

# Daily MTM Report

Daily summary for 25/10/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			7.13700	7.14000			0.00	0.00
R153 On 31/08/2010 Bond			7.93500	7.97000			0.00	1,000,000.00
R157 On 15/09/2015 Bond			8.16000	8.19500			0.00	0.00
R186 On 21/12/2026 Bond			7.88000	7.91500			0.00	0.00
R194 On 28/02/2008 Bond			7.79500	7.83500			0.00	0.00
R201 On 21/12/2014 Bond			8.15500	8.19000			0.00	0.00
R203 On 15/09/2017 Bond			8.15000	8.18500			0.00	0.00
R204 On 21/12/2018 Bond			8.13500	8.17000			0.00	0.00
R207 On 15/01/2020 Bond			8.11100	8.14600			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>1,000,000.00</b>

## Derivatives

GOVI On 03/11/2005 jGovi			224.81100	224.40600		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		330.00000	414	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		36270.00000	32304	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			228.78300	228.37300		8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		32678.00000	34336	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		48948.00000	46506	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			232.98700	232.57800		5.19	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		49158.00000	51658	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		23378.00000	21788	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			237.38500	236.98600		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		84804.00000	87806	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		14944.00000	13956	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			241.96800	241.58700		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		124616.00000	127853	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		8746.00000	8173	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.14900	7.15200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.90900	7.94300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.16300	8.19700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.82100	7.85600		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.76100	7.79900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.09500	8.12800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.13000	8.16400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.08400	8.11700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.07200	8.10600		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			7.09100	7.09600		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		7.00000	5	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		383.00000	395	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.41700	7.44900		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		771.00000	718	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		283.00000	309	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.67400	7.68400		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1977.00000	1957	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		304.00000	308	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.85600	7.85200		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2527.00000	2533	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		444.00000	439	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.94400	7.94400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2898.00000	2897	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		591.00000	589	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.03000	8.03600		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2376.00000	2365	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1066.00000	1069	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.10500	8.13100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2694.00000	2653	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1152.00000	1174	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.12100	8.20700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2947.00000	2814	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1220.00000	1296	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.21500	8.21200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3260.00000	3263	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1389.00000	1385	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.76500	7.78500		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		5359.00000	5002	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		134.00000	135	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.91200	7.93100		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		13727.00000	13428	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1155.00000	1198	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			8.09500	8.11600		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6207.00000	5458	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		1458.00000	1567	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.17400	8.19500		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		22212.00000	21540	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		4036.00000	4213	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.21500	8.23400		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		16576.00000	15315	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		672.00000	691	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.25400	8.27500		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		27671.00000	26667	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		9033.00000	9440	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.66800	6.66900		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.73400	6.73700		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.85100	6.85500		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.86600	6.86800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.94900	6.95300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.05800	7.06200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.02200	7.02500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.11800	7.12000		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.21100	7.21200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.16200	7.16200		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.24600	7.24500		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.15700	7.16200		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		1285.00000	1269	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.94400	7.98000		4.70	4.00	134.00
R153 On 03/11/2005 Bond Future	8.00	Call		4448.00000	5152	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		3567.00000	2682	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		697.00000	830	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		10893.00000	9437	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		12506.00000	13824	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		676.00000	406	5.20	0.00	5.00
R153 On 03/11/2005 Bond Future	9.00	Call		43919.00000	45507	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		0.00000	0	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		22727.00000	24274	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		76.00000	34	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		44220.00000	42632	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		0.00000	0	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		32745.00000	31157	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		31.00000	34	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		21435.00000	19850	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		33352.00000	34937	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		5.00000	2	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		54368.00000	55957	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			8.00400	8.04200		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		12065.00000	12786	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		13824.00000	12954	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		7140.00000	7654	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		19437.00000	18360	4.70	0.00	2.00
R153 On 02/02/2006 Bond Future	7.50	Call		3745.00000	4068	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		26700.00000	25432	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		1654.00000	1826	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		35388.00000	33968	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		584.00000	656	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		45218.00000	43699	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		153.00000	176	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		55811.00000	54243	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		18292.00000	19206	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		9630.00000	8953	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		25577.00000	26658	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		6610.00000	6100	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		33654.00000	34869	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		4496.00000	4120	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		42280.00000	43599	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		3045.00000	2773	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			8.04200	8.08200		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		13503.00000	14227	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		16763.00000	15898	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		18571.00000	19461	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		11926.00000	11227	4.34	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1384.00000	1503	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		55797.00000	54327	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		2416.00000	2607	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		46376.00000	44979	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		3996.00000	4286	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		37618.00000	36318	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		6284.00000	6699	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		29676.00000	28502	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		9420.00000	9982	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		22693.00000	21665	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		24592.00000	25642	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		8148.00000	7609	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		31471.00000	32664	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		5331.00000	4935	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		39066.00000	40379	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		3333.00000	3057	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		47212.00000	48618	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1988.00000	1805	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			8.06700	8.10800		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		15539.00000	16243	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		19601.00000	18765	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4039.00000	4294	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		46578.00000	45293	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		5934.00000	6281	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		38705.00000	37512	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		8435.00000	8889	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		31538.00000	30453	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		11619.00000	12194	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		25153.00000	24188	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		20214.00000	21050	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		14900.00000	14196	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		25626.00000	26590	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		11032.00000	10456	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		31725.00000	32809	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		7944.00000	7488	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		38431.00000	39621	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5557.00000	5207	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.16700	8.20200		8.00	0.00	8.00
