



# Daily MTM Report

Daily summary for 10/10/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			7.10700	7.11400			0.00	0.00
R153 On 31/08/2010 Bond			7.86500	7.92500			0.00	0.00
R157 On 15/09/2015 Bond			8.08500	8.15000			0.00	0.00
R186 On 21/12/2026 Bond			7.78000	7.84500			0.00	0.00
R194 On 28/02/2008 Bond			7.60000	7.65500			0.00	0.00
R201 On 21/12/2014 Bond			8.07500	8.14000			0.00	0.00
R203 On 15/09/2017 Bond			8.05500	8.12000			0.00	0.00
R204 On 21/12/2018 Bond			8.05000	8.11000			0.00	0.00
R207 On 15/01/2020 Bond			8.03200	8.08900			0.00	0.00

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

## Derivatives

GOVI On 03/11/2005 jGovi			225.75600	225.02300		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		3500.00000	4520	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		33270.00000	26960	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			229.74100	228.99700		8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		38778.00000	41839	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		48808.00000	44429	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			233.91300	233.16700		5.19	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		54320.00000	58993	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		22650.00000	19863	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			238.23500	237.49500		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		89640.00000	95252	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		14690.00000	12902	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			242.70800	241.98700		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		128626.00000	134763	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		8756.00000	7683	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.10700	7.10900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.85600	7.91500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.09600	8.16100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.72300	7.78700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.58800	7.64000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.02400	8.08600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.04000	8.10400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.00600	8.06300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.99900	8.05400		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.00000	7.00000		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			7.05000	7.05200		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		23.00000	18	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		508.00000	508	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.07200	7.09800		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		363.00000	333	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		736.00000	769	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.17600	7.20200		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1213.00000	1169	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		718.00000	738	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.31100	7.33100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1694.00000	1659	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		884.00000	897	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.46900	7.51300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2209.00000	2136	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		953.00000	988	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.63300	7.66000		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1871.00000	1831	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1480.00000	1506	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.87200	7.97700		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2490.00000	2334	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1324.00000	1425	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.04700	8.22600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3001.00000	2725	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1227.00000	1388	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.98000	8.01300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2964.00000	2908	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1615.00000	1646	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.43900	7.49100		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2359.00000	1788	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		2528.00000	2906	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.55900	7.61500		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		9644.00000	8886	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		2880.00000	3156	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			7.92600	7.97700		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		4983.00000	3756	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		5931.00000	6807	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.00400	8.05700		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		19045.00000	17504	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		6439.00000	7061	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.08600	8.14000		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		14098.00000	11287	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		4532.00000	5397	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.12200	8.17700		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		24804.00000	22415	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		12743.00000	14081	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.69000	6.55300		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.77900	6.63900		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.88700	6.74600		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.86900	6.80000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.93100	6.86200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.00500	6.93800		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.96300	6.91800		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.02700	6.97900		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.08900	7.03900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.04800	7.00700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.10600	7.06000		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.13100	7.13500		0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		3.00000	2	0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1204.00000	1190	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.88400	7.94500		4.70	1.00	249.00
R153 On 03/11/2005 Bond Future	8.00	Call		7848.00000	9091	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5422.00000	3968	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		15527.00000	17452	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		2152.00000	1380	5.20	0.00	5.00
R153 On 03/11/2005 Bond Future	7.75	Call		2863.00000	3403	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		11514.00000	9357	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		45526.00000	48186	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		63.00000	25	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		24934.00000	27300	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		738.00000	406	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Call		4.00000	4	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Put		42680.00000	39982	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		81.00000	92	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		31281.00000	28595	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		664.00000	792	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		20524.00000	17954	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		35117.00000	37694	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		225.00000	105	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		55929.00000	58616	6.20	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Put		17.00000	5	6.20	0.00	0.00
R153 On 02/02/2006 Bond Future			7.94000	8.00600		4.70	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		13854.00000	15112	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		14106.00000	12593	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		8624.00000	9550	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		19414.00000	17570	4.70	0.00	2.00
R153 On 02/02/2006 Bond Future	7.50	Call		4847.00000	5458	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		26295.00000	24136	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2355.00000	2703	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		34581.00000	32159	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		945.00000	1110	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		44072.00000	41467	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		296.00000	356	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		54447.00000	51737	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		20268.00000	21835	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		10098.00000	8895	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		27635.00000	29471	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		7161.00000	6226	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		35717.00000	37774	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		5052.00000	4339	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		44303.00000	46534	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		3560.00000	3022	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			7.98000	8.05000		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		14764.00000	16045	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		16753.00000	15248	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Call		1760.00000	1993	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		54902.00000	52349	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		2953.00000	3317	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		45643.00000	43220	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		4719.00000	5257	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		37069.00000	34820	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		7202.00000	7956	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		29323.00000	27290	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		10523.00000	11529	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		22524.00000	20744	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		19949.00000	21511	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		12033.00000	10809	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		26040.00000	27873	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		8325.00000	7372	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		32946.00000	35022	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		5535.00000	4825	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		40534.00000	42816	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		3530.00000	3025	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		48650.00000	51095	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		2155.00000	1814	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			8.01400	8.08500		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		16465.00000	17686	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		19664.00000	18214	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4536.00000	4992	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		46211.00000	43997	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		6548.00000	7162	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		38456.00000	36399	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		9164.00000	9962	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		31404.00000	29531	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		12455.00000	13458	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		25126.00000	23457	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		21208.00000	22651	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		15031.00000	13803	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		26664.00000	28325	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		11206.00000	10196	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		32783.00000	34647	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		8138.00000	7331	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		39489.00000	41535	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5750.00000	5126	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.09900	8.16500		8.00	0.00	13.00
