



Daily MTM Report

Daily summary for 03/10/2005

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			7.10800	7.07900			0.00	0.00
R153 On 31/08/2010 Bond			7.91000	7.85500			0.00	0.00
R157 On 15/09/2015 Bond			8.14500	8.10000			0.00	0.00
R186 On 21/12/2026 Bond			7.84000	7.80000			0.00	0.00
R194 On 28/02/2008 Bond			7.62000	7.57000			0.00	0.00
R201 On 21/12/2014 Bond			8.14000	8.10000			0.00	0.00
R203 On 15/09/2017 Bond			8.11000	8.07000			0.00	0.00
R204 On 21/12/2018 Bond			8.11000	8.06500			0.00	0.00
R207 On 15/01/2020 Bond			8.09500	8.04600			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			225.10700	225.61500		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		8552.00000	4346	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		32402.00000	33276	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			229.08000	229.57600		8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		24756.00000	39902	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		28996.00000	49102	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			233.24800	233.72800		5.19	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		57280.00000	55167	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		20000.00000	22687	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			237.56800	238.02700		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		94387.00000	90417	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		14117.00000	14737	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			242.04500	242.48400		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		134871.00000	129258	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		10031.00000	8808	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.10800	7.10800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.90500	7.85200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.15900	8.11500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.78200	7.74500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.61100	7.56400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.08800	8.05200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.09600	8.05800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.06500	8.02300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.06100	8.01400		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.98600	6.95700		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			7.03100	6.99000		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		103.00000	23	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		740.00000	559	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.03600	7.03300		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		572.00000	316	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1104.00000	840	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.13200	7.11900		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1311.00000	1124	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1020.00000	801	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.28300	7.28400		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1819.00000	1632	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1124.00000	939	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.47300	7.46100		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2298.00000	2155	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1170.00000	997	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.61600	7.62700		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2002.00000	1821	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1691.00000	1537	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.93900	7.88800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2654.00000	2441	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1705.00000	1367	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.11900	7.99000		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3216.00000	2842	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		2019.00000	1330	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.98900	7.93500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3596.00000	2932	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2453.00000	1647	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.43800	7.40900		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2624.00000	2085	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		4300.00000	3232	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.56100	7.53100		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14433.00000	9065	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		9222.00000	3296	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			7.95500	7.91700		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		5729.00000	4955	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		9154.00000	6811	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.03600	7.99700		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		17393.00000	18667	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		7234.00000	6914	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.12400	8.09500		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		15155.00000	13943	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		8650.00000	5463	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.16100	8.12900		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		16553.00000	24462	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		7744.00000	13481	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.70900	6.57100		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.80000	6.64800		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.90000	6.73300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87600	6.79400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.94300	6.86600		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.02300	6.95700		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.97700	6.93800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.04000	7.00100		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.09900	7.05800		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.05200	7.01700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.10400	7.06700		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.13000	7.08900		0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		92.00000	5	0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1149.00000	1190	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.93400	7.87800		4.41	0.00	249.00
R153 On 03/11/2005 Bond Future	8.00	Call		10381.00000	8180	4.66	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		4991.00000	5268	4.66	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		4553.00000	3037	4.41	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		10241.00000	11203	4.41	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		48528.00000	46017	5.66	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		101.00000	68	5.66	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		27991.00000	25419	5.16	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		831.00000	737	5.16	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Call		27.00000	4	3.81	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Put		39739.00000	42194	3.81	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		273.00000	88	4.01	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		28510.00000	30803	4.01	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		1423.00000	719	4.21	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		18319.00000	20093	4.21	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		18483.00000	15968	4.91	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		2145.00000	2108	4.91	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		38153.00000	35610	5.41	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		298.00000	233	5.41	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		58909.00000	56417	5.91	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Put		33.00000	19	5.91	0.00	0.00
R153 On 02/02/2006 Bond Future			7.99500	7.93700		4.30	0.00	0.00

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		15766.00000	13176	4.55	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		13121.00000	12967	4.55	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		10148.00000	7919	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		18042.00000	18248	4.30	0.00	2.00
R153 On 02/02/2006 Bond Future	7.50	Call		5952.00000	4220	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		24504.00000	25206	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		3057.00000	1888	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		32387.00000	33653	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1320.00000	669	3.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		41550.00000	43335	3.70	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		454.00000	173	3.50	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		51709.00000	53863	3.50	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		22494.00000	19697	4.80	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		9429.00000	9066	4.80	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		30098.00000	27213	5.05	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		6728.00000	6277	5.05	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		38347.00000	35453	5.30	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		4786.00000	4327	5.30	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		47046.00000	44187	5.55	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		3407.00000	2984	5.55	0.00	0.00