R157 On 03/11/2005 Bond Future	8.25	Call		9743.00000	11142	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		5809.00000	4330	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		1790.00000	2099	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		18516.00000	15947	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		103808.00000	100930	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		81350.00000	78472	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		1.00000	1	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		59358.00000	56480	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		103.00000	115	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		37923.00000	35057	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		25247.00000	27690	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		1078.00000	643	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		44113.00000	46924	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		121.00000	54	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		63420.00000	66291	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		9.00000	3	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		82434.00000	85312	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		0.00000	0	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	6.75	Put		126743.00000	123865	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.21100	8.24800		8.15	0.00	1.00
R157 On 02/02/2006 Bond Future	8.25	Call		25211.00000	26628	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		25051.00000	23499	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.00	Call		15357.00000	16392	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		35424.00000	33491	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		8359.00000	9029	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		49070.00000	46772	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		148.00000	169	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		127794.00000	124847	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		463.00000	524	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		105701.00000	102794	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		1515.00000	1685	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		84801.00000	82003	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		3893.00000	4264	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		65673.00000	63076	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		37342.00000	39111	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		17361.00000	16161	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		51302.00000	53369	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		11897.00000	10996	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		66517.00000	68822	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		8077.00000	7414	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		81909.00000	84431	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		4812.00000	4366	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.24300	8.28100		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		32934.00000	34358	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		35362.00000	33809	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		57233.00000	59145	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		21224.00000	20160	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		2561.00000	2781	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		108063.00000	105307	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		4609.00000	4973	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		88662.00000	86049	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		8816.00000	9409	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		71845.00000	69461	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		14928.00000	15788	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		57351.00000	55235	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		23033.00000	24178	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		45259.00000	43427	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		44430.00000	46113	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		27449.00000	26155	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		71080.00000	73190	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		16417.00000	15550	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		85636.00000	87911	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		12683.00000	11981	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.26500	8.30400		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		30705.00000	32135	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		34838.00000	33285	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		4447.00000	4770	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		109307.00000	106646	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		7105.00000	7580	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		91020.00000	88512	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		10868.00000	11536	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		74247.00000	71932	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		15954.00000	16852	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		59197.00000	57111	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		22534.00000	23690	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		46031.00000	44204	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		40472.00000	42179	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		25615.00000	24339	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		51748.00000	53719	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		18267.00000	17254	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		64365.00000	66574	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		12616.00000	11841	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		78095.00000	80508	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		8428.00000	7857	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.88300	7.91800		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		16643.00000	19042	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		6687.00000	4800	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		3306.00000	3912	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		24088.00000	20407	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		2.00000	2	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		85834.00000	81547	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		193186.00000	188900	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		156018.00000	151732	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		120254.00000	115968	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		192.00000	219	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		52886.00000	48626	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		40610.00000	44437	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		1039.00000	579	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		68207.00000	72437	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		95.00000	38	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		95629.00000	99913	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		3.00000	1	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		122154.00000	126441	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		0.00000	0	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.90100	7.93800		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		40469.00000	42788	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		32997.00000	30824	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		25137.00000	26855	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		48217.00000	45444	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		13699.00000	14823	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		68490.00000	65122	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		140.00000	163	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		194427.00000	189958	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		698.00000	795	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		158097.00000	153703	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		2334.00000	2611	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		124228.00000	120013	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		6326.00000	6949	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		94037.00000	90168	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		58984.00000	61843	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		22067.00000	20434	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		79830.00000	83133	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		14528.00000	13339	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		101211.00000	104905	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		8539.00000	7741	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		123830.00000	127818	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		4759.00000	4256	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.91400	7.95000		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		47408.00000	49661	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		41424.00000	39342	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		33731.00000	35518	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		58111.00000	55562	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2618.00000	2839	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		196985.00000	192870	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		4977.00000	5364	