

Daily MTM Report

Daily summary for 27/10/2005

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			7.25200	7.14000			0.00	0.00
R153 On 31/08/2010 Bond			7.83500	7.86000			0.00	0.00
R157 On 15/09/2015 Bond			8.03500	8.05000			0.00	0.00
R186 On 21/12/2026 Bond			7.75000	7.76500			0.00	0.00
R194 On 28/02/2008 Bond			7.76000	7.73000			0.00	0.00
R201 On 21/12/2014 Bond			8.02500	8.03500			0.00	0.00
R203 On 15/09/2017 Bond			8.02000	8.03000			0.00	0.00
R204 On 21/12/2018 Bond			8.00500	8.01500			0.00	0.00
R207 On 15/01/2020 Bond			7.98300	7.99300			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			226.11600	225.96600		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		1250.00000	1196	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		21590.00000	20036	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			230.15600	229.95600		8.38	0.00	463.00
GOVI On 02/02/2006 jGovi	230.00	Call		39809.00000	40629	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		40249.00000	39069	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			234.49700	234.17700		5.19	133.00	195.00
GOVI On 04/05/2006 jGovi	230.00	Call		59506.00000	61658	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		17736.00000	16688	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			239.00200	238.57800		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		97170.00000	100561	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		11390.00000	10541	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			243.65200	243.14800		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		138130.00000	142579	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		6650.00000	6059	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.19700	7.15100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.80700	7.83500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.03600	8.05200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.69300	7.70900		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.72500	7.69800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.97100	7.98100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.00000	8.01100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.95800	7.96900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.94400	7.95900		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.12100	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			7.16500	7.08400		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		3.00000	17	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		410.00000	225	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.39200	7.33800		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		599.00000	675	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		384.00000	328	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.65400	7.58700		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1795.00000	1916	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		359.00000	316	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.85000	7.78500		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2402.00000	2518	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		482.00000	440	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.95200	7.88900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2797.00000	2908	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		624.00000	581	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.05100	7.97500		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2280.00000	2394	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1119.00000	1047	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.11600	8.06500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2591.00000	2667	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1210.00000	1161	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.08700	8.18100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2904.00000	2760	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1240.00000	1325	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.12900	8.11800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3103.00000	3119	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1479.00000	1467	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.77000	7.72300		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4264.00000	5018	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		176.00000	74	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.89600	7.85800		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		12600.00000	13145	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1363.00000	1217	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			7.99700	8.00800		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		3128.00000	2709	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		2801.00000	2834	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.06400	8.08100		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		18803.00000	18278	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		5252.00000	5424	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.07700	8.05700		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		6830.00000	7453	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		2934.00000	2191	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.11000	8.09100		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		19951.00000	20589	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		13744.00000	13088	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.66700	6.66700		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.72600	6.72700		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.87500	6.84400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.90200	6.86400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.99200	6.94700		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.08600	7.05500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.02900	7.02000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.11500	7.11500		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.21100	7.21000		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.17100	7.16400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.26800	7.25100		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.27200	7.15500		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		1263.00000	1627	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.84000	7.86600		4.70	0.00	137.00
R153 On 03/11/2005 Bond Future	7.75	Call		1436.00000	1583	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		6593.00000	5586	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		7291.00000	8010	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		1370.00000	935	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		17004.00000	18088	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		134.00000	65	5.20	0.00	5.00
R153 On 03/11/2005 Bond Future	9.00	Call		48959.00000	50112	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		27698.00000	28846	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		7.00000	2	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		39180.00000	38027	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		27706.00000	26552	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		72.00000	70	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		16436.00000	15281	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		38387.00000	39540	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		0.00000	0	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		59408.00000	60561	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			7.88600	7.92100		4.70	0.00	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		8954.00000	9514	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		16175.00000	15261	4.70	1.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		14550.00000	15304	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		11233.00000	10513	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		4917.00000	5285	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		22795.00000	21690	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2297.00000	2503	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		30954.00000	29687	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		867.00000	961	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		40425.00000	39045	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		247.00000	280	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		50829.00000	49388	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		21388.00000	22316	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		7649.00000	7104	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		29185.00000	30257	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		5142.00000	4740	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		37665.00000	38849	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		3431.00000	3141	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		46595.00000	47862	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		2284.00000	2077	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			7.90100	7.95300		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		15986.00000	17062	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		14112.00000	13111	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		21590.00000	22881	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		9811.00000	9025	4.34	15.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1824.00000	2029	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		51102.00000	49229	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3110.00000	3430	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		41937.00000	40178	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		5032.00000	5501	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		33519.00000	31910	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		7744.00000	8395	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		26002.00000	24575	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		11372.00000	12230	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		19509.00000	18290	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		28115.00000	29605	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		6537.00000	5949	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		35438.00000	37098	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		4164.00000	3746	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		43397.00000	45193	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		2530.00000	2248	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		51822.00000	53720	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1464.00000	1284	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			7.90500	7.97400		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		17964.00000	19309	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		16983.00000	15721	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4951.00000	5484	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		42447.00000	40373	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		7162.00000	7869	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		34890.00000	32990	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		10028.00000	10934	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		28089.00000	26388	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		13617.00000	14739	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		22108.00000	20623	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		23069.00000	24635	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		12712.00000	11671	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		28895.00000	30670	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		9258.00000	8426	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		35375.00000	37338	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		6551.00000	5907	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		42416.00000	44542	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		4499.00000	4017	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.03900	8.05400		8.00	0.00	8.00
