

Daily MTM Report

Daily summary for 20/10/2005

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			7.15300	7.15400			0.00	0.00
R153 On 31/08/2010 Bond			7.93500	7.91000			2,000,000.00	1,000,000.00
R157 On 15/09/2015 Bond			8.15000	8.15000			0.00	0.00
R186 On 21/12/2026 Bond			7.86500	7.86500			0.00	0.00
R194 On 28/02/2008 Bond			7.77500	7.69000			0.00	0.00
R201 On 21/12/2014 Bond			8.14000	8.14500			0.00	0.00
R203 On 15/09/2017 Bond			8.13500	8.13000			0.00	0.00
R204 On 21/12/2018 Bond			8.12000	8.12500			0.00	0.00
R207 On 15/01/2020 Bond			8.09700	8.10800			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:							2,000,000.00	1,000,000.00

Derivatives

GOVI On 03/11/2005 jGovi			224.89900	225.03000		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		1467.00000	1162	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		31167.00000	32172	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			228.88400	229.02000		8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		36620.00000	35788	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		46420.00000	46948	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			233.09700	233.22500		5.19	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		53702.00000	52790	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		21452.00000	21820	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			237.49400	237.59100		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		89730.00000	88924	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		13820.00000	13984	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			242.06900	242.11300		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		129306.00000	128893	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		8176.00000	8203	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.15600	7.15900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.91100	7.89100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.15400	8.15700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.80700	7.80600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.74400	7.66600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.08200	8.08700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.11500	8.11100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.07000	8.07500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.05900	8.07000		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.04300	7.04300		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			7.11300	7.11300		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		20.00000	18	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		356.00000	354	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.39100	7.28900		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		550.00000	690	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		455.00000	345	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.59100	7.47000		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1605.00000	1814	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		454.00000	368	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.73100	7.57000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2044.00000	2316	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		649.00000	528	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.82900	7.68400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2460.00000	2703	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		786.00000	675	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.93800	7.80900		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2053.00000	2236	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1297.00000	1165	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.01300	7.93600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2411.00000	2522	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1345.00000	1268	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.05500	8.05200		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2719.00000	2722	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1370.00000	1366	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.20500	8.15800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3178.00000	3254	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1449.00000	1402	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.69500	7.60200		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2913.00000	4090	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		1031.00000	518	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.83600	7.73700		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		11008.00000	12390	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1988.00000	1550	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			8.05400	8.02700		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		4631.00000	5120	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		3524.00000	2906	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.13300	8.10400		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		19789.00000	20564	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		5283.00000	4891	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.18400	8.19600		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		15110.00000	14302	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		1749.00000	1767	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.22200	8.23500		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		26316.00000	25675	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		10341.00000	10592	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.67200	6.67300		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.74900	6.75100		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.87200	6.87500		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			6.96300	6.96700		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.06800	7.07200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.02500	7.02700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.11300	7.11600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.19900	7.20200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.14700	7.14900		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.22400	7.22600		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.17600	7.17800		0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1335.00000	1328	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.94600	7.92200		4.70	127.00	137.00
R153 On 03/11/2005 Bond Future	8.00	Call		6807.00000	6012	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		3365.00000	3631	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		1811.00000	1433	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		9446.00000	10129	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		15234.00000	14222	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		843.00000	891	5.20	0.00	5.00
R153 On 03/11/2005 Bond Future	9.00	Call		46482.00000	45421	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		3.00000	2	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		25367.00000	24307	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		155.00000	155	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Call		0.00000	0	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Put		41659.00000	42720	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		8.00000	4	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		30193.00000	31249	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		219.00000	143	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		19063.00000	20047	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		35930.00000	34868	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		22.00000	20	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		56929.00000	55868	6.20	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Put		0.00000	0	6.20	0.00	0.00
R153 On 02/02/2006 Bond Future			8.00500	7.97800		4.70	0.00	2.00

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		13722.00000	13083	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		12800.00000	13292	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		8409.00000	7924	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		18025.00000	18672	4.70	0.00	2.00
R153 On 02/02/2006 Bond Future	7.50	Call		4613.00000	4284	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		24886.00000	25690	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2161.00000	1969	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		33212.00000	34154	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		823.00000	732	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		42775.00000	43817	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		239.00000	206	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		53215.00000	54315	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		20271.00000	19498	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		8927.00000	9287	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		27801.00000	26922	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		6152.00000	6406	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		36050.00000	35092	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		4210.00000	4385	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		44791.00000	43778	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		2875.00000	2993	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			8.04200	8.01500		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		14992.00000	14422	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		15590.00000	16094	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Call		1698.00000	1582	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		53448.00000	54406	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		2894.00000	2716	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		44191.00000	45088	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		4683.00000	4426	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		35641.00000	36458	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		7218.00000	6867	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		27947.00000	28670	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		10628.00000	10169	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		21237.00000	21853	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		20330.00000	19651	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		11023.00000	11418	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		26594.00000	25815	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		7487.00000	7782	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		33675.00000	32811	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		4872.00000	5082	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		41428.00000	40496	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		3032.00000	3174	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		49688.00000	48705	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1801.00000	1892	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			8.06800	8.04300		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		16869.00000	16379	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		18488.00000	18939	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4587.00000	4390	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		44684.00000	45426	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		6654.00000	6393	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		36983.00000	37662	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		9348.00000	9015	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		30009.00000	30616	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		12738.00000	12328	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		23830.00000	24360	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		21749.00000	21180	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		13992.00000	14364	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		27352.00000	26709	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		10315.00000	10612	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		33620.00000	32910	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		7397.00000	7627	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		40470.00000	39702	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5153.00000	5325	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.15800	8.15900		8.00	5.00	8.00
