



Daily MTM Report

Daily summary for 26/10/2005

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			7.14000	7.13700			0.00	0.00
R153 On 31/08/2010 Bond			7.86000	7.93500			0.00	0.00
R157 On 15/09/2015 Bond			8.05000	8.16000			0.00	0.00
R186 On 21/12/2026 Bond			7.76500	7.88000			0.00	0.00
R194 On 28/02/2008 Bond			7.73000	7.79500			0.00	0.00
R201 On 21/12/2014 Bond			8.03500	8.15500			0.00	0.00
R203 On 15/09/2017 Bond			8.03000	8.15000			0.00	0.00
R204 On 21/12/2018 Bond			8.01500	8.13500			0.00	0.00
R207 On 15/01/2020 Bond			7.99300	8.11100			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for j-Bonds:							0.00	0.00

Derivatives

GOVI On 03/11/2005 jGovi			225.96600	224.81100		5.48	463.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		414.00000	1250	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		32304.00000	21590	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			229.95600	228.78300		8.38	463.00	463.00
GOVI On 02/02/2006 jGovi	230.00	Call		34336.00000	39809	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		46506.00000	40249	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			234.17700	232.98700		5.19	5.00	62.00
GOVI On 04/05/2006 jGovi	230.00	Call		51658.00000	59506	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		21788.00000	17736	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			238.57800	237.38500		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		87806.00000	97170	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		13956.00000	11390	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			243.14800	241.96800		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		127853.00000	138130	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		8173.00000	6650	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.15100	7.14900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.83500	7.90900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.05200	8.16300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.70900	7.82100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.69800	7.76100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.98100	8.09500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.01100	8.13000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.96900	8.08400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.95900	8.07200		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			7.08400	7.09100		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		5.00000	3	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		395.00000	410	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.33800	7.41700		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		718.00000	599	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		309.00000	384	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.58700	7.67400		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1957.00000	1795	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		308.00000	359	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.78500	7.85600		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2533.00000	2402	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		439.00000	482	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.88900	7.94400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2897.00000	2797	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		589.00000	624	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.97500	8.03000		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2365.00000	2280	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1069.00000	1119	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.06500	8.10500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2653.00000	2591	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1174.00000	1210	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.18100	8.12100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2814.00000	2904	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1296.00000	1240	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.11800	8.21500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3263.00000	3103	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1385.00000	1479	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.72300	7.76500		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		5002.00000	4264	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		135.00000	176	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.85800	7.91200		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		13428.00000	12600	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1198.00000	1363	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			8.00800	8.09500		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		5458.00000	3128	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		1567.00000	2801	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.08100	8.17400		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		21540.00000	18803	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		4213.00000	5252	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.05700	8.21500		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		15315.00000	6830	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		691.00000	2934	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.09100	8.25400		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		26667.00000	19951	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		9440.00000	13744	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.66700	6.66800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.72700	6.73400		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.84400	6.85100		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.86400	6.86600		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.94700	6.94900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.05500	7.05800		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.02000	7.02200		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.11500	7.11800		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.21000	7.21100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.16400	7.16200		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.25100	7.24600		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.15500	7.15700		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		1269.00000	1263	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.86600	7.94400		4.70	7.00	137.00
R153 On 03/11/2005 Bond Future	8.00	Call		5152.00000	7291	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		2682.00000	1370	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		830.00000	1436	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		9437.00000	6593	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		13824.00000	17004	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		406.00000	134	5.20	0.00	5.00
R153 On 03/11/2005 Bond Future	9.00	Call		45507.00000	48959	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		24274.00000	27698	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		34.00000	7	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		42632.00000	39180	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		31157.00000	27706	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		34.00000	72	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		19850.00000	16436	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		34937.00000	38387	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		2.00000	0	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		55957.00000	59408	6.20	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Put		0.00000	0	6.20	0.00	0.00
R153 On 02/02/2006 Bond Future			7.92100	8.00400		4.70	256.00	258.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future	7.75	Call		7654.00000	8954	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		18360.00000	16175	4.70	1.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		12786.00000	14550	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		12954.00000	11233	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		4068.00000	4917	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		25432.00000	22795	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		1826.00000	2297	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		33968.00000	30954	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		656.00000	867	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		43699.00000	40425	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		176.00000	247	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		54243.00000	50829	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		19206.00000	21388	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		8953.00000	7649	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		26658.00000	29185	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		6100.00000	5142	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		34869.00000	37665	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		4120.00000	3431	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		43599.00000	46595	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		2773.00000	2284	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			7.95300	8.04200		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		14227.00000	15986	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		15898.00000	14112	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		19461.00000	21590	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		11227.00000	9811	4.34	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1503.00000	1824	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		54327.00000	51102	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		2607.00000	3110	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		44979.00000	41937	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		4286.00000	5032	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		36318.00000	33519	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		6699.00000	7744	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		28502.00000	26002	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		9982.00000	11372	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		21665.00000	19509	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		25642.00000	28115	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		7609.00000	6537	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		32664.00000	35438	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		4935.00000	4164	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		40379.00000	43397	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		3057.00000	2530	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		48618.00000	51822	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1805.00000	1464	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			7.97400	8.06700		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		16243.00000	17964	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		18765.00000	16983	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4294.00000	4951	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		45293.00000	42447	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		6281.00000	7162	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		37512.00000	34890	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		8889.00000	10028	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		30453.00000	28089	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		12194.00000	13617	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		24188.00000	22108	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		21050.00000	23069	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		14196.00000	12712	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		26590.00000	28895	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		10456.00000	9258	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		32809.00000	35375	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		7488.00000	6551	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		39621.00000	42416	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5207.00000	4499	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.05400	8.16700		8.00	0.00	8.00
