



Daily MTM Report

Daily summary for 11/10/2005

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			7.10400	7.10700			0.00	0.00
R153 On 31/08/2010 Bond			7.84500	7.86500			0.00	0.00
R157 On 15/09/2015 Bond			8.08500	8.08500			0.00	0.00
R186 On 21/12/2026 Bond			7.78000	7.78000			0.00	0.00
R194 On 28/02/2008 Bond			7.58000	7.60000			0.00	0.00
R201 On 21/12/2014 Bond			8.07500	8.07500			0.00	0.00
R203 On 15/09/2017 Bond			8.05500	8.05500			0.00	0.00
R204 On 21/12/2018 Bond			8.05000	8.05000			0.00	0.00
R207 On 15/01/2020 Bond			8.03300	8.03200			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			225.83200	225.75600		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		4520.00000	4496	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		26960.00000	26176	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			229.81700	229.74100		8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		41839.00000	42032	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		44429.00000	43862	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			233.98500	233.91300		5.19	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		58993.00000	59400	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		19863.00000	19550	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			238.29900	238.23500		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		95252.00000	95707	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		12902.00000	12717	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			242.76200	242.70800		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		134763.00000	135202	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		7683.00000	7582	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.10700	7.10700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.83700	7.85600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.09800	8.09600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.72300	7.72300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.56900	7.58800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.02400	8.02400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.04000	8.04000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.00500	8.00600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.99700	7.99900		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			7.04900	7.05000		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		18.00000	16	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		508.00000	509	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.06500	7.07200		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		333.00000	324	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		769.00000	777	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.16500	7.17600		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1169.00000	1152	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		738.00000	747	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.29100	7.31100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1659.00000	1628	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		897.00000	915	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.46300	7.46900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2136.00000	2125	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		988.00000	992	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.61600	7.63300		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1831.00000	1807	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1506.00000	1524	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.86100	7.87200		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2334.00000	2317	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1425.00000	1434	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.05600	8.04700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2725.00000	2737	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1388.00000	1378	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.92200	7.98000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2908.00000	2818	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1646.00000	1708	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.43100	7.43900		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		1788.00000	1679	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		2906.00000	2945	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.54400	7.55900		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		8886.00000	8680	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3156.00000	3231	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			7.90200	7.92600		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		3756.00000	3267	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		6807.00000	7310	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			7.98000	8.00400		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		17504.00000	16839	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		7061.00000	7377	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.08100	8.08600		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		11287.00000	10918	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		5397.00000	5368	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.11600	8.12200		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		22415.00000	22109	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		14081.00000	14182	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.68800	6.69000		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.77500	6.77900		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.88300	6.88700		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.86700	6.86900		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.92900	6.93100		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.00300	7.00500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.96100	6.96300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.02600	7.02700		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.08900	7.08900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.05000	7.04800		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.10800	7.10600		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.12700	7.13100		0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		2.00000	2	0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1190.00000	1178	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.86300	7.88400		4.70	0.00	249.00
R153 On 03/11/2005 Bond Future	8.00	Call		9091.00000	9569	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		3968.00000	3514	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		17452.00000	18163	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		1380.00000	1160	5.20	0.00	5.00
R153 On 03/11/2005 Bond Future	7.75	Call		3403.00000	3619	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		9357.00000	8642	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		48186.00000	49109	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		25.00000	17	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		27300.00000	28145	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		406.00000	321	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		39982.00000	39051	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		92.00000	97	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		28595.00000	27669	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		792.00000	843	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		17954.00000	17075	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		37694.00000	38597	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		105.00000	78	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		58616.00000	59544	6.20	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Put		5.00000	3	6.20	0.00	0.00
R153 On 02/02/2006 Bond Future			7.91800	7.94000		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		15112.00000	15551	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		12593.00000	12108	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		9550.00000	9878	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		17570.00000	16973	4.70	0.00	2.00