R157 On 03/11/2005 Bond Future	8.25	Call		13545.00000	13297	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		6074.00000	5744	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		3859.00000	3628	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		17048.00000	16734	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Call		0.00000	0	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Put		100271.00000	100189	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Call		0.00000	0	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Put		77813.00000	77730	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		25.00000	18	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		55845.00000	55756	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		529.00000	452	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		34811.00000	34653	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		29260.00000	29164	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		1553.00000	1375	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		47824.00000	47849	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		295.00000	238	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		66992.00000	67062	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		44.00000	32	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		85974.00000	86056	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		3.00000	2	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		123206.00000	123124	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.20100	8.20200		8.15	0.00	1.00
R157 On 02/02/2006 Bond Future	8.25	Call		27751.00000	27672	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		23899.00000	23740	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.00	Call		17364.00000	17284	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		33740.00000	33579	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		9785.00000	9714	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		46804.00000	46653	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		221.00000	214	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		124175.00000	124088	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		647.00000	632	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		102193.00000	102098	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		1966.00000	1934	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		81560.00000	81448	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		4769.00000	4716	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		62858.00000	62725	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		40302.00000	40235	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		16629.00000	16482	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		54565.00000	54515	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		11468.00000	11338	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		69981.00000	69952	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		7849.00000	7740	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		85498.00000	85496	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		4710.00000	4628	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.23200	8.23300		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		35295.00000	35248	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		33961.00000	33835	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		60194.00000	60162	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		20425.00000	20314	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3031.00000	3007	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		104771.00000	104670	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		5337.00000	5306	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		85628.00000	85519	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		9939.00000	9898	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		69207.00000	69088	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		16480.00000	16433	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		55142.00000	55017	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		25009.00000	24959	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		43474.00000	43345	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		47121.00000	47080	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		26379.00000	26259	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		74256.00000	74234	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		15832.00000	15731	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		88977.00000	88966	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		12262.00000	12172	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.25400	8.25800		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		32754.00000	32853	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		33367.00000	33159	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5012.00000	5021	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		106352.00000	106054	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		7903.00000	7920	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		88298.00000	88009	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		11942.00000	11973	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		71802.00000	71526	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		17340.00000	17389	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		57063.00000	56805	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		24251.00000	24323	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		44228.00000	43993	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		42836.00000	42964	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		24459.00000	24281	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		54395.00000	54554	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		17393.00000	17246	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		67251.00000	67440	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		11982.00000	11864	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		81174.00000	81390	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		7987.00000	7897	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.86900	7.86900		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		6952.00000	6555	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		21727.00000	21329	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		22907.00000	22501	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		6943.00000	6538	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		45.00000	33	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		79870.00000	79857	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		187179.00000	187179	9.71	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Put		150011.00000	150011	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Call		0.00000	0	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Put		114247.00000	114247	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		974.00000	836	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		47660.00000	47522	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		47117.00000	46925	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		1539.00000	1346	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		74367.00000	74315	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		248.00000	195	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		101654.00000	101647	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		21.00000	14	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		128163.00000	128163	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		1.00000	1	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.88600	7.88600		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		44897.00000	44721	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		31106.00000	30930	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		28678.00000	28508	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		45439.00000	45269	13.17	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/02/2006 Bond Future	7.50	Call		16229.00000	16085	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		64700.00000	64556	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		224.00000	216	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		188192.00000	188184	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1006.00000	979	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		152086.00000	152059	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		3106.00000	3047	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		118680.00000	118621	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		7877.00000	7774	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		89268.00000	89165	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		64101.00000	63935	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		20864.00000	20699	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		85433.00000	85288	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		13811.00000	13666	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		107142.00000	107030	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		8150.00000	8038	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		129962.00000	129882	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		4572.00000	4492	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.89800	7.89800		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		51426.00000	51312	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		39172.00000	39058	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		37078.00000	36963	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		55187.00000	55073	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3179.00000	3142	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		191275.00000	191238	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		