R157 On 03/11/2005 Bond Future	8.25	Call		11142.00000	17753	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		4330.00000	1592	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		2099.00000	4551	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		15947.00000	9050	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		100930.00000	91581	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		78472.00000	69122	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		1.00000	5	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		56480.00000	47134	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		115.00000	361	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		35057.00000	25953	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		27690.00000	36533	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		643.00000	136	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		46924.00000	56226	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		54.00000	6	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		66291.00000	75638	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		3.00000	0	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		85312.00000	94662	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		123865.00000	114516	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.09400	8.21100		8.15	137.00	137.00
R157 On 02/02/2006 Bond Future	8.25	Call		26628.00000	31779	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		23499.00000	19206	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.00	Call		16392.00000	20305	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		33491.00000	27959	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		9029.00000	11688	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		46772.00000	39985	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		169.00000	279	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		124847.00000	115512	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		524.00000	822	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		102794.00000	93646	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		1685.00000	2451	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		82003.00000	73323	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		4264.00000	5824	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		63076.00000	55191	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		39111.00000	45345	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		16161.00000	12950	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		53369.00000	60476	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		10996.00000	8658	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		68822.00000	76599	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		7414.00000	5746	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		84431.00000	92793	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		4366.00000	3284	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.12100	8.24300		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		34358.00000	39438	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		33809.00000	29271	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		59145.00000	65757	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		20160.00000	17154	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		2781.00000	3688	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		105307.00000	96596	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		4973.00000	6425	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		86049.00000	77883	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		9409.00000	11690	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		69461.00000	62124	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		15788.00000	19002	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		55235.00000	48831	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		24178.00000	28348	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		43427.00000	37980	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		46113.00000	52014	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		26155.00000	22438	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		73190.00000	80396	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		15550.00000	13138	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		87911.00000	95606	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		11981.00000	10059	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.14000	8.26500		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		32135.00000	37173	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		33285.00000	28700	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		4770.00000	6020	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		106646.00000	98272	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		7580.00000	9385	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		88512.00000	80693	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		11536.00000	14022	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		71932.00000	64795	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		16852.00000	20128	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		57111.00000	50764	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		23690.00000	27831	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		44204.00000	38721	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		42179.00000	48097	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		24339.00000	20633	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		53719.00000	60454	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		17254.00000	14366	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		66574.00000	74030	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		11841.00000	9673	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		80508.00000	88567	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		7857.00000	6293	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.76700	7.88300		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		19042.00000	30126	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		4800.00000	1515	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		3912.00000	8535	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		20407.00000	10662	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		2.00000	9	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		81547.00000	67186	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		188900.00000	174531	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		151732.00000	137363	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		115968.00000	101599	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		219.00000	730	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		48626.00000	34769	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		44437.00000	58324	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		579.00000	97	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		72437.00000	86771	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		38.00000	3	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		99913.00000	114281	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		1.00000	0	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		126441.00000	140810	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			7.78200	7.90100		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		42788.00000	51337	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		30824.00000	24759	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		26855.00000	33447	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		45444.00000	37421	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		14823.00000	19352	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		65122.00000	55036	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		163.00000	290	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		189958.00000	175471	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		795.00000	1278	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		153703.00000	139572	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		2611.00000	3881	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		120013.00000	106669	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		6949.00000	9614	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		90168.00000	78217	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		61843.00000	72057	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		20434.00000	16033	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		83133.00000	94653	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		13339.00000	10245	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		104905.00000	117522	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		7741.00000	5743	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		127818.00000	141222	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		4256.00000	3045	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.79200	7.91400		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		49661.00000	58169	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		39342.00000	32985	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		35518.00000	42424	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		55562.00000	47603	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		2839.00000	3828	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		192870.00000	178995	