



Daily MTM Report

Daily summary for 07/10/2005

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			7.11400	7.12300			0.00	0.00
R153 On 31/08/2010 Bond			7.92500	7.89000			0.00	0.00
R157 On 15/09/2015 Bond			8.15000	8.11500			0.00	0.00
R186 On 21/12/2026 Bond			7.84500	7.81000			0.00	0.00
R194 On 28/02/2008 Bond			7.65500	7.62000			0.00	0.00
R201 On 21/12/2014 Bond			8.14000	8.10500			0.00	0.00
R203 On 15/09/2017 Bond			8.12000	8.08000			0.00	0.00
R204 On 21/12/2018 Bond			8.11000	8.07500			0.00	0.00
R207 On 15/01/2020 Bond			8.08900	8.05900			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			225.02300	225.42000		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		4509.00000	3500	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		30309.00000	33270	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			228.99700	229.40800		8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		40937.00000	38778	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		46857.00000	48808	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			233.16700	233.58900		5.19	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		57152.00000	54320	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		21262.00000	22650	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			237.49500	237.92000		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		92986.00000	89640	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		13786.00000	14690	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			241.98700	242.40400		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		132251.00000	128626	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		8211.00000	8756	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.10900	7.11200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.91500	7.88200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.16100	8.12700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.78700	7.75300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.64000	7.60800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.08600	8.05300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.10400	8.06500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.06300	8.03000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.05400	8.02500		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			7.05200	7.05800		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		26.00000	23	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		497.00000	508	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.09800	7.08200		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		350.00000	363	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		762.00000	736	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.20200	7.18800		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1195.00000	1213	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		734.00000	718	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.33100	7.31800		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1677.00000	1694	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		898.00000	884	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.51300	7.49600		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2184.00000	2209	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		970.00000	953	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.66000	7.66200		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1876.00000	1871	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1479.00000	1480	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.97700	7.93700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2433.00000	2490	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1365.00000	1324	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.22600	8.10800		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2821.00000	3001	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1336.00000	1227	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.01300	7.98700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2925.00000	2964	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1645.00000	1615	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.49100	7.46600		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2186.00000	2359	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		2816.00000	2528	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.61500	7.58500		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		9299.00000	9644	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3078.00000	2880	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			7.97700	7.95100		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		4595.00000	4983	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		6615.00000	5931	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.05700	8.03000		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		18370.00000	19045	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		6865.00000	6439	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.14000	8.11100		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		12956.00000	14098	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		5362.00000	4532	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.17700	8.14700		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		23686.00000	24804	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		13657.00000	12743	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.55300	6.69900		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.63900	6.79100		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.74600	6.90100		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.80000	6.87800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.86200	6.94200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.93800	7.01600		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.91800	6.96900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			6.97900	7.03100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.03900	7.09000		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.00700	7.04600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.06000	7.09900		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.13500	7.14800		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		1244.00000	1204	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.94500	7.91000		4.70	4.00	248.00
R153 On 03/11/2005 Bond Future	8.00	Call		8862.00000	7848	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		4889.00000	5422	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		16846.00000	15527	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		1925.00000	2152	5.20	0.00	5.00
R153 On 03/11/2005 Bond Future	7.75	Call		3447.00000	2863	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		10551.00000	11514	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		47068.00000	45526	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		58.00000	63	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		26403.00000	24934	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		660.00000	738	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Call		7.00000	4	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Put		41136.00000	42680	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		123.00000	81	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		29776.00000	31281	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		879.00000	664	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		19192.00000	20524	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		36642.00000	35117	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		204.00000	225	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		57475.00000	55929	6.20	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Put		16.00000	17	6.20	0.00	0.00
R153 On 02/02/2006 Bond Future			8.00600	7.96800		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		14729.00000	13854	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		13387.00000	14106	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		9296.00000	8624	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		18492.00000	19414	4.70	0.00	2.00
R153 On 02/02/2006 Bond Future	7.50	Call		5314.00000	4847	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		25168.00000	26295	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2637.00000	2355	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		33269.00000	34581	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1088.00000	945	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		42620.00000	44072	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		352.00000	296	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		52909.00000	54447	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		21320.00000	20268	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		9557.00000	10098	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		28831.00000	27635	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		6763.00000	7161	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		37025.00000	35717	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		4766.00000	5052	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		45693.00000	44303	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		3357.00000	3560	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			8.05000	8.00800		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		15629.00000	14764	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		15947.00000	16753	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Call		1945.00000	1760	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		53415.00000	54902	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3230.00000	2953	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		44249.00000	45643	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		5115.00000	4719	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		35794.00000	37069	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		7740.00000	7202	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		28190.00000	29323	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		11220.00000	10523	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		21551.00000	22524	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		20978.00000	19949	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		11392.00000	12033	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		27223.00000	26040	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		7837.00000	8325	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		34262.00000	32946	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		5180.00000	5535	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		41958.00000	40534	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		3284.00000	3530	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		50159.00000	48650	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1993.00000	2155	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			8.08500	8.04100		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		17300.00000	16465	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		18844.00000	19664	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4874.00000	4536	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		44895.00000	46211	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		6993.00000	6548	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		37246.00000	38456	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		9731.00000	9164	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		30316.00000	31404	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		13153.00000	12455	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		24169.00000	25126	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		22179.00000	21208	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		14347.00000	15031	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		27765.00000	26664	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		10652.00000	11206	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		34002.00000	32783	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		7703.00000	8138	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		40812.00000	39489	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5419.00000	5750	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.16500	8.13000		8.00	0.00	13.00