R157 On 03/11/2005 Bond Future	8.25	Call		16322.00000	19070	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		9346.00000	6643	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		6384.00000	7697	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		20067.00000	15929	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Call		0.00000	0	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Put		100766.00000	95315	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Call		15.00000	16	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Put		78322.00000	72872	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		236.00000	282	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		56551.00000	51145	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		1651.00000	2015	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		36428.00000	31341	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		30921.00000	34965	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		3709.00000	2301	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		48315.00000	53166	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		1280.00000	680	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		66853.00000	72084	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		399.00000	180	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		85559.00000	90957	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		82.00000	29	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		123700.00000	118250	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.14100	8.21000		8.15	0.00	1.00
R157 On 02/02/2006 Bond Future	8.25	Call		28827.00000	31509	8.57	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Put		25618.00000	22741	8.57	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		18417.00000	20439	8.15	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/02/2006 Bond Future	8.00	Put		35436.00000	31898	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		10698.00000	12073	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		48361.00000	44175	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		316.00000	383	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		124913.00000	119421	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		849.00000	1020	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		103038.00000	97649	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2381.00000	2796	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		82618.00000	77473	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		5443.00000	6262	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		64175.00000	59434	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		41284.00000	44572	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		18255.00000	15982	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		55378.00000	59182	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		12925.00000	11168	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		70590.00000	74814	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		9101.00000	7765	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		85813.00000	90438	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		5668.00000	4733	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.17400	8.24400		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		35887.00000	38535	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		35416.00000	32558	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		60627.00000	64133	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		21721.00000	19720	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3314.00000	3782	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		105918.00000	100880	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		5712.00000	6459	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		86866.00000	82107	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		10435.00000	11605	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		70566.00000	66230	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		17059.00000	18712	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		56584.00000	52731	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		25621.00000	27778	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		44949.00000	41600	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		47649.00000	50751	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		27770.00000	25365	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		74577.00000	78431	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		17015.00000	15363	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		89175.00000	93325	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		13324.00000	11967	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.20000	8.27300		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		32853.00000	35582	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		34616.00000	31740	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5221.00000	5879	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		107710.00000	102762	6.74	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 03/08/2006 Bond Future	7.25	Call		8144.00000	9097	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		89689.00000	85036	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		12198.00000	13516	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		73207.00000	68919	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		17580.00000	19327	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		58452.00000	54594	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		24439.00000	26664	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		45566.00000	42186	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		42812.00000	46046	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		25584.00000	23213	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		54221.00000	57937	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		18369.00000	16479	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		66915.00000	71066	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		12795.00000	11340	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		80675.00000	85201	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		8637.00000	7557	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.78600	7.85100		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		11928.00000	14393	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		24485.00000	18890	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		479.00000	582	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		78085.00000	70129	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		184961.00000	176902	9.71	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Call		1.00000	1	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Put		147793.00000	139734	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Call		29.00000	33	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Put		112058.00000	104003	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		3221.00000	3973	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		47689.00000	40382	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		28581.00000	33306	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		10400.00000	7065	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		51498.00000	58009	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		3701.00000	2153	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		77475.00000	84952	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		1137.00000	555	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		104090.00000	112001	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		239.00000	91	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		130418.00000	138450	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		38.00000	11	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.80200	7.86900		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		31587.00000	34977	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		46272.00000	41425	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		18576.00000	20926	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		64970.00000	59085	12.60	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		370.00000	457	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		186261.00000	178112	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1445.00000	1738	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		150448.00000	142506	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		4046.00000	4758	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		117544.00000	110020	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		9517.00000	10936	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		88831.00000	82014	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		48140.00000	52542	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		32272.00000	28438	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		67456.00000	72758	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		22143.00000	19209	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		88743.00000	94788	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		15044.00000	12854	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		110234.00000	116955	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		9165.00000	7651	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		132805.00000	140048	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		5338.00000	4346	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.81400	7.88200		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		53860.00000	58340	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		39667.00000	35857	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		39319.00000	42937	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		55490.00000	50817	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3774.00000	4305	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		