

Daily MTM Report

Daily summary for 31/10/2005

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			7.22200	7.23200			0.00	0.00
R153 On 31/08/2010 Bond			7.86500	7.85500			0.00	0.00
R157 On 15/09/2015 Bond			8.07500	8.05500			0.00	0.00
R186 On 21/12/2026 Bond			7.79000	7.77000			0.00	0.00
R194 On 28/02/2008 Bond			7.77000	7.77500			0.00	0.00
R201 On 21/12/2014 Bond			8.06000	8.04500			0.00	0.00
R203 On 15/09/2017 Bond			8.06000	8.04000			0.00	0.00
R204 On 21/12/2018 Bond			8.04000	8.02500			0.00	0.00
R207 On 15/01/2020 Bond			8.01500	8.00100			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			225.75100	225.90000		5.48	463.00	926.00
GOVI On 03/11/2005 jGovi	228.00	Call		699.00000	97	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		21699.00000	22587	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			229.76900	229.92700		8.38	0.00	463.00
GOVI On 02/02/2006 jGovi	230.00	Call		39256.00000	37845	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		39986.00000	40155	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			234.06700	234.23400		5.19	0.00	195.00
GOVI On 04/05/2006 jGovi	230.00	Call		59738.00000	58337	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		17398.00000	17667	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			238.53300	238.71000		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		98135.00000	96552	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		11035.00000	11222	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			243.15200	243.34000		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		139772.00000	138015	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		6372.00000	6495	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.18500	7.18800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.83600	7.82600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.07600	8.05500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.73300	7.71200		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.73200	7.73700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.00300	7.98900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.03900	8.01900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.99100	7.97700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.97600	7.96100		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.12100	7.12100		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			7.13800	7.15200		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		9.00000	1	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		250.00000	275	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.39100	7.39100		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		671.00000	664	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		326.00000	319	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.65500	7.65300		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1912.00000	1910	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		314.00000	308	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.83600	7.81600		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2454.00000	2486	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		459.00000	441	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.91400	7.91000		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2831.00000	2833	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		606.00000	599	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.00900	7.99800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2311.00000	2323	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1094.00000	1079	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.07300	8.07500		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2603.00000	2595	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1197.00000	1194	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.22200	8.20400		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2937.00000	2960	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1217.00000	1196	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.24800	8.20100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3236.00000	3310	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1394.00000	1345	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.76500	7.76000		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4835.00000	4868	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		58.00000	6	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.91000	7.89700		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		13151.00000	13289	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1195.00000	1106	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			8.02300	7.99900		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		2544.00000	2323	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		2587.00000	1381	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.08900	8.06600		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		18284.00000	18784	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		5350.00000	4916	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.10200	8.08300		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		7460.00000	7574	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		1788.00000	610	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.13600	8.11700		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		20775.00000	21264	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		12798.00000	12000	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.52200	6.52200		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.72100	6.57800		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.86400	6.72300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			7.04700	6.82200		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.97800	6.90800		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.07700	7.00400		0.00	0.00	0.00
JROD On 28/04/2006 jRod			7.18300	6.97600		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.11800	7.06400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.21600	7.16200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.33200	7.13600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.27300	7.23400		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.23700	7.24900		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		1556.00000	1518	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.86900	7.86000		4.70	10.00	138.00
R153 On 03/11/2005 Bond Future	7.75	Call		1132.00000	428	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		6022.00000	5717	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		7127.00000	6201	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		939.00000	412	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		17187.00000	16740	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		51.00000	3	5.20	0.00	5.00
R153 On 03/11/2005 Bond Future	9.00	Call		49225.00000	48826	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		27958.00000	27558	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1.00000	0	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		38914.00000	39313	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		27439.00000	27838	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		29.00000	1	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		16128.00000	16498	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		38653.00000	38254	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		59674.00000	59275	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			7.91900	7.90800		4.70	2.00	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	8.00	Call		14721.00000	14270	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		10857.00000	10868	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		870.00000	781	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		39880.00000	40254	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		9060.00000	8685	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		15734.00000	15822	4.70	0.00	1.00
R153 On 02/02/2006 Bond Future	7.50	Call		4969.00000	4690	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		22301.00000	22485	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2315.00000	2139	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		30425.00000	30712	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		246.00000	212	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		50281.00000	50710	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		21628.00000	21129	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		7343.00000	7306	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		29490.00000	28968	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		4900.00000	4840	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		38026.00000	37498	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		3245.00000	3179	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		47002.00000	46477	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		2143.00000	2081	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			7.94100	7.92800		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		16437.00000	16041	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		13565.00000	13687	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		22148.00000	21704	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		9371.00000	9446	4.34	20.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		1892.00000	1784	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		50172.00000	50583	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3223.00000	3066	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		41051.00000	41413	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		5206.00000	4991	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		32695.00000	32999	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		7997.00000	7720	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		25257.00000	25498	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		11719.00000	11379	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		18858.00000	19037	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		28776.00000	28297	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		6199.00000	6240	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		36191.00000	35688	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		3918.00000	3934	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		44226.00000	43709	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		2360.00000	2363	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		52709.00000	52187	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1352.00000	1349	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			7.95200	7.93800		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		18612.00000	18240	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		16272.00000	16429	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		5190.00000	5011	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		41327.00000	41677	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		7485.00000	7259	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		33855.00000	34157	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		10450.00000	10174	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		27152.00000	27405	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		14149.00000	13823	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		21281.00000	21484	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		23834.00000	23420	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		12118.00000	12233	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		29773.00000	29325	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		8777.00000	8857	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		36357.00000	35881	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		6174.00000	6227	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		43489.00000	42993	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		4213.00000	4245	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.07800	8.05800		8.00	0.00	8.00