R157 On 03/11/2005 Bond Future	8.00	Call		4551.00000	4647	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		9050.00000	7898	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Call		17753.00000	18543	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		1592.00000	1135	8.41	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		91581.00000	90333	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		69122.00000	67875	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		5.00000	3	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		47134.00000	45885	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		361.00000	317	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		25953.00000	24662	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		36533.00000	37715	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		136.00000	70	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		56226.00000	57469	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		6.00000	2	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		75638.00000	76885	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		0.00000	0	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		94662.00000	95909	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		114516.00000	113268	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.07400	8.09400		8.15	0.00	137.00
R157 On 02/02/2006 Bond Future	8.00	Call		20305.00000	20936	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		27959.00000	26966	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		31779.00000	32619	8.57	0.00	250.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/02/2006 Bond Future	8.25	Put		19206.00000	18422	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	7.75	Call		11688.00000	12110	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		39985.00000	38784	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		279.00000	295	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		115512.00000	113904	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		822.00000	866	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		93646.00000	92067	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2451.00000	2568	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		73323.00000	71817	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		5824.00000	6068	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		55191.00000	53811	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		45345.00000	46371	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		12950.00000	12353	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		60476.00000	61656	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		8658.00000	8214	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		76599.00000	77900	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		5746.00000	5423	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		92793.00000	94206	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		3284.00000	3073	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.09100	8.12100		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		28348.00000	29383	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		37980.00000	36635	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		39438.00000	40694	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		29271.00000	28148	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		65757.00000	67385	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		17154.00000	16403	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3688.00000	3919	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		96596.00000	94447	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		6425.00000	6794	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		77883.00000	75873	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		11690.00000	12263	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		62124.00000	60319	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		19002.00000	19804	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		48831.00000	47254	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		52014.00000	53469	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		22438.00000	21514	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		80396.00000	82169	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		13138.00000	12532	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		95606.00000	97499	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		10059.00000	9572	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.10200	8.14000		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		37173.00000	38764	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		28700.00000	27346	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		6020.00000	6426	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		98272.00000	95735	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		9385.00000	9969	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		80693.00000	78333	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		14022.00000	14821	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		64795.00000	62649	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		20128.00000	21174	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		50764.00000	48866	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		27831.00000	29146	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		38721.00000	37092	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		48097.00000	49955	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		20633.00000	19547	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		60454.00000	62559	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		14366.00000	13526	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		74030.00000	76349	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		9673.00000	9049	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		88567.00000	91064	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		6293.00000	5846	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.75200	7.76700		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		8535.00000	8825	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		10662.00000	9075	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		30126.00000	31504	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		1515.00000	1017	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		9.00000	6	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		67186.00000	65306	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		174531.00000	172655	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		137363.00000	135487	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		101599.00000	99723	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		730.00000	662	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		34769.00000	32825	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		58324.00000	60148	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		97.00000	45	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		86771.00000	88645	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		3.00000	1	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		114281.00000	116157	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		0.00000	0	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		140810.00000	142686	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			7.76400	7.78200		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		33447.00000	34386	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		37421.00000	36127	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		51337.00000	52573	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		24759.00000	23762	13.75	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		19352.00000	19986	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		55036.00000	53437	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		290.00000	306	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		175471.00000	173253	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1278.00000	1341	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		139572.00000	137401	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		3881.00000	4051	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		106669.00000	104605	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		9614.00000	9979	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		78217.00000	76349	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		72057.00000	73552	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		16033.00000	15296	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		94653.00000	96357	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		10245.00000	9715	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		117522.00000	119410	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		5743.00000	5398	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		141222.00000	143245	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		3045.00000	2835	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.76800	7.79200		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		42424.00000	43795	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		47603.00000	46018	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		58169.00000	59861	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		32985.00000	31722	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3828.00000	4020	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		178995.00000	176231	