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		5364.00000	7041	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		158792.00000	145604	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		9443.00000	12079	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		127628.00000	115400	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		15570.00000	19437	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		99814.00000	88817	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		24172.00000	29492	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		75720.00000	66175	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		66418.00000	76433	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		26828.00000	21978	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		85409.00000	96743	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		17594.00000	14063	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		106123.00000	118538	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		11084.00000	8635	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		128008.00000	141253	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		6705.00000	5085	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.79600	7.92000		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		58905.00000	67375	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		49369.00000	42837	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		44946.00000	52097	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		65582.00000	57732	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		10601.00000	13085	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		163680.00000	151162	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		16161.00000	19611	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		134262.00000	122710	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		23615.00000	28195	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		108019.00000	97597	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		33175.00000	39007	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		85108.00000	75939	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		74904.00000	84631	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		36273.00000	30998	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		92690.00000	103559	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		25995.00000	21862	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		111931.00000	123794	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		18161.00000	15022	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		132265.00000	144955	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		12367.00000	10055	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		153326.00000	166677	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		8207.00000	6556	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.74000	7.80900		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		1214.00000	1784	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		2477.00000	1569	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		103.00000	181	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6740.00000	5341	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		34045.00000	32567	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		28491.00000	27013	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		22973.00000	21496	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		17492.00000	16015	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		1.00000	3	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		12048.00000	10572	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		4578.00000	5777	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		502.00000	224	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		9435.00000	10873	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		55.00000	16	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		14651.00000	16127	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		2.00000	0	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		19885.00000	21362	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		25086.00000	26563	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			7.82600	7.90500		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		7053.00000	7885	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		5237.00000	4555	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		4411.00000	5051	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		7383.00000	6509	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1100.00000	1354	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		13736.00000	12476	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		1.00000	1	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		32316.00000	30803	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		11.00000	17	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		27361.00000	25854	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		84.00000	118	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		22500.00000	21021	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		363.00000	473	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		17874.00000	16471	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		2416.00000	2854	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		10206.00000	9130	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		10243.00000	11241	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3667.00000	3151	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		13590.00000	14741	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		2283.00000	1920	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		17351.00000	18625	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1341.00000	1102	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		21426.00000	22792	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		740.00000	593	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.87900	7.96800		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		7304.00000	8089	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		6761.00000	6038	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		5346.00000	5988	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		9049.00000	8181	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		360.00000	436	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		30022.00000	28589	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		630.00000	752	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		25906.00000	24518	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1051.00000	1238	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		21965.00000	20642	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1678.00000	1950	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		18254.00000	17017	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2569.00000	2947	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		14830.00000	13699	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		3777.00000	4280	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		11747.00000	10741	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		9653.00000	10581	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		4889.00000	4308	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		12376.00000	13437	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		3413.00000	2965	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		15435.00000	16613	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		2296.00000	1964	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		18778.00000	20053	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1486.00000	1251	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.91300	8.01200		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		7531.00000	8268	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		7707.00000	6987	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		5855.00000	6481	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		9719.00000	8887	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1680.00000	1929	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		20476.00000	19266	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2386.00000	2713	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		17421.00000	16290	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3300.00000	3717	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		14593.00000	13552	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		4449.00000	4967	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		12018.00000	11078	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		9479.00000	10328	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		5986.00000	5377	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		11694.00000	12649	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		4549.00000	4046	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		14157.00000	15211	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		3378.00000	2974	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		16845.00000	17987	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2450.00000	2134	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.03900	8.16100		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		8940.00000	14765	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		3177.00000	1033	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		1660.00000	3892	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		12193.00000	6456	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		97200.00000	89232	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		79148.00000	71180	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		61463.00000	53495	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		1.00000	4	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		44139.00000	36173	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		86.00000	313	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		27250.00000	19508	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		22170.00000	29777	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		439.00000	78	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		37413.00000	45350	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		34.00000	3	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		52715.00000	60681	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		2.00000	0	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		67741.00000	75709	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			8.07400	8.20100		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		21058.00000	25564	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		17951.00000	14346	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		12934.00000	16362	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		25808.00000	21126	