R153 On 04/05/2006 Bond Future			8.03800	0.00000		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Call		0.00000	1873	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		0.00000	54537	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		0.00000	3112	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		0.00000	45325	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		0.00000	4933	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		0.00000	36806	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		0.00000	7474	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		0.00000	29118	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		0.00000	10853	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		0.00000	22378	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		0.00000	15147	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		0.00000	16659	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		0.00000	20375	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		0.00000	11983	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		0.00000	26500	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		0.00000	8307	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		0.00000	33427	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		0.00000	5539	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		0.00000	41025	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		0.00000	3544	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		0.00000	49145	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		0.00000	2173	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			8.07400	0.00000		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		0.00000	4695	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	7.00	Put		0.00000	45957	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		0.00000	6747	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		0.00000	38241	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		0.00000	9405	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		0.00000	31231	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		0.00000	12736	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		0.00000	24993	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		0.00000	16784	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Put		0.00000	19569	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		0.00000	21559	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		0.00000	14968	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		0.00000	27042	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		0.00000	11170	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		0.00000	33180	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		0.00000	8123	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		0.00000	39900	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		0.00000	5749	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.16300	8.11800		6.87	0.00	13.00
R157 On 03/11/2005 Bond Future	8.00	Call		9151.00000	5572	6.87	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		18956.00000	19090	6.87	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Call		20165.00000	15530	7.28	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		9310.00000	8389	7.28	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Call		4.00000	0	5.58	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Put		96890.00000	100601	5.58	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Call		71.00000	4	5.90	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Put		74500.00000	78146	5.90	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		636.00000	123	6.23	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		53072.00000	56273	6.23	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		3025.00000	1205	6.55	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		33923.00000	35817	6.55	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		35156.00000	30458	7.69	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		4065.00000	3081	7.69	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		52521.00000	48175	8.09	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		1607.00000	975	8.09	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		70925.00000	66897	8.50	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		594.00000	279	8.50	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		89509.00000	85691	8.50	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		153.00000	49	8.50	0.00	0.00
R157 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	5.58	0.00	0.00
R157 On 03/11/2005 Bond Future	6.75	Put		119822.00000	123536	5.58	0.00	0.00
R157 On 02/02/2006 Bond Future			8.20800	8.16200		6.80	0.00	1.00
R157 On 02/02/2006 Bond Future	8.25	Call		31704.00000	25013	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Put		24631.00000	21643	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		20779.00000	14680	6.80	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/02/2006 Bond Future	8.00	Put		33933.00000	31538	6.80	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		12473.00000	7499	6.47	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		46271.00000	45000	6.47	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		465.00000	62	5.59	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		121198.00000	124499	5.59	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		1171.00000	245	5.59	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		99496.00000	102273	5.59	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		3061.00000	1036	5.87	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		79434.00000	81113	5.87	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		6626.00000	3140	6.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		61493.00000	61711	6.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		44557.00000	37763	7.63	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		17663.00000	14573	7.63	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		58930.00000	52354	8.05	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		12612.00000	9740	8.05	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		74324.00000	68125	8.46	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		8971.00000	6476	8.46	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		89649.00000	83979	8.46	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		5640.00000	3674	8.46	0.00	0.00
R157 On 04/05/2006 Bond Future			8.24300	0.00000		6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Call		0.00000	2948	6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		0.00000	105474	6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		0.00000	5208	6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		0.00000	86283	6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		0.00000	8671	6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		0.00000	68723	6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		0.00000	13654	6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		0.00000	53101	6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		0.00000	20415	6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		0.00000	39664	6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		0.00000	29095	6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		0.00000	28546	6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		0.00000	39693	6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		0.00000	19735	6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		0.00000	52056	6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		0.00000	13071	6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		0.00000	65915	6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		0.00000	8275	6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		0.00000	80928	6.97	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		0.00000	4998	6.97	0.00	0.00