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7041.00000	7368	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		145604.00000	142975	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		12079.00000	12597	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		115400.00000	112962	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		19437.00000	20200	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		88817.00000	86624	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		29492.00000	30545	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		66175.00000	64273	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		76433.00000	78427	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		21978.00000	21016	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		96743.00000	99001	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		14063.00000	13365	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		118538.00000	121012	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		8635.00000	8152	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		141253.00000	143891	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		5085.00000	4768	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.76700	7.79600		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		52097.00000	53809	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		57732.00000	55896	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		67375.00000	69400	12.16	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	8.00	Put		42837.00000	41314	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		13085.00000	13682	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		151162.00000	148211	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		19611.00000	20439	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		122710.00000	119990	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		28195.00000	29293	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		97597.00000	95147	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		39007.00000	40405	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		75939.00000	73789	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		84631.00000	86953	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		30998.00000	29773	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		103559.00000	106150	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		21862.00000	20906	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		123794.00000	126619	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		15022.00000	14299	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		144955.00000	147973	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		10055.00000	9524	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		166677.00000	169847	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		6556.00000	6179	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.76900	7.74000		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		1784.00000	1371	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		1569.00000	1778	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		181.00000	95	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5341.00000	5876	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		32567.00000	33189	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		27013.00000	27635	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		21496.00000	22117	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		16015.00000	16636	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		3.00000	1	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		10572.00000	11191	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		5777.00000	5170	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		224.00000	238	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		10873.00000	10250	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		16.00000	14	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		16127.00000	15506	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		0.00000	0	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		21362.00000	20741	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		26563.00000	25942	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			7.84600	7.82600		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		5051.00000	4847	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		6509.00000	6689	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		7885.00000	7631	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4555.00000	4684	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1354.00000	1264	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		12476.00000	12769	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		30803.00000	31186	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		17.00000	14	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		25854.00000	26235	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		118.00000	105	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		21021.00000	21390	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		473.00000	432	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		16471.00000	16813	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		2854.00000	2707	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		9130.00000	9367	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		11241.00000	10947	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3151.00000	3241	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		14741.00000	14415	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		1920.00000	1978	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		18625.00000	18277	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1102.00000	1136	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		22792.00000	22428	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		593.00000	612	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.87100	7.87900		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		8089.00000	8146	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		6038.00000	5958	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		5988.00000	6031	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		8181.00000	8088	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		436.00000	439	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		28589.00000	28455	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		752.00000	757	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		24518.00000	24387	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1238.00000	1246	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		20642.00000	20515	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1950.00000	1964	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		17017.00000	16895	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2947.00000	2969	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		13699.00000	13585	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		4280.00000	4312	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		10741.00000	10637	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		10581.00000	10651	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		4308.00000	4242	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		13437.00000	13520	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		2965.00000	2912	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		16613.00000	16709	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1964.00000	1925	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		20053.00000	20160	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1251.00000	1222	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.87400	7.91300		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		8268.00000	8563	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		6987.00000	6707	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6481.00000	6731	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		8887.00000	8562	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1929.00000	2029	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		19266.00000	18791	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2713.00000	2844	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		16290.00000	15846	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3717.00000	3884	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		13552.00000	13145	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		4967.00000	5174	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		11078.00000	10711	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		10328.00000	10667	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		5377.00000	5141	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		12649.00000	13030	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		4046.00000	3852	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		15211.00000	15631	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2974.00000	2819	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		17987.00000	18441	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2134.00000	2012	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.02800	8.03900		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		3892.00000	3881	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		6456.00000	5722	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		14765.00000	15203	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		1033.00000	749	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	6.75	Put		89232.00000	88509	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		71180.00000	70457	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		53495.00000	52773	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		4.00000	2	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		36173.00000	35449	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		313.00000	264	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		19508.00000	18736	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		29777.00000	30462	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		78.00000	40	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		45350.00000	46071	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		3.00000	1	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		60681.00000	61404	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		0.00000	0	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		75709.00000	76432	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			8.05900	8.07400		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		16362.00000	16723	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		21126.00000	20524	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		25564.00000	26050	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		14346.00000	13869	