189932.00000	182171	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		6789.00000	7676	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		156344.00000	148940	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		11456.00000	12840	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		125768.00000	118861	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		18220.00000	20242	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		98591.00000	92321	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		27440.00000	30220	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		75115.00000	69604	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		70860.00000	76170	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		27397.00000	24415	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		89949.00000	96004	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		18260.00000	16024	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		110647.00000	117333	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		11735.00000	10130	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		132445.00000	139633	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		7269.00000	6166	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.82200	7.89200		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		62459.00000	67013	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		49559.00000	45644	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		48218.00000	52046	12.16	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.75	Put		65491.00000	60849	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		12206.00000	13526	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		161921.00000	154772	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		18208.00000	20041	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		132946.00000	126309	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		26109.00000	28545	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		107149.00000	101115	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		36087.00000	39197	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		84656.00000	79297	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		78652.00000	83909	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		36657.00000	33444	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		96545.00000	102453	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		26486.00000	23924	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		115822.00000	122306	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		18688.00000	16703	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		136135.00000	143110	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		12872.00000	11378	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		157139.00000	164516	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		8656.00000	7564	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.62400	7.68100		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		3874.00000	4453	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		2394.00000	1749	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		1369.00000	1615	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5264.00000	4285	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		31302.00000	30077	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		25748.00000	24523	1.94	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Call		1.00000	1	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Put		20231.00000	19007	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Call		24.00000	27	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Put		14773.00000	13552	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		275.00000	327	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		9579.00000	8406	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		7739.00000	8631	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		920.00000	588	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		12427.00000	13514	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		304.00000	167	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		17458.00000	18646	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		66.00000	29	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		22638.00000	23855	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		11.00000	3	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		27830.00000	29053	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Put		1.00000	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			7.69700	7.76100		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		6177.00000	6728	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		6388.00000	5709	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1969.00000	2224	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		11843.00000	10869	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		5.00000	7	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		29559.00000	28331	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		50.00000	63	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		24640.00000	23423	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		251.00000	302	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		19906.00000	18727	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		805.00000	937	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		15555.00000	14457	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		3748.00000	4149	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		8776.00000	7947	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		9175.00000	9864	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4598.00000	4057	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		12628.00000	13436	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3291.00000	2869	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		16152.00000	17078	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		2084.00000	1780	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		20026.00000	21049	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1255.00000	1047	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		24163.00000	25260	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		717.00000	583	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.74300	7.81400		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		6845.00000	7388	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		7934.00000	7269	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		621.00000	697	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		27669.00000	26537	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		1020.00000	1138	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		23682.00000	22592	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1608.00000	1783	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		19908.00000	18875	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2438.00000	2685	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		16400.00000	15439	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3561.00000	3895	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		13209.00000	12335	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5020.00000	5454	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		10377.00000	9603	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		9047.00000	9701	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		5891.00000	5337	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		11618.00000	12381	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		4240.00000	3795	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		14529.00000	15392	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		2953.00000	2608	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		17738.00000	18690	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1986.00000	1729	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		21194.00000	22219	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1288.00000	1104	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.77600	7.85300		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		7143.00000	7654	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		8664.00000	8038	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2278.00000	2493	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		18731.00000	17809	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3140.00000	3418	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		15833.00000	14974	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4225.00000	4574	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		13175.00000	12388	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5554.00000	5982	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		10781.00000	10072	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		8997.00000	9593	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		6831.00000	6290	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		11114.00000	11794	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		5278.00000	4821	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		13480.00000	14240	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3992.00000	3616	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		16075.00000	16910	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2954.00000	2651	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		18874.00000	19774	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2136.00000	1898	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.08700	8.15300		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		13152.00000	15404	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		6869.00000	4816	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		5123.00000	6210	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		15136.00000	11918	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	6.75	Put		96680.00000	92376	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		78628.00000	74324	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Call		11.00000	12	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Put		60954.00000	56651	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		179.00000	216	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		43797.00000	39530	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		1305.00000	1606	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		27948.00000	23946	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		24885.00000	28156	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		2633.00000	1601	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		38775.00000	42656	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		876.00000	453	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		53494.00000	57650	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		261.00000	113	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		68311.00000	72581	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		50.00000	17	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.12500	8.19400		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		22972.00000	25137	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		19420.00000	17186	