R157 On 03/11/2005 Bond Future	8.25	Call		18302.00000	16322	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		8439.00000	9346	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		7590.00000	6384	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		18387.00000	20067	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Call		1.00000	0	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Put		97879.00000	100766	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Call		26.00000	15	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Put		75446.00000	78322	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		347.00000	236	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		53775.00000	56551	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		2140.00000	1651	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		34030.00000	36428	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		33425.00000	30921	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		3326.00000	3709	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		51072.00000	48315	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		1150.00000	1280	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		69703.00000	66853	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		362.00000	399	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		88439.00000	85559	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		75.00000	82	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		120814.00000	123700	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.21000	8.17300		8.15	0.00	1.00
R157 On 02/02/2006 Bond Future	8.25	Call		30541.00000	28827	8.57	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Put		24355.00000	25618	8.57	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		19761.00000	18417	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		33802.00000	35436	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		11656.00000	10698	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		46341.00000	48361	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		378.00000	316	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		121998.00000	124913	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		993.00000	849	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		100205.00000	103038	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2707.00000	2381	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		79966.00000	82618	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		6046.00000	5443	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		61800.00000	64175	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		43316.00000	41284	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		17309.00000	18255	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		57665.00000	55378	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		12234.00000	12925	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		73071.00000	70590	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		8605.00000	9101	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		88459.00000	85813	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		5337.00000	5668	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.24400	8.20600		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		37530.00000	35887	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		34074.00000	35416	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		62730.00000	60627	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		20838.00000	21721	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3646.00000	3314	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		103264.00000	105918	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		6222.00000	5712	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		84391.00000	86866	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		11212.00000	10435	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		68357.00000	70566	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		18130.00000	17059	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		54670.00000	56584	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		26987.00000	25621	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		43330.00000	44949	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		49540.00000	47649	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		26675.00000	27770	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		76857.00000	74577	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		16310.00000	17015	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		91601.00000	89175	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		12764.00000	13324	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.27300	8.23300		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		34477.00000	32853	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		33172.00000	34616	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5654.00000	5221	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		105075.00000	107710	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		8757.00000	8144	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		87234.00000	89689	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		13027.00000	12198	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		70968.00000	73207	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		18657.00000	17580	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		56462.00000	58452	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		25786.00000	24439	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		43845.00000	45566	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		44707.00000	42812	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		24412.00000	25584	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		56369.00000	54221	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		17449.00000	18369	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		69286.00000	66915	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		12098.00000	12795	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		83234.00000	80675	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		8128.00000	8637	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.85100	7.81600		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		14032.00000	11928	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		22259.00000	24485	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		695.00000	479	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		73972.00000	78085	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		180631.00000	184961	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		143464.00000	147793	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Call		51.00000	29	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Put		107750.00000	112058	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		4130.00000	3221	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		44268.00000	47689	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		31817.00000	28581	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		9306.00000	10400	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		55415.00000	51498	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		3288.00000	3701	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		81680.00000	77475	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		1013.00000	1137	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		108394.00000	104090	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		213.00000	239	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		134744.00000	130418	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		35.00000	38	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.86900	7.83300		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		33795.00000	31587	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		44065.00000	46272	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		20181.00000	18576	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		62160.00000	64970	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		448.00000	370	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		181924.00000	186261	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1688.00000	1445	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		146277.00000	150448	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		4594.00000	4046	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		113677.00000	117544	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		10541.00000	9517	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		85440.00000	88831	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		50897.00000	48140	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		30614.00000	32272	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		70669.00000	67456	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		20941.00000	22143	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		92309.00000	88743	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		14195.00000	15044	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		114089.00000	110234	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		8605.00000	9165	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		136870.00000	132805	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		4988.00000	5338	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.88200	7.84500		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		41550.00000	39319	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		53219.00000	55490	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		56552.00000	53860	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		37859.00000	39667	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		4165.00000	3774	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		185821.00000	189932	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7415.00000	6789	