R157 On 03/11/2005 Bond Future	8.00	Call		3586.00000	1574	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		8417.00000	8066	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Call		16918.00000	14597	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		1089.00000	429	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		91913.00000	93574	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		69455.00000	71115	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		1.00000	0	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		47463.00000	49123	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		159.00000	7	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		26084.00000	27592	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		36116.00000	34406	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		51.00000	2	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		55888.00000	54226	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		1.00000	0	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		75305.00000	73645	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		94329.00000	92668	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		114848.00000	116509	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.11600	8.09500		8.15	0.00	137.00
R157 On 02/02/2006 Bond Future	8.00	Call		20027.00000	18895	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		27762.00000	28332	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		31483.00000	30111	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		18990.00000	19321	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	7.75	Call		11454.00000	10612	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		39832.00000	40692	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		258.00000	208	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		115572.00000	117224	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		774.00000	650	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		93680.00000	95257	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2350.00000	2058	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		73303.00000	74713	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		5655.00000	5113	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		55103.00000	56263	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		45055.00000	43514	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		12742.00000	12903	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		60208.00000	58561	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		8471.00000	8526	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		76360.00000	74655	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		5588.00000	5584	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		92597.00000	90869	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		3169.00000	3142	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.13800	8.11600		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		28360.00000	27294	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		37596.00000	38271	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		39481.00000	38240	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		28918.00000	29419	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		65874.00000	64378	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		16875.00000	17121	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3661.00000	3372	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		96172.00000	97626	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		6397.00000	5962	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		77459.00000	78766	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		11665.00000	11019	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		61703.00000	62799	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		18991.00000	18128	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		48424.00000	49303	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		52093.00000	50708	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		22122.00000	22479	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		80549.00000	78970	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		12896.00000	13059	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		95794.00000	94155	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		9850.00000	9953	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.15200	8.12900		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		37530.00000	36371	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		28205.00000	28825	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		28107.00000	27115	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		38146.00000	38934	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	7.00	Call		6077.00000	5720	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		97478.00000	98901	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		9478.00000	8986	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		79935.00000	81222	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		14164.00000	13515	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		64085.00000	65216	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		20331.00000	19512	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		50116.00000	51076	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		48537.00000	47227	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		20221.00000	20691	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		60976.00000	59537	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		14036.00000	14376	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		74627.00000	73083	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		9419.00000	9654	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		89230.00000	87606	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		6104.00000	6259	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.79100	7.77100		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		7031.00000	3641	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		9658.00000	8761	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		29060.00000	25899	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		949.00000	281	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		1.00000	0	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		67678.00000	70170	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		175031.00000	177524	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		137863.00000	140356	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		102099.00000	104592	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		349.00000	20	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		34887.00000	37052	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		57757.00000	55234	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		31.00000	1	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		86268.00000	83774	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		0.00000	0	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		113781.00000	111287	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		140310.00000	137816	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			7.80600	7.78500		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		32904.00000	31094	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		37250.00000	38036	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		50748.00000	48590	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		24542.00000	24980	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		18904.00000	17540	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		54959.00000	56193	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		264.00000	208	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		175816.00000	178357	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1195.00000	1001	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		139860.00000	142263	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		3699.00000	3235	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		106858.00000	108990	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		9296.00000	8412	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		78271.00000	79984	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		71464.00000	69071	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		15812.00000	16016	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		94081.00000	91549	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		10044.00000	10109	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		116997.00000	114398	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		5590.00000	5588	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		140744.00000	138120	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		2938.00000	2912	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.81200	7.79000		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		42309.00000	40616	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		47243.00000	48251	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		58090.00000	56116	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		32660.00000	33388	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3761.00000	3434	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		178682.00000	181055	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		