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		162740.00000	158792	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		8815.00000	9443	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		131336.00000	127628	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		14621.00000	15570	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		103201.00000	99814	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		22830.00000	24172	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		78714.00000	75720	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		63711.00000	66418	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		28456.00000	26828	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		82290.00000	85409	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		18810.00000	17594	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		102655.00000	106123	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		11951.00000	11084	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		124262.00000	128008	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		7295.00000	6705	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.92000	7.95700		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		56599.00000	58905	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		51487.00000	49369	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		43028.00000	44946	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		68089.00000	65582	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		9982.00000	10601	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		167485.00000	163680	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		15285.00000	16161	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		137810.00000	134262	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		22429.00000	23615	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		111257.00000	108019	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		31637.00000	33175	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		87994.00000	85108	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		72219.00000	74904	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		38012.00000	36273	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		89651.00000	92690	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		27380.00000	25995	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		108578.00000	111931	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		19232.00000	18161	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		128644.00000	132265	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		13170.00000	12367	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		149486.00000	153326	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		8791.00000	8207	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.80900	7.85100		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		985.00000	1214	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		3146.00000	2477	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		81.00000	103	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		7616.00000	6740	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		34943.00000	34045	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		29389.00000	28491	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		23871.00000	22973	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Call		0.00000	0	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Put		18390.00000	17492	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		1.00000	1	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		12946.00000	12048	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		3959.00000	4578	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		781.00000	502	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		8595.00000	9435	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		113.00000	55	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		13758.00000	14651	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		7.00000	2	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		18987.00000	19885	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		0.00000	0	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		24188.00000	25086	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			7.90500	7.95200		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		6599.00000	7053	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		5682.00000	5237	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		4071.00000	4411	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		7942.00000	7383	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		975.00000	1100	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		14510.00000	13736	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		0.00000	1	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		33214.00000	32316	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		9.00000	11	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		28258.00000	27361	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		69.00000	84	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		23384.00000	22500	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		311.00000	363	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		18721.00000	17874	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		2191.00000	2416	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		10879.00000	10206	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		9688.00000	10243	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		4011.00000	3667	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		12940.00000	13590	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		2531.00000	2283	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		16620.00000	17351	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1509.00000	1341	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		20633.00000	21426	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		846.00000	740	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.96800	8.02000		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		6877.00000	7304	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		7215.00000	6761	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		5003.00000	5346	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		9586.00000	9049	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		323.00000	360	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		30866.00000	30022	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		569.00000	630	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		26726.00000	25906	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		957.00000	1051	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		22752.00000	21965	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1539.00000	1678	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		18995.00000	18254	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2372.00000	2569	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		15514.00000	14830	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		3511.00000	3777	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		12362.00000	11747	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		9142.00000	9653	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		5259.00000	4889	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		11785.00000	12376	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		3703.00000	3413	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		14773.00000	15435	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		2515.00000	2296	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		18055.00000	18778	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1643.00000	1486	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			8.01200	8.06700		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		7147.00000	7531	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		8132.00000	7707	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		5532.00000	5855	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		10205.00000	9719	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1558.00000	1680	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		21162.00000	20476	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2223.00000	2386	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		18067.00000	17421	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3089.00000	3300	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		15191.00000	14593	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		4185.00000	4449	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		12563.00000	12018	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		9034.00000	9479	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		6349.00000	5986	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		11188.00000	11694	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		4851.00000	4549	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		13594.00000	14157	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		3624.00000	3378	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		16231.00000	16845	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2644.00000	2450	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.16100	8.19700		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		7760.00000	8940	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		4333.00000	3177	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		1395.00000	1660	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		14263.00000	12193	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		99536.00000	97200	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		81484.00000	79148	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		63800.00000	61463	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		1.00000	1	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		46475.00000	44139	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		76.00000	86	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		29575.00000	27250	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		20153.00000	22170	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		758.00000	439	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		35122.00000	37413	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		79.00000	34	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		50382.00000	52715	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		5.00000	2	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		65405.00000	67741	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		0.00000	0	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.20100	8.23800		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		19922.00000	21058	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		19162.00000	17951	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		12106.00000	12934	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		