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		152469.00000	156344	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		12396.00000	11456	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		122207.00000	125768	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		19545.00000	18220	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		95415.00000	98591	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		29204.00000	27440	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		72378.00000	75115	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		73980.00000	70860	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		26015.00000	27397	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		93439.00000	89949	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		17249.00000	18260	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		114441.00000	110647	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		11027.00000	11735	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		136472.00000	132445	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		6795.00000	7269	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.89200	7.85400		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		50513.00000	48218	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		63198.00000	65491	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		65143.00000	62459	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	8.00	Put		47656.00000	49559	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		13069.00000	12206	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		158197.00000	161921	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		19378.00000	18208	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		129528.00000	132946	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		27628.00000	26109	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		104081.00000	107149	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		37987.00000	36087	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		81970.00000	84656	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		81703.00000	78652	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		35121.00000	36657	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		99928.00000	96545	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		25282.00000	26486	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		119491.00000	115822	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		17770.00000	18688	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		140043.00000	136135	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		12194.00000	12872	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		161238.00000	157139	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		8168.00000	8656	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.68100	7.64600		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		4376.00000	3874	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		2145.00000	2394	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		1656.00000	1369	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4798.00000	5264	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		30550.00000	31302	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		24996.00000	25748	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		19480.00000	20231	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Call		38.00000	24	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Put		14036.00000	14773	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		371.00000	275	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		8924.00000	9579	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		8388.00000	7739	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		818.00000	920	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		13145.00000	12427	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		271.00000	304	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		18203.00000	17458	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		59.00000	66	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		23389.00000	22638	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		9.00000	11	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		28581.00000	27830	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Put		1.00000	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			7.76100	7.71900		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		6613.00000	6177	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		6017.00000	6388	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2190.00000	1969	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		11258.00000	11843	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		7.00000	5	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		28754.00000	29559	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		64.00000	50	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		23846.00000	24640	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		301.00000	251	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		19149.00000	19906	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		925.00000	805	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		14868.00000	15555	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		4079.00000	3748	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		8300.00000	8776	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		9702.00000	9175	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4318.00000	4598	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		13229.00000	12628	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3085.00000	3291	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		16817.00000	16152	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		1942.00000	2084	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		20741.00000	20026	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1162.00000	1255	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		24913.00000	24163	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		660.00000	717	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.81400	7.76500		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		7271.00000	6845	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		7526.00000	7934	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		693.00000	621	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		26908.00000	27669	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		1128.00000	1020	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		22957.00000	23682	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1762.00000	1608	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		19229.00000	19908	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2649.00000	2438	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		15777.00000	16400	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3837.00000	3561	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		12652.00000	13209	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5369.00000	5020	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		9892.00000	10377	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		9548.00000	9047	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		5559.00000	5891	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		12190.00000	11618	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		3979.00000	4240	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		15164.00000	14529	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		2755.00000	2953	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		18428.00000	17738	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1842.00000	1986	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		21927.00000	21194	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1187.00000	1288	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.85300	7.79700		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		7554.00000	7143	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		8248.00000	8664	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2464.00000	2278	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		18090.00000	18731	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3376.00000	3140	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		15241.00000	15833	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4515.00000	4225	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		12639.00000	13175	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5904.00000	5554	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		10304.00000	10781	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9469.00000	8997	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		6476.00000	6831	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		11645.00000	11114	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4983.00000	5278	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		14067.00000	13480	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3752.00000	3992	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		16712.00000	16075	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2764.00000	2954	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		19554.00000	18874	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1989.00000	2136	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.15300	8.11800		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		6096.00000	5123	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		13828.00000	15136	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		14743.00000	13152	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		6180.00000	6869	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		94401.00000	96680	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		76349.00000	78628	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Call		19.00000	11	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Put		58683.00000	60954	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		265.00000	179	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		41603.00000	43797	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		1696.00000	1305	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		26060.00000	27948	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		26883.00000	24885	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		2352.00000	2633	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		40962.00000	38775	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		784.00000	876	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		55749.00000	53494	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		236.00000	261	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		70586.00000	68311	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		46.00000	50	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.19400	8.15700		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		24346.00000	22972	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		18438.00000	19420	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9281.00000	8513	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		