R157 On 03/08/2006 Bond Future			8.27200	0.00000		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		0.00000	5349	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		0.00000	107761	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		0.00000	8307	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		0.00000	89775	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	7.50	Call		0.00000	12396	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		0.00000	73328	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		0.00000	17808	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		0.00000	58604	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		0.00000	24690	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		0.00000	45740	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		0.00000	33116	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		0.00000	34802	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		0.00000	43075	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		0.00000	25771	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		0.00000	54475	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		0.00000	18546	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		0.00000	67150	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		0.00000	12954	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		0.00000	80887	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		0.00000	8772	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.84800	7.80800		11.56	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		16265.00000	13076	12.10	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		23499.00000	25262	12.10	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		1188.00000	674	11.10	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		73473.00000	77910	11.10	0.00	0.00
R186 On 03/11/2005 Bond Future	6.50	Call		0.00000	0	9.57	0.00	0.00
R186 On 03/11/2005 Bond Future	6.50	Put		179638.00000	184591	9.57	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Call		6.00000	1	10.08	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Put		142476.00000	147424	10.08	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Call		129.00000	53	10.59	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Put		106835.00000	111711	10.59	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		5528.00000	3875	11.56	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		44673.00000	47973	11.56	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		34179.00000	29825	12.64	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		10675.00000	11274	12.64	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		57378.00000	52492	13.18	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		4258.00000	4325	13.18	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		83191.00000	78174	13.72	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		1531.00000	1466	13.72	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		109573.00000	104574	13.72	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		399.00000	353	13.72	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		135787.00000	130817	13.72	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		84.00000	67	13.72	0.00	0.00
R186 On 02/02/2006 Bond Future			7.86600	7.82500		11.98	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		35222.00000	30558	12.55	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		44507.00000	44875	12.55	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		21369.00000	17589	11.98	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		62364.00000	63616	11.98	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	6.50	Call		551.00000	268	10.05	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		181043.00000	185792	10.05	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1962.00000	1172	10.54	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		145566.00000	149808	10.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		5130.00000	3520	10.92	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		113228.00000	116651	10.92	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		11412.00000	8717	11.45	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		85327.00000	87664	11.45	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		52458.00000	47201	13.13	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		31190.00000	30966	13.13	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		72269.00000	66691	13.70	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		21556.00000	21011	13.70	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		93882.00000	88183	14.27	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		14784.00000	14118	14.27	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		115558.00000	109884	14.27	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		9090.00000	8449	14.27	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		138223.00000	132654	14.27	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		5357.00000	4820	14.27	0.00	0.00
R186 On 04/05/2006 Bond Future			7.87900	0.00000		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		0.00000	3961	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		0.00000	189755	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		0.00000	7061	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		0.00000	156252	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		0.00000	11825	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		0.00000	125773	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		0.00000	18685	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		0.00000	98692	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		0.00000	27990	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		0.00000	75301	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		0.00000	39931	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		0.00000	55737	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		0.00000	54505	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		0.00000	39948	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		0.00000	71509	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		0.00000	27681	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		0.00000	90576	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		0.00000	18523	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		0.00000	111237	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		0.00000	11961	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		0.00000	132990	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		0.00000	7450	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.88900	0.00000		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		0.00000	12506	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		0.00000	161860	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		0.00000	18580	12.16	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.00	Put		0.00000	132956	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		0.00000	26549	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		0.00000	107228	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		0.00000	36586	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		0.00000	84794	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		0.00000	48761	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		0.00000	65673	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		0.00000	63029	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		0.00000	49769	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		0.00000	79232	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		0.00000	36876	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		0.00000	97120	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		0.00000	26701	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		0.00000	116380	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		0.00000	18885	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		0.00000	136668	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		0.00000	13045	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		0.00000	157644	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		0.00000	8800	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.65100	7.59900		2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		2314.00000	1954	2.68	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4446.00000	5204	2.68	0.00	0.00
R194 On 03/11/2005 Bond Future	6.25	Call		0.00000	0	1.98	0.00	0.00
R194 On 03/11/2005 Bond Future	6.25	Put		29540.00000	30658	1.98	0.00	0.00
R194 On 03/11/2005 Bond Future	6.50	Call		0.00000	0	2.11	0.00	0.00