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		8513.00000	9624	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		37244.00000	33956	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		71.00000	88	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		115398.00000	111016	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		225.00000	275	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		97528.00000	93180	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		622.00000	753	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		80263.00000	75995	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1838.00000	2168	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		64168.00000	60099	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4325.00000	4986	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		49687.00000	45950	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		14673.00000	16307	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		27101.00000	24337	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		32931.00000	35581	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		13713.00000	11963	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		44171.00000	47231	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		9593.00000	8254	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		56315.00000	59706	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		6679.00000	5672	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		68490.00000	72195	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		4090.00000	3397	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.15700	8.22800		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		23272.00000	25479	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		21906.00000	19690	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		6905.00000	7795	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		53445.00000	49912	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		10894.00000	12171	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		41154.00000	38007	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		16312.00000	18038	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		30605.00000	27907	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		31766.00000	34454	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		15042.00000	13307	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		41669.00000	44800	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		9882.00000	8590	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		52757.00000	56269	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		6196.00000	5284	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		64754.00000	68569	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3700.00000	3091	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.18500	8.25700		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		26501.00000	28661	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		26927.00000	24703	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		9930.00000	10981	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		57240.00000	53908	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		14258.00000	15648	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		45641.00000	42648	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		19762.00000	21527	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		35519.00000	32901	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		34468.00000	37023	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		19849.00000	18021	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		43587.00000	46517	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		14205.00000	12752	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		53724.00000	56993	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		9856.00000	8741	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		64705.00000	68265	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6621.00000	5797	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.06600	8.13200		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		14525.00000	17522	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		5654.00000	3643	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		5329.00000	6702	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		15378.00000	11744	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.00	Call		1.00000	1	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.00	Put		90714.00000	85706	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Call		16.00000	18	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Put		69787.00000	64781	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		191.00000	235	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		49547.00000	44583	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		1290.00000	1646	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		30744.00000	26091	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		28730.00000	33040	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		1409.00000	711	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		45538.00000	50403	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		224.00000	82	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		62883.00000	67875	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Put		22.00000	5	8.55	0.00	0.00
R203 On 02/02/2006 Bond Future			8.09900	8.16700		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		23165.00000	25850	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		17016.00000	14627	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		14474.00000	16407	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		26999.00000	23857	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		827.00000	994	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		92878.00000	87970	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1995.00000	2368	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		73413.00000	68711	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		4289.00000	5017	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		55583.00000	51236	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		8277.00000	9532	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		39945.00000	36126	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		34289.00000	37703	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		9924.00000	8263	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		47460.00000	51486	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		5322.00000	4273	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		62090.00000	66567	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		2611.00000	2014	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.12300	8.19300		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		28735.00000	31389	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		24573.00000	22085	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3000.00000	3447	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		95655.00000	90959	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5279.00000	6003	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		77608.00000	73189	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		8742.00000	9840	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		61240.00000	57195	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		13681.00000	15242	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		46828.00000	43246	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		63653.00000	67793	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		6823.00000	5819	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		20312.00000	22404	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		34577.00000	31526	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		38905.00000	42112	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		16759.00000	14824	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		50639.00000	54351	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		10941.00000	9510	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.14300	8.21400		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		33044.00000	35664	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		30454.00000	27938	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5526.00000	6191	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		98344.00000	93874	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		8530.00000	9482	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		81334.00000	77151	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		12643.00000	13945	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		65912.00000	62079	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		24820.00000	26976	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		40404.00000	37425	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		18034.00000	19743	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		52234.00000	48808	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		42666.00000	45745	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		22331.00000	20275	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		53571.00000	57080	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		15910.00000	14284	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		65581.00000	69474	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		11000.00000	9758	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.05900	8.12000		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		15957.00000	18864	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		5721.00000	3775	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.08800	8.15000		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		15963.00000	17836	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		27786.00000	24796	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.11100	8.17500		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		22242.00000	24276	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		35863.00000	32945	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.13100	8.19600		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		27093.00000	29198	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		42157.00000	39300	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			8.04100	8.09800		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		6776.00000	8100	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		14598.00000	11383	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.06600	8.12500		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		17005.00000	18846	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		26875.00000	24075	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.08800	8.14900		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		23411.00000	25404	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		35052.00000	32303	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.10700	8.16900		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		28408.00000	30470	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		41469.00000	38769	10.20	0.00	0.00
<b>Total for Derivatives:</b>							<b>1.00</b>	<b>1,410.00</b>

**Grand Total:** 1.00 1,410.00