5895.00000	5840	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		157389.00000	157334	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		10212.00000	10138	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		126463.00000	126389	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		16607.00000	16514	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		98917.00000	98824	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		25481.00000	25374	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		75095.00000	74988	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		68331.00000	68226	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		26807.00000	26701	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		87412.00000	87320	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		17662.00000	17571	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		108167.00000	108093	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		11194.00000	11119	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		130058.00000	130001	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		6821.00000	6764	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.90400	7.90600		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		60401.00000	60440	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		49185.00000	48984	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		46297.00000	46315	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	7.75	Put		65254.00000	65031	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		11217.00000	11198	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		162616.00000	162356	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		16962.00000	16944	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		133383.00000	133125	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		24608.00000	24597	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		107331.00000	107080	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		34356.00000	34356	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		84608.00000	84369	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		76513.00000	76577	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		36202.00000	36025	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		94378.00000	94468	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		26002.00000	25853	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		113668.00000	113785	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		18218.00000	18095	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		134026.00000	134168	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		12447.00000	12349	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		155092.00000	155257	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		8293.00000	8218	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.79200	7.70600		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		2796.00000	1793	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		1853.00000	2692	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		637.00000	297	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5068.00000	6571	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		31838.00000	33681	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		26284.00000	28127	1.94	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Put		20767.00000	22609	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Call		1.00000	0	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Put		15286.00000	17128	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		52.00000	15	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		9893.00000	11698	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		6757.00000	5201	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		475.00000	761	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		11674.00000	9894	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		88.00000	150	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		16864.00000	15028	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		8.00000	15	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		22092.00000	20249	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		0.00000	1	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		27292.00000	25450	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Put		0.00000	0	2.97	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/02/2006 Bond Future			7.88200	7.78500		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		5623.00000	4739	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		6295.00000	7271	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1642.00000	1256	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		11977.00000	13451	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		2.00000	1	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		30017.00000	31876	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		29.00000	16	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		25080.00000	26926	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		172.00000	109	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		20288.00000	22085	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		620.00000	437	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		15831.00000	17508	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		3292.00000	2662	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		8781.00000	10011	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		8560.00000	7447	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4444.00000	5190	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		11986.00000	10681	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3110.00000	3665	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		15525.00000	14050	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		1918.00000	2302	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		19428.00000	17818	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1117.00000	1368	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		23599.00000	21892	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		613.00000	766	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.94100	7.83100		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		6493.00000	5631	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		7871.00000	8876	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		527.00000	408	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		27864.00000	29613	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		888.00000	702	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		23839.00000	25521	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1431.00000	1156	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		20020.00000	21612	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2213.00000	1822	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		16464.00000	17941	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3288.00000	2757	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		13224.00000	14561	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		4703.00000	4014	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		10349.00000	11526	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		8671.00000	7633	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		5804.00000	6633	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		11230.00000	10022	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		4141.00000	4800	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		14140.00000	12777	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		2853.00000	3356	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		17358.00000	15860	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1894.00000	2263	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		20827.00000	19219	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1210.00000	1469	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.98000	7.86300		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6915.00000	6123	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		8584.00000	9516	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		8758.00000	7836	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		6740.00000	7541	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2136.00000	1804	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		18736.00000	20128	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2972.00000	2542	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		15812.00000	17107	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4033.00000	3492	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		13131.00000	14314	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5342.00000	4679	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		10716.00000	11777	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		10870.00000	9819	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		5182.00000	5855	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		13237.00000	12064	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3897.00000	4448	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		15838.00000	14553	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2864.00000	3304	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		18646.00000	17263	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2055.00000	2396	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.14700	8.15300		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		10794.00000	10816	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		4510.00000	4143	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		3035.00000	2948	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		13047.00000	12570	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		96680.00000	96290	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		78628.00000	78238	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Call		0.00000	0	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Put		60943.00000	60553	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		17.00000	13	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		43635.00000	43241	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		401.00000	360	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		27044.00000	26613	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		23351.00000	23576	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		1100.00000	934	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		38096.00000	38440	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		197.00000	151	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		53261.00000	53642	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		28.00000	19	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		68263.00000	68652	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		2.00000	1	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.18600	8.19100		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		21973.00000	22051	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		18230.00000	17990	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		13724.00000	13767	