R194 On 03/11/2005 Bond Future	6.50	Put		23986.00000	25104	2.11	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Call		7.00000	6	2.24	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Put		18475.00000	19592	2.24	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Call		103.00000	82	2.37	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Put		13091.00000	14187	2.37	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		665.00000	539	2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		8207.00000	9199	2.52	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		5316.00000	4671	2.83	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		2075.00000	2547	2.83	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		9441.00000	8566	2.99	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		860.00000	1103	2.99	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		14206.00000	13195	3.14	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		321.00000	428	3.14	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		19237.00000	18154	3.14	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		83.00000	118	3.14	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		24406.00000	23297	3.14	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		17.00000	26	3.14	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		29593.00000	28477	3.14	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Put		3.00000	4	3.14	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			7.72700	7.67300		2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		7238.00000	7021	2.71	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		5757.00000	6579	2.71	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2548.00000	2544	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		10731.00000	11765	2.41	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		12.00000	20	1.78	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		27874.00000	28920	1.78	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		94.00000	119	1.93	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		22991.00000	24055	1.93	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		397.00000	443	2.08	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		18360.00000	19445	2.08	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		1136.00000	1180	2.23	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		14194.00000	15277	2.23	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		4580.00000	4484	2.56	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		7916.00000	8859	2.56	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		10423.00000	10075	2.86	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4154.00000	4845	2.86	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		14018.00000	13544	3.01	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		2990.00000	3554	3.01	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		17652.00000	17049	3.01	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		1892.00000	2328	3.01	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		21604.00000	20884	3.01	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1141.00000	1460	3.01	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		25793.00000	24975	3.01	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		654.00000	875	3.01	0.00	0.00
R194 On 04/05/2006 Bond Future			7.77500	0.00000		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		0.00000	699	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		0.00000	27084	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		0.00000	1134	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		0.00000	23133	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		0.00000	1766	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		0.00000	19403	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		0.00000	2649	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		0.00000	15947	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		0.00000	3830	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		0.00000	12815	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		0.00000	5351	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		0.00000	10045	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		0.00000	7239	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		0.00000	7664	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		0.00000	9500	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		0.00000	5680	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		0.00000	12123	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		0.00000	4082	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		0.00000	15079	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		0.00000	2839	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		0.00000	18324	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		0.00000	1908	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		0.00000	21807	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		0.00000	1237	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.81100	0.00000		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		0.00000	2448	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		0.00000	18280	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		0.00000	3351	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		0.00000	15424	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		0.00000	4481	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		0.00000	12811	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		0.00000	5856	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		0.00000	10463	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		0.00000	7492	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		0.00000	8394	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		0.00000	9392	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		0.00000	6606	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		0.00000	11551	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		0.00000	5095	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		0.00000	13956	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		0.00000	3848	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		0.00000	16585	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		0.00000	2843	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		0.00000	19411	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		0.00000	2053	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.15600	8.11600		6.96	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		7066.00000	4541	6.96	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		14668.00000	14749	6.96	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		15778.00000	12518	7.37	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		7085.00000	6429	7.37	0.00	0.00
R201 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	5.64	0.00	0.00
R201 On 03/11/2005 Bond Future	6.75	Put		94270.00000	96875	5.64	0.00	0.00
R201 On 03/11/2005 Bond Future	7.00	Call		2.00000	0	5.64	0.00	0.00
R201 On 03/11/2005 Bond Future	7.00	Put		76220.00000	78823	5.64	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Call		48.00000	4	5.99	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Put		58582.00000	61142	5.99	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		456.00000	104	6.31	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		41664.00000	43917	6.31	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		2278.00000	1000	6.64	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		26512.00000	27838	6.64	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		27684.00000	24394	7.78	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		3023.00000	2337	7.78	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		41475.00000	38438	8.19	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		1166.00000	734	8.19	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		56060.00000	53245	8.60	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		417.00000	207	8.60	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		70773.00000	68101	8.60	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		103.00000	36	8.60	0.00	0.00
R201 On 02/02/2006 Bond Future			8.19700	8.15700		7.20	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		24872.00000	20090	7.63	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		18964.00000	16728	7.63	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9709.00000	6121	6.86	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		36085.00000	35043	6.86	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		109.00000	10	5.85	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		113080.00000	115527	5.85	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		320.00000	48	5.85	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		95268.00000	97542	5.85	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		831.00000	191	5.85	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		78116.00000	80023	5.85	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		2295.00000	845	6.19	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		62269.00000	63366	6.19	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		5128.00000	2603	6.53	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		48135.00000	48157	6.53	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		16249.00000	11868	7.20	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		26322.00000	24488	7.20	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		35070.00000	30241	8.06	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		13496.00000	11213	8.06	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		46466.00000	41821	8.49	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		9533.00000	7434	8.49	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		58705.00000	54353	8.92	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		6713.00000	4908	8.92	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		70916.00000	66965	8.92	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		4160.00000	2756	8.92	0.00	0.00