6947.00000	6424	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		145265.00000	147443	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		11962.00000	11189	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		115037.00000	116965	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		19305.00000	18238	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		88439.00000	90073	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		29360.00000	27977	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		65798.00000	67116	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		76402.00000	74194	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		21701.00000	22194	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		96766.00000	94378	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		13840.00000	14154	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		118615.00000	116100	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		8465.00000	8651	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		141377.00000	138779	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		4964.00000	5066	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.81400	7.79100		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		52210.00000	50507	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		57234.00000	58336	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		67547.00000	65604	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		42399.00000	43261	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		13067.00000	12368	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		150534.00000	152640	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		19608.00000	18678	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		122097.00000	123972	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		28219.00000	27036	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		97010.00000	98632	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		39071.00000	37625	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		75392.00000	76751	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		84868.00000	82713	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		30624.00000	31275	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		103860.00000	101529	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		21553.00000	22027	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		124158.00000	121684	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		14775.00000	15107	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		145375.00000	142794	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		9864.00000	10088	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		167145.00000	164485	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		6413.00000	6559	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.77600	7.78300		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		1123.00000	770	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		1830.00000	1327	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		53.00000	6	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6134.00000	5937	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		33488.00000	33338	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		27934.00000	27784	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		22417.00000	22267	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		16936.00000	16786	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		0.00000	0	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		11491.00000	11341	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		4845.00000	4825	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		213.00000	43	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		9945.00000	10086	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		9.00000	0	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		15206.00000	15356	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		20441.00000	20591	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		25642.00000	25792	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			7.85900	7.86400		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		4664.00000	4618	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		6851.00000	6710	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		7402.00000	7364	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4800.00000	4667	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1185.00000	1151	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		13035.00000	12906	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		31530.00000	31435	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		12.00000	11	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		26578.00000	26480	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		93.00000	86	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		21724.00000	21621	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		396.00000	377	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		17121.00000	17007	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		2577.00000	2533	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		9581.00000	9441	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		10681.00000	10659	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3320.00000	3202	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		14121.00000	14123	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		2029.00000	1935	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		17962.00000	17989	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1166.00000	1098	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		22099.00000	22149	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		629.00000	583	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.89500	7.90000		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		7858.00000	7848	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		6163.00000	6068	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		5791.00000	5773	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		8340.00000	8238	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		406.00000	395	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		28914.00000	28819	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		705.00000	690	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		24828.00000	24728	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1169.00000	1150	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		20930.00000	20826	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1854.00000	1832	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		17277.00000	17170	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2820.00000	2796	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		13928.00000	13820	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		4118.00000	4096	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		10936.00000	10829	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		10318.00000	10320	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		4401.00000	4318	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		13147.00000	13162	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		3032.00000	2961	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		16302.00000	16330	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		2010.00000	1953	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		19725.00000	19767	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1280.00000	1237	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.91200	7.91500		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		8225.00000	8208	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		6974.00000	6912	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6440.00000	6420	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		8876.00000	8811	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1905.00000	1886	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		19272.00000	19209	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2684.00000	2663	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		16291.00000	16226	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3684.00000	3661	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		13549.00000	13482	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		4930.00000	4907	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		11071.00000	11004	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		10284.00000	10271	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		5363.00000	5306	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		12605.00000	12598	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		4032.00000	3981	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		15167.00000	15167	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2960.00000	2916	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		17944.00000	17951	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2121.00000	2083	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.06300	8.04800		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		2992.00000	1463	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		6147.00000	5601	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		13863.00000	12397	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		722.00000	239	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		89822.00000	90805	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		71770.00000	72753	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		54085.00000	55069	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		0.00000	0	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		36760.00000	37743	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		131.00000	7	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		19916.00000	20776	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		29139.00000	28127	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		29.00000	1	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		44757.00000	43773	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		0.00000	0	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		60091.00000	59108	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		75119.00000	74135	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			8.09600	8.08000		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		15995.00000	15238	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		21143.00000	21412	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		25141.00000	24238	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		14308.00000	14432	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9140.00000	8568	