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		7099.00000	9429	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		36275.00000	30495	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		31.00000	58	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		115802.00000	107719	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		115.00000	204	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		97864.00000	89842	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		371.00000	617	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		80457.00000	72593	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1273.00000	1932	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		64047.00000	56597	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		3336.00000	4705	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		49144.00000	42402	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		31005.00000	36446	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		12231.00000	9562	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		42349.00000	48540	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		8216.00000	6297	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		54664.00000	61422	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		5473.00000	4121	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		67121.00000	74370	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		3166.00000	2305	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.10100	8.23300		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		22117.00000	26577	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		21061.00000	17281	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		6116.00000	7951	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		52967.00000	46561	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		9929.00000	12551	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		40499.00000	34880	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		15217.00000	18736	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		29821.00000	25099	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		30628.00000	35998	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		14215.00000	11344	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		40614.00000	46795	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		9139.00000	7078	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		51831.00000	58679	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		5581.00000	4187	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		63973.00000	71328	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3229.00000	2344	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.12100	8.25700		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		25688.00000	30084	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		26113.00000	22209	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		9279.00000	11468	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		56589.00000	50478	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		13518.00000	16392	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		44902.00000	39476	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		18965.00000	22588	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		34722.00000	30045	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		33680.00000	38834	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		19061.00000	15915	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		42863.00000	48719	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		13481.00000	11037	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		53092.00000	59565	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		9224.00000	7397	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		64181.00000	71168	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6097.00000	4784	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.03300	8.15500		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		9736.00000	17023	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		2603.00000	628	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		1498.00000	4037	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		13284.00000	6562	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		92450.00000	83188	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		71508.00000	62246	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		0.00000	3	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		51094.00000	41835	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		60.00000	261	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		31251.00000	22191	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		25736.00000	34858	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		152.00000	13	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		43578.00000	52838	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		2.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		61124.00000	70386	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			8.06500	8.19100		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		20606.00000	26036	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		16240.00000	12262	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		12225.00000	16149	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		26533.00000	21049	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		467.00000	768	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		94301.00000	85193	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1288.00000	1997	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		74489.00000	65789	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		3093.00000	4529	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		56171.00000	48198	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		6524.00000	9054	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		39975.00000	33097	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		31657.00000	38471	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		9075.00000	6481	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		44946.00000	52847	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		4591.00000	3084	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		59784.00000	68417	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		2089.00000	1314	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.08500	8.21500		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		26708.00000	31976	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		24155.00000	19865	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		18483.00000	22660	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		34357.00000	28976	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2375.00000	3259	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		96639.00000	87964	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		4366.00000	5812	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		78304.00000	70191	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		7508.00000	9708	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		61614.00000	54256	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		12127.00000	15255	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		46883.00000	40453	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		61562.00000	69555	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		6341.00000	4775	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		36774.00000	43088	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		16238.00000	12993	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		48494.00000	55732	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		10405.00000	8085	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.09900	8.23200		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		31398.00000	36605	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		30104.00000	25679	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		4825.00000	6168	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		98939.00000	90651	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		7616.00000	9539	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		81716.00000	74008	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		11509.00000	14136	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		66074.00000	59071	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		23304.00000	27614	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		40184.00000	34864	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		16694.00000	20129	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		52190.00000	45994	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		40942.00000	47019	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		21904.00000	18350	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		51821.00000	58698	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		15456.00000	12702	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		63847.00000	71423	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		10563.00000	8507	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.01800	8.14000		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		11106.00000	18944	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		2455.00000	575	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.04500	8.17000		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		13673.00000	17910	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		27059.00000	21477	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.06400	8.19300		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		20413.00000	24892	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		35421.00000	29902	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.07800	8.21100		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		25569.00000	30221	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		41772.00000	36252	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			7.99500	8.11500		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		2409.00000	5787	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		11578.00000	5386	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.01900	8.14200		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		14754.00000	19112	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		25956.00000	20621	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.03800	8.16400		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		21642.00000	26173	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		34444.00000	29161	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.05100	8.18000		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		26986.00000	31651	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		40889.00000	35619	10.20	0.00	0.00
Total for Derivatives:							1,332.00	2,674.00

Grand Total: 1,332.00 2,674.00