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		25962.00000	25687	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		7710.00000	7725	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		36250.00000	35948	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		44.00000	43	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		115179.00000	114860	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		153.00000	150	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		97266.00000	96945	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		462.00000	459	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		79913.00000	79591	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1492.00000	1488	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		63631.00000	63309	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		3743.00000	3743	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		48914.00000	48597	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		31979.00000	32096	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		12570.00000	12368	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		43330.00000	43485	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		8561.00000	8398	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		55618.00000	55807	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		5791.00000	5663	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		68006.00000	68233	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		3415.00000	3325	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.21700	8.22300		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		22776.00000	22916	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		21099.00000	20866	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		6489.00000	6528	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		52718.00000	52384	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		10410.00000	10475	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		40359.00000	40051	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		15798.00000	15897	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		29780.00000	29506	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		31338.00000	31522	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		14304.00000	14115	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		41347.00000	41575	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		9250.00000	9105	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		52563.00000	52830	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		5691.00000	5585	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		64688.00000	64989	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3324.00000	3251	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.24000	8.25000		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		26179.00000	26446	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		26179.00000	25839	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		9604.00000	9722	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		56489.00000	55999	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		13908.00000	14069	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		44866.00000	44420	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		19412.00000	19624	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		34744.00000	34348	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		34202.00000	34526	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		19157.00000	18874	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		43398.00000	43778	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		13592.00000	13364	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		53628.00000	54059	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		9335.00000	9158	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		64708.00000	65184	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6199.00000	6067	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.14100	8.13700		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		12078.00000	11658	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		3585.00000	3467	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		3068.00000	2784	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		13495.00000	13514	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.00	Call		0.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.00	Put		91091.00000	91393	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Call		0.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Put		70149.00000	70451	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		17.00000	11	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		49751.00000	50047	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		360.00000	289	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		30192.00000	30423	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		27406.00000	27052	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		464.00000	411	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		44961.00000	44653	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		26.00000	20	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		62484.00000	62182	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Put		1.00000	0	8.55	0.00	0.00
R203 On 02/02/2006 Bond Future			8.17600	8.17100		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		21966.00000	21670	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		16115.00000	16191	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		13337.00000	13101	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		26160.00000	26295	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		604.00000	575	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		92952.00000	93296	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1576.00000	1517	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		73291.00000	73604	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		3612.00000	3505	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		55204.00000	55469	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		7335.00000	7166	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		39301.00000	39503	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		33172.00000	32833	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		9104.00000	9137	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		46522.00000	46158	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		4681.00000	4689	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		61359.00000	60985	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		2178.00000	2176	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.19900	8.19500		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		27883.00000	27660	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		23868.00000	23938	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		19486.00000	19297	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		33897.00000	34001	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2659.00000	2606	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		95461.00000	95700	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		4799.00000	4719	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		77275.00000	77487	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		8121.00000	8006	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		60765.00000	60943	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		12936.00000	12785	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		46230.00000	46371	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		63024.00000	62740	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		6340.00000	6349	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		38085.00000	37835	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		16086.00000	16129	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		49900.00000	49629	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		10349.00000	10371	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.21600	8.21400		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		32404.00000	32273	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		29813.00000	29827	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5172.00000	5123	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		97989.00000	98085	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		8085.00000	8019	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		80889.00000	80968	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		12113.00000	12030	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		65382.00000	65444	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		24186.00000	24070	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		39770.00000	39798	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		17439.00000	17338	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		51638.00000	51682	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		42052.00000	41911	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		21717.00000	21721	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		53012.00000	52864	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		15350.00000	15346	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		65096.00000	64943	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		10515.00000	10507	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.12600	8.13100		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		13062.00000	13118	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		3698.00000	3359	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.15500	8.16000		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		14552.00000	14621	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		27157.00000	26835	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.17700	8.18400		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		21125.00000	21290	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		35440.00000	35065	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.19400	8.20300		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		26180.00000	26427	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		41775.00000	41337	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			8.10200	8.11300		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		3937.00000	3990	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		12948.00000	12129	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.12700	8.13900		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		15427.00000	15736	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		26393.00000	25762	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.14900	8.16200		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		22133.00000	22511	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		34780.00000	34152	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.16500	8.18000		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		27335.00000	27800	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		41238.00000	40555	10.20	0.00	0.00
Total for Derivatives:							132.00	1,795.00
Grand Total:							2,000,132.00	1,001,795.00