R201 On 04/05/2006 Bond Future			8.23200	0.00000		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		0.00000	7010	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		0.00000	53798	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		0.00000	11008	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		0.00000	41516	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		0.00000	16420	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		0.00000	30961	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		0.00000	23357	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		0.00000	22240	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		0.00000	31815	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		0.00000	15340	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		0.00000	41670	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		0.00000	10132	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		0.00000	52705	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		0.00000	6393	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		0.00000	64651	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		0.00000	3846	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.26200	0.00000		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		0.00000	9995	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		0.00000	57609	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		0.00000	14318	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		0.00000	46005	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		0.00000	19808	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		0.00000	35869	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		0.00000	26524	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		0.00000	27253	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		0.00000	34459	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		0.00000	20143	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		0.00000	43538	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		0.00000	14460	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		0.00000	53633	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		0.00000	10069	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		0.00000	64572	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		0.00000	6792	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.12400	8.08400		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		10548.00000	6171	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		16958.00000	15615	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.00	Call		0.00000	2	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.00	Put		0.00000	90110	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Call		0.00000	35	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Put		0.00000	69201	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		0.00000	311	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		0.00000	49062	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		0.00000	1712	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		0.00000	30561	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		0.00000	15548	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		0.00000	6072	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		0.00000	29609	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		0.00000	1683	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		0.00000	46236	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		0.00000	317	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		0.00000	63506	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Put		0.00000	39	8.55	0.00	0.00
R203 On 02/02/2006 Bond Future			8.15900	8.11900		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		22158.00000	15049	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		31104.00000	26979	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		0.00000	930	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Put		0.00000	92386	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		0.00000	2187	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	7.25	Put		0.00000	73009	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		0.00000	4601	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		0.00000	55300	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		0.00000	8726	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		0.00000	39799	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		0.00000	23831	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		0.00000	17087	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		0.00000	34999	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		0.00000	10038	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		0.00000	48171	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		0.00000	5438	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		0.00000	62777	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		0.00000	2703	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.18500	0.00000		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		0.00000	3170	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		0.00000	95239	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		0.00000	5525	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		0.00000	77268	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		0.00000	9075	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		0.00000	60986	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		0.00000	14102	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		0.00000	46663	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		0.00000	64301	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		0.00000	6884	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		0.00000	20815	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		0.00000	34494	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		0.00000	29304	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		0.00000	24556	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		0.00000	39519	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		0.00000	16788	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		0.00000	51279	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		0.00000	10995	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.20600	0.00000		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		0.00000	5728	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		0.00000	97969	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		0.00000	8795	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		0.00000	81022	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		0.00000	12975	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		0.00000	65667	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		0.00000	25283	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		0.00000	40290	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		0.00000	18434	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		0.00000	52057	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		0.00000	33560	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		0.00000	30393	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		0.00000	43225	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		0.00000	22313	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		0.00000	54159	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		0.00000	15921	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		0.00000	66186	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		0.00000	11028	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.12200	8.07700		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		22365.00000	16516	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		8712.00000	6439	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.15300	8.10700		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		23526.00000	16214	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		31979.00000	28272	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.17800	0.00000		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		0.00000	22407	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		0.00000	36260	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.20000	0.00000		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		0.00000	27181	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		0.00000	42548	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			8.10600	8.05700		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		3831.00000	7229	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		8391.00000	15685	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.13300	8.08300		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		7987.00000	17087	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		14556.00000	27584	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.15800	0.00000		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		0.00000	23368	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		0.00000	35706	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.17800	0.00000		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		0.00000	28319	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		0.00000	42069	10.20	0.00	0.00
Total for Derivatives:							0.00	1,290.00

Grand Total: 0.00 1,290.00