000	4165	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		189451.00000	185821	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		6977.00000	7415	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		155926.00000	152469	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		11720.00000	12396	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		125426.00000	122207	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		18567.00000	19545	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		98331.00000	95415	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		27869.00000	29204	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		74937.00000	72378	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		39823.00000	41550	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		55387.00000	53219	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		71467.00000	73980	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		27397.00000	26015	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		90581.00000	93439	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		18286.00000	17249	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		111292.00000	114441	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		11773.00000	11027	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		133091.00000	136472	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		7308.00000	6795	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.85400	7.88600		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		63048.00000	65143	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		49426.00000	47656	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		12449.00000	13069	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	Put		161442.00000	158197	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		18522.00000	19378	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		132537.00000	129528	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		26496.00000	27628	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		106814.00000	104081	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		36548.00000	37987	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		84395.00000	81970	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		48747.00000	50513	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		65297.00000	63198	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		79290.00000	81703	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		36572.00000	35121	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		97221.00000	99928	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		26439.00000	25282	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		116524.00000	119491	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		18667.00000	17770	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		136855.00000	140043	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		12870.00000	12194	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		157869.00000	161238	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		8663.00000	8168	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.64600	7.66800		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		4146.00000	4376	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		2387.00000	2145	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		1548.00000	1656	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5164.00000	4798	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		31023.00000	30550	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		25469.00000	24996	1.94	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Call		1.00000	1	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Put		19952.00000	19480	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Call		35.00000	38	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Put		14505.00000	14036	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		344.00000	371	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		9368.00000	8924	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		8046.00000	8388	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		948.00000	818	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		12730.00000	13145	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		329.00000	271	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		17748.00000	18203	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		76.00000	59	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		22920.00000	23389	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		13.00000	9	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		28109.00000	28581	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Put		2.00000	1	2.97	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/02/2006 Bond Future			7.71900	7.74300		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		6403.00000	6613	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		6269.00000	6017	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2091.00000	2190	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		11620.00000	11258	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		6.00000	7	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		29215.00000	28754	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		58.00000	64	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		24302.00000	23846	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		280.00000	301	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		19589.00000	19149	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		873.00000	925	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		15278.00000	14868	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		3925.00000	4079	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		8607.00000	8300	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		9441.00000	9702	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4518.00000	4318	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		12924.00000	13229	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3241.00000	3085	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		16469.00000	16817	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		2055.00000	1942	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		20357.00000	20741	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1240.00000	1162	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		24502.00000	24913	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		710.00000	660	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.76500	7.79000		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		7078.00000	7271	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		7759.00000	7526	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		665.00000	693	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		27305.00000	26908	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		1085.00000	1128	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		23339.00000	22957	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1699.00000	1762	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		19591.00000	19229	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2560.00000	2649	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		16114.00000	15777	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3718.00000	3837	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		12958.00000	12652	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5215.00000	5369	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		10164.00000	9892	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		9317.00000	9548	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		5753.00000	5559	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		11920.00000	12190	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		4135.00000	3979	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		14860.00000	15164	2.32	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 04/05/2006 Bond Future	8.50	Put		2876.00000	2755	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		18093.00000	18428	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1932.00000	1842	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		21566.00000	21927	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1252.00000	1187	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.79700	7.82500		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		7366.00000	7554	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		8474.00000	8248	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2384.00000	2464	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		18423.00000	18090	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3273.00000	3376	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		15552.00000	15241	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4386.00000	4515	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		12924.00000	12639	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5746.00000	5904	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		10560.00000	10304	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9251.00000	9469	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		6672.00000	6476	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		11396.00000	11645	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		5147.00000	4983	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		13789.00000	14067	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3888.00000	3752	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		16408.00000	16712	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2873.00000	2764	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		19226.00000	19554	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2075.00000	1989	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.11800	8.14400		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		13849.00000	14743	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		6980.00000	6180	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		5636.00000	6096	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		15062.00000	13828	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	6.75	Put		96094.00000	94401	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		78043.00000	76349	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Call		17.00000	19	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Put		60375.00000	58683	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		240.00000	265	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		43273.00000	41603	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		1548.00000	1696	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		27606.00000	26060	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		25611.00000	26883	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		2774.00000	2352	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		39454.00000	40962	9.18	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 03/11/2005 Bond Future	8.75	Put		970.00000	784	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		54126.00000	55749	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		307.00000	236	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		68911.00000	70586	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		64.00000	46	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.15700	8.18300		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		23527.00000	24346	