35657.00000	37244	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		88.00000	71	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		113059.00000	115398	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		271.00000	225	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		95219.00000	97528	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		731.00000	622	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		78016.00000	80263	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		2094.00000	1838	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		62069.00000	64168	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4808.00000	4325	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		47815.00000	49687	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		15751.00000	14673	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		25824.00000	27101	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		34558.00000	32931	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		12984.00000	13713	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		45999.00000	44171	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		9066.00000	9593	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		58296.00000	56315	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		6305.00000	6679	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		70600.00000	68490	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		3844.00000	4090	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.22800	8.18900		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		24609.00000	23272	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		20816.00000	21906	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		7492.00000	6905	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		51605.00000	53445	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		11710.00000	10894	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		39543.00000	41154	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		17384.00000	16312	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		29250.00000	30605	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		33358.00000	31766	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		14208.00000	15042	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		43488.00000	41669	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		9275.00000	9882	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		54766.00000	52757	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		5777.00000	6196	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		66908.00000	64754	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3427.00000	3700	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.25700	8.21800		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		27773.00000	26501	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		25826.00000	26927	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		10585.00000	9930	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		55523.00000	57240	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		15106.00000	14258	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		44118.00000	45641	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		20819.00000	19762	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		34205.00000	35519	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		35949.00000	34468	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		18958.00000	19849	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		45261.00000	43587	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		13508.00000	14205	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		55569.00000	53724	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		9330.00000	9856	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		66694.00000	64705	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6239.00000	6621	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.13200	8.09200		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		6602.00000	5329	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		13621.00000	15378	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		16721.00000	14525	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		4819.00000	5654	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.00	Call		2.00000	1	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.00	Put		87683.00000	90714	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Call		30.00000	16	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Put		66770.00000	69787	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		298.00000	191	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		46623.00000	49547	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		1770.00000	1290	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		28192.00000	30744	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		31511.00000	28730	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		1159.00000	1409	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		48524.00000	45538	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		180.00000	224	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		65910.00000	62883	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Put		17.00000	22	8.55	0.00	0.00
R203 On 02/02/2006 Bond Future			8.16700	8.12500		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		15883.00000	14474	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		25278.00000	26999	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		25034.00000	23165	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		15755.00000	17016	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		986.00000	827	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		89907.00000	92878	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		2324.00000	1995	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		70611.00000	73413	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		4886.00000	4289	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		53050.00000	55583	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		9244.00000	8277	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		37782.00000	39945	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		36577.00000	34289	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		9081.00000	9924	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		50080.00000	47460	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		4811.00000	5322	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		64941.00000	62090	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		2332.00000	2611	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.19300	8.14900		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		30566.00000	28735	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		23175.00000	24573	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3359.00000	3000	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		92786.00000	95655	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5840.00000	5279	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		74941.00000	77608	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		9565.00000	8742	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		58834.00000	61240	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		14815.00000	13681	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		44734.00000	46828	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		66355.00000	63653	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		6296.00000	6823	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		21791.00000	20312	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		32827.00000	34577	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		41070.00000	38905	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		15696.00000	16759	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		53099.00000	50639	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		10172.00000	10941	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.21400	8.16900		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		34840.00000	33044	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		28999.00000	30454	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6030.00000	5526	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		95597.00000	98344	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9235.00000	8530	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		78788.00000	81334	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		13587.00000	12643	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		63605.00000	65912	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		26323.00000	24820	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		38657.00000	40404	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		19248.00000	18034	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		50197.00000	52234	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		44746.00000	42666	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		21160.00000	22331	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		55910.00000	53571	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		14998.00000	15910	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		68146.00000	65581	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		10315.00000	11000	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.12000	8.08500		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		18016.00000	15957	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		5000.00000	5721	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.15000	8.11400		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		17274.00000	15963	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		26278.00000	27786	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.17500	8.13800		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		23585.00000	22242	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		34347.00000	35863	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.19600	8.15700		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		28499.00000	27093	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		40589.00000	42157	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			8.09800	8.06800		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		7921.00000	6776	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		13358.00000	14598	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.12500	8.09300		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		18222.00000	17005	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		25579.00000	26875	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.14900	8.11600		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		24652.00000	23411	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		33732.00000	35052	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.16900	8.13500		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		29676.00000	28408	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		40129.00000	41469	10.20	0.00	0.00
Total for Derivatives:							4.00	1,409.00

Grand Total: 4.00 1,409.00