27327.00000	25808	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		6563.00000	7099	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		38087.00000	36275	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		26.00000	31	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		118145.00000	115802	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		100.00000	115	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		100196.00000	97864	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		326.00000	371	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		82759.00000	80457	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1140.00000	1273	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		66262.00000	64047	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		3041.00000	3336	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		51196.00000	49144	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		29587.00000	31005	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		13160.00000	12231	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		40693.00000	42349	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		8908.00000	8216	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		52819.00000	54664	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		5976.00000	5473	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		65107.00000	67121	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		3499.00000	3166	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.23300	8.27100		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		20973.00000	22117	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		22274.00000	21061	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		5684.00000	6116	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		54892.00000	52967	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		9293.00000	9929	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		42220.00000	40499	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		14339.00000	15217	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		31299.00000	29821	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		29217.00000	30628	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		15161.00000	14215	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		38957.00000	40614	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		9838.00000	9139	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		49962.00000	51831	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		6068.00000	5581	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		61936.00000	63973	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3550.00000	3229	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.25700	8.29500		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		24575.00000	25688	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		27304.00000	26113	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		8757.00000	9279	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		58371.00000	56589	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		12818.00000	13518	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		46505.00000	44902	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		18065.00000	18965	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		36126.00000	34722	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		32354.00000	33680	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		20039.00000	19061	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		41334.00000	42863	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		14256.00000	13481	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		51379.00000	53092	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		9815.00000	9224	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		62311.00000	64181	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6531.00000	6097	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.15500	8.19100		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		8209.00000	9736	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		3787.00000	2603	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		1207.00000	1498	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		15705.00000	13284	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		95162.00000	92450	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		74220.00000	71508	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		0.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		53805.00000	51094	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		51.00000	60	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		33953.00000	31251	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		23197.00000	25736	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		325.00000	152	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		40872.00000	43578	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		8.00000	2	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		58413.00000	61124	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Put		0.00000	0	8.55	0.00	0.00
R203 On 02/02/2006 Bond Future			8.19100	8.22700		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		19270.00000	20606	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		17571.00000	16240	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		11308.00000	12225	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		28283.00000	26533	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		412.00000	467	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		96913.00000	94301	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1151.00000	1288	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		77018.00000	74489	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		2795.00000	3093	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		58540.00000	56171	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		5965.00000	6524	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		42083.00000	39975	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		29906.00000	31657	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		9991.00000	9075	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		42843.00000	44946	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		5155.00000	4591	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		57426.00000	59784	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		2397.00000	2089	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.21500	8.25300		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		25334.00000	26708	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		25552.00000	24155	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		17421.00000	18483	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		36066.00000	34357	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2176.00000	2375	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		99211.00000	96639	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		4030.00000	4366	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		80739.00000	78304	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		6981.00000	7508	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		63858.00000	61614	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		11354.00000	12127	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		48882.00000	46883	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		59346.00000	61562	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		6896.00000	6341	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		35088.00000	36774	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		17323.00000	16238	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		46522.00000	48494	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		11204.00000	10405	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.23200	8.27000		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		30048.00000	31398	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		31483.00000	30104	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		4511.00000	4825	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		101354.00000	98939	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		7155.00000	7616	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		83985.00000	81716	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		10865.00000	11509	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		68160.00000	66074	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		22206.00000	23304	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		41816.00000	40184	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		15835.00000	16694	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		54060.00000	52190	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		39341.00000	40942	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		23032.00000	21904	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		49982.00000	51821	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		16347.00000	15456	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		61796.00000	63847	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		11241.00000	10563	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.14000	8.17500		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		9475.00000	11106	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		3588.00000	2455	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.17000	8.20700		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		12639.00000	13673	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		28906.00000	27059	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.19300	8.23100		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		19262.00000	20413	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		37189.00000	35421	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.21100	8.24800		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		24414.00000	25569	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		43422.00000	41772	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			8.11500	8.15000		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		1978.00000	2409	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		13913.00000	11578	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.14200	8.17800		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		13696.00000	14754	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		27708.00000	25956	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.16400	8.20100		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		20477.00000	21642	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		36134.00000	34444	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.18000	8.21800		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		25754.00000	26986	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		42556.00000	40889	10.20	0.00	0.00
<b>Total for Derivatives:</b>							<b>4.00</b>	<b>1,812.00</b>

**Grand Total:** 4.00 1,001,812.00