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		19275.00000	18438	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		8856.00000	9281	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		36888.00000	35657	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		81.00000	88	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		114708.00000	113059	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		250.00000	271	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		96854.00000	95219	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		678.00000	731	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		79620.00000	78016	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1965.00000	2094	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		63595.00000	62069	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4552.00000	4808	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		49215.00000	47815	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		15130.00000	15751	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		26859.00000	25824	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		33559.00000	34558	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		13641.00000	12984	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		44847.00000	45999	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		9570.00000	9066	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		57020.00000	58296	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		6685.00000	6305	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		69207.00000	70600	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		4108.00000	3844	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.18900	8.21700		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		23737.00000	24609	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		21687.00000	20816	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		7136.00000	7492	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		52993.00000	51605	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		11203.00000	11710	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		40778.00000	39543	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		16701.00000	17384	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		30310.00000	29250	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		32298.00000	33358	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		14891.00000	14208	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		42255.00000	43488	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		9785.00000	9275	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		53384.00000	54766	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		6139.00000	5777	7.03	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 04/05/2006 Bond Future	9.25	Call		65407.00000	66908	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3669.00000	3427	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.21800	8.24500		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		26964.00000	27773	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		26660.00000	25826	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		10189.00000	10585	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		56770.00000	55523	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		14584.00000	15106	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		45239.00000	44118	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		20157.00000	20819	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		35185.00000	34205	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		34993.00000	35949	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		19645.00000	18958	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		44165.00000	45261	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		14055.00000	13508	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		54347.00000	55569	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		9750.00000	9330	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		65363.00000	66694	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6550.00000	6239	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.09200	8.12200		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		5913.00000	6602	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		15206.00000	13621	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		15339.00000	16721	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		5711.00000	4819	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.00	Call		2.00000	2	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.00	Put		89958.00000	87683	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Call		26.00000	30	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Put		69040.00000	66770	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		259.00000	298	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		48859.00000	46623	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		1554.00000	1770	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		30252.00000	28192	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		29569.00000	31511	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		1491.00000	1159	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		46327.00000	48524	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		257.00000	180	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		63646.00000	65910	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Put		28.00000	17	8.55	0.00	0.00
R203 On 02/02/2006 Bond Future			8.12500	8.15600		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		23791.00000	25034	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		16824.00000	15755	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		14979.00000	15883	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		26685.00000	25278	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		900.00000	986	8.49	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 02/02/2006 Bond Future	7.00	Put		92133.00000	89907	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		2138.00000	2324	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		72737.00000	70611	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		4533.00000	4886	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		55009.00000	53050	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		8647.00000	9244	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		39497.00000	37782	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		35009.00000	36577	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		9825.00000	9081	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		48239.00000	50080	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		5283.00000	4811	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		62899.00000	64941	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		2602.00000	2332	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.14900	8.18200		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		29297.00000	30566	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		24329.00000	23175	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3136.00000	3359	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		94985.00000	92786	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5483.00000	5840	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		77006.00000	74941	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		9029.00000	9565	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		60720.00000	58834	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		14059.00000	14815	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		46401.00000	44734	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		64397.00000	66355	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		6761.00000	6296	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		20785.00000	21791	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		34244.00000	32827	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		39543.00000	41070	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		16592.00000	15696	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		51339.00000	53099	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		10835.00000	10172	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.16900	8.20200		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		33609.00000	34840	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		30153.00000	28999	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5709.00000	6030	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		97662.00000	95597	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		8779.00000	9235	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		80717.00000	78788	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		12966.00000	13587	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		65370.00000	63605	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		25306.00000	26323	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		40024.00000	38657	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		18438.00000	19248	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		51772.00000	50197	8.49	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 03/08/2006 Bond Future	8.50	Call		43303.00000	44746	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		22102.00000	21160	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		54269.00000	55910	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		15743.00000	14998	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		66329.00000	68146	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		10883.00000	10315	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.08500	8.11600		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		16502.00000	18016	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		5950.00000	5000	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.11400	8.14500		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		16305.00000	17274	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		27738.00000	26278	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.13800	8.17000		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		22545.00000	23585	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		35780.00000	34347	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.15700	8.19000		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		27410.00000	28499	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		42016.00000	40589	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			8.06800	8.09900		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		7101.00000	7921	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		15002.00000	13358	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.09300	8.12500		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		17184.00000	18222	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		27055.00000	25579	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.11600	8.14900		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		23547.00000	24652	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		35188.00000	33732	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.13500	8.16800		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		28556.00000	29676	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		41541.00000	40129	10.20	0.00	0.00
Total for Derivatives:							16.00	1,409.00

Grand Total: **16.00** **1,409.00**