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9429.00000	9667	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		30495.00000	29769	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		58.00000	60	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		107719.00000	106757	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		204.00000	211	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		89842.00000	88886	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		617.00000	638	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		72593.00000	71651	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1932.00000	1994	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		56597.00000	55695	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4705.00000	4838	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		42402.00000	41572	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		36446.00000	37045	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		9562.00000	9198	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		48540.00000	49233	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		6297.00000	6027	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		61422.00000	62189	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		4121.00000	3925	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		74370.00000	75207	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		2305.00000	2178	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.07700	8.10100		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		18736.00000	19386	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		25099.00000	24242	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		26577.00000	27400	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		17281.00000	16597	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		7951.00000	8289	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		46561.00000	45392	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		12551.00000	13035	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		34880.00000	33857	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		35998.00000	36989	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		11344.00000	10827	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		46795.00000	47934	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		7078.00000	6710	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		58679.00000	59939	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		4187.00000	3940	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		71328.00000	72679	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		2344.00000	2187	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.08900	8.12100		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		22588.00000	23471	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		30045.00000	28963	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		30084.00000	31152	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		22209.00000	21311	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		11468.00000	12007	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		50478.00000	49051	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		16392.00000	17096	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		39476.00000	38214	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		38834.00000	40080	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		15915.00000	15196	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		48719.00000	50129	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		11037.00000	10482	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		59565.00000	61118	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		7397.00000	6985	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		71168.00000	72840	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4784.00000	4491	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.02300	8.03300		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		4037.00000	4038	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		6562.00000	5799	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		17023.00000	17584	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		628.00000	425	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		83188.00000	82424	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		62246.00000	61482	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		3.00000	2	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		41835.00000	41069	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		261.00000	215	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		22191.00000	21380	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		34858.00000	35615	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		13.00000	5	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		52838.00000	53602	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		0.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		70386.00000	71150	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			8.05100	8.06500		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		16149.00000	16552	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		21049.00000	20399	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		26036.00000	26611	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		12262.00000	11785	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		768.00000	791	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		85193.00000	84164	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1997.00000	2057	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		65789.00000	64797	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		4529.00000	4662	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		48198.00000	47278	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		9054.00000	9303	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		33097.00000	32293	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		38471.00000	39210	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		6481.00000	6167	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		52847.00000	53717	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		3084.00000	2901	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		68417.00000	69376	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		1314.00000	1219	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.06400	8.08500		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		22660.00000	23336	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		28976.00000	28096	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		31976.00000	32832	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		19865.00000	19165	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3259.00000	3398	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		87964.00000	86549	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5812.00000	6042	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		70191.00000	68866	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		9708.00000	10060	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		54256.00000	53053	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		15255.00000	15759	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		40453.00000	39402	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		69555.00000	70858	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		4775.00000	4523	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		43088.00000	44115	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		12993.00000	12465	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		55732.00000	56911	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		8085.00000	7709	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.07100	8.09900		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		27614.00000	28546	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		34864.00000	33752	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		36605.00000	37727	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		25679.00000	24759	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6168.00000	6461	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		90651.00000	88900	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9539.00000	9957	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		74008.00000	72383	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		14136.00000	14707	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		59071.00000	57598	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		20129.00000	20873	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		45994.00000	44695	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		47019.00000	48327	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		18350.00000	17614	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		58698.00000	60174	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		12702.00000	12135	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		71423.00000	73045	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		8507.00000	8086	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.00800	8.01800		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		18944.00000	19554	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		575.00000	383	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.03100	8.04500		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		17910.00000	18348	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		21477.00000	20808	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.04400	8.06400		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		24892.00000	25583	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		29902.00000	29032	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.05200	8.07800		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		30221.00000	31149	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		36252.00000	35176	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			7.98500	7.99500		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		5787.00000	5850	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		5386.00000	4645	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.00500	8.01900		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		19112.00000	19570	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		20621.00000	19968	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.01700	8.03800		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		26173.00000	26928	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		29161.00000	28266	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.02500	8.05100		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		31651.00000	32609	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		35619.00000	34557	10.20	0.00	0.00
Total for Derivatives:							149.00	2,806.00

Grand Total: **149.00** **2,806.00**