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		30591.00000	31045	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		51.00000	40	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		108097.00000	109112	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		184.00000	151	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		90207.00000	91201	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		569.00000	486	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		72930.00000	73873	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1822.00000	1621	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		56871.00000	57696	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4507.00000	4133	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		42590.00000	43241	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		35994.00000	34996	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		9495.00000	9523	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		48079.00000	47028	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		6221.00000	6196	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		60964.00000	59890	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		4048.00000	3999	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		73928.00000	72855	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		2248.00000	2201	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.11800	8.10100		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		18622.00000	17961	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		24985.00000	25390	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		26464.00000	25682	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		17168.00000	17452	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		7859.00000	7461	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		46470.00000	47137	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		12444.00000	11915	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		34774.00000	35310	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		35896.00000	35013	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		11242.00000	11425	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		46710.00000	45752	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		6993.00000	7101	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		58613.00000	57604	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		4122.00000	4178	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		71281.00000	70241	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		2297.00000	2323	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.13400	8.11600		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		22639.00000	21986	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		29789.00000	30240	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		30165.00000	29409	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		21983.00000	22331	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		11478.00000	11042	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		50181.00000	50849	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		16419.00000	15875	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		39196.00000	39755	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		38948.00000	38101	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		15722.00000	15979	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		48867.00000	47943	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		10878.00000	11059	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		59747.00000	58763	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		7272.00000	7392	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		71381.00000	70353	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4690.00000	4766	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.06200	8.04300		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		3049.00000	1359	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		6337.00000	6096	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		16044.00000	14298	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		412.00000	114	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		83952.00000	85400	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		63010.00000	64458	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		0.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		42595.00000	44044	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		99.00000	3	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		22792.00000	24144	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		34085.00000	32633	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		3.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		52075.00000	50626	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		69623.00000	68174	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			8.09200	8.07100		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		15753.00000	14754	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		21104.00000	21680	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		25576.00000	24331	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		12253.00000	12583	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		709.00000	594	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		85585.00000	87046	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1878.00000	1631	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		66120.00000	67449	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		4324.00000	3872	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		48444.00000	49567	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		8750.00000	8033	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		33244.00000	34102	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		37982.00000	36562	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		6442.00000	6598	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		52356.00000	50836	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		3043.00000	3099	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		67937.00000	66373	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		1284.00000	1295	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.10900	8.08700		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		22455.00000	21493	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		28919.00000	29582	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		31757.00000	30611	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		19794.00000	20274	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3180.00000	2921	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		88034.00000	89400	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5700.00000	5300	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		70227.00000	71453	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		9560.00000	8988	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		54256.00000	55310	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		15075.00000	14310	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		40421.00000	41281	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		69352.00000	67843	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		4720.00000	4837	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		42866.00000	41564	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		12920.00000	13243	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		55517.00000	54094	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		8018.00000	8220	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.12000	8.09700		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		27574.00000	26614	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		34677.00000	35392	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		36579.00000	35465	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		25508.00000	26068	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6125.00000	5770	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		90462.00000	91782	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9489.00000	9003	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		73812.00000	75001	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		14084.00000	13448	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		58872.00000	59911	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		20079.00000	19282	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		45798.00000	46676	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		47014.00000	45760	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		18198.00000	18619	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		58716.00000	57345	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		12574.00000	12877	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		71465.00000	69999	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		8404.00000	8613	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.04200	8.02700		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		18008.00000	16526	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		360.00000	80	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.06700	8.05200		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		17447.00000	16588	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		21567.00000	21893	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.08300	8.06700		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		24635.00000	23821	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		29880.00000	30313	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.09400	8.07700		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		30141.00000	29329	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		36095.00000	36592	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			8.01600	8.00300		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		4715.00000	2813	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		4956.00000	4096	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.03800	8.02400		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		18713.00000	17863	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		20619.00000	20879	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.05400	8.03900		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		25988.00000	25189	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		29054.00000	29431	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.06400	8.04900		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		31609.00000	30851	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		35422.00000	35827	10.20	0.00	0.00
Total for Derivatives:							495.00	3,271.00

Grand Total: **495.00** **3,271.00**