R153 On 02/02/2006 Bond Future	7.50	Call		5458.00000	5677	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		24136.00000	23430	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2703.00000	2830	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		32159.00000	31361	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1110.00000	1171	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		41467.00000	40602	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		356.00000	379	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		51737.00000	50835	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		21835.00000	22378	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		8895.00000	8513	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		29471.00000	30101	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		6226.00000	5932	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		37774.00000	38476	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		4339.00000	4116	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		46534.00000	47292	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		3022.00000	2855	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			7.95700	7.98000		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		16045.00000	16484	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		15248.00000	14769	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Call		1993.00000	2076	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		52349.00000	51513	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3317.00000	3445	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		43220.00000	42430	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		5257.00000	5444	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		34820.00000	34091	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		7956.00000	8217	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		27290.00000	26634	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		11529.00000	11876	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		20744.00000	20173	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		21511.00000	22043	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		10809.00000	10423	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		27873.00000	28493	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		7372.00000	7074	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		35022.00000	35720	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		4825.00000	4606	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		42816.00000	43579	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		3025.00000	2871	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		51095.00000	51910	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1814.00000	1711	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			7.99000	8.01400		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		17686.00000	18114	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		18214.00000	17737	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4992.00000	5155	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		43997.00000	43255	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		7162.00000	7381	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		36399.00000	35713	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		9962.00000	10245	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		29531.00000	28909	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		13458.00000	13811	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		23457.00000	22906	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		22651.00000	23155	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		13803.00000	13402	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		28325.00000	28902	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		10196.00000	9868	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		34647.00000	35291	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		7331.00000	7071	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		41535.00000	42240	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5126.00000	4926	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.09800	8.09900		8.00	0.00	13.00
R157 On 03/11/2005 Bond Future	8.00	Call		7697.00000	7500	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		15929.00000	15650	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Call		19070.00000	18898	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		6643.00000	6388	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Call		0.00000	0	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Put		95315.00000	95232	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Call		16.00000	13	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Put		72872.00000	72786	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		282.00000	250	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		51145.00000	51031	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		2015.00000	1898	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		31341.00000	31141	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		34965.00000	34890	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		2301.00000	2144	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		53166.00000	53177	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		680.00000	608	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		72084.00000	72140	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		180.00000	153	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		90957.00000	91034	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		29.00000	23	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		118250.00000	118167	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.14100	8.14100		8.15	0.00	1.00
R157 On 02/02/2006 Bond Future	8.25	Call		31509.00000	31393	8.57	250.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		22741.00000	22624	8.57	250.00	250.00
R157 On 02/02/2006 Bond Future	8.00	Call		20439.00000	20329	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		31898.00000	31788	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		12073.00000	11978	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		44175.00000	44080	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		383.00000	372	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		119421.00000	119410	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		1020.00000	997	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		97649.00000	97627	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2796.00000	2751	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		77473.00000	77429	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		6262.00000	6191	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		59434.00000	59363	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		44572.00000	44460	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		15982.00000	15870	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		59182.00000	59080	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		11168.00000	11067	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		74814.00000	74725	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		7765.00000	7677	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		90438.00000	90370	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		4733.00000	4666	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.17400	8.17400		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		38535.00000	38449	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		32558.00000	32472	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		64133.00000	64051	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		19720.00000	19638	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3782.00000	3749	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		100880.00000	100846	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		6459.00000	6414	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		82107.00000	82061	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		11605.00000	11544	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		66230.00000	66169	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		18712.00000	18639	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		52731.00000	52658	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		27778.00000	27696	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		41600.00000	41518	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		50751.00000	50665	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		25365.00000	25280	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		78431.00000	78354	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		15363.00000	15286	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		93325.00000	93255	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		11967.00000	11897	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.20100	8.20000		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		35582.00000	35485	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		31740.00000	31719	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5879.00000	5837	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		102762.00000	102797	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		9097.00000	9042	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		85036.00000	85058	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		13516.00000	13448	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		68919.00000	68928	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		19327.00000	19247	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		54594.00000	54591	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		26664.00000	26574	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		42186.00000	42173	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		46046.00000	45944	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		23213.00000	23188	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		57937.00000	57833	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		16479.00000	16453	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		71066.00000	70963	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		11340.00000	11315	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		85201.00000	85101	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		7557.00000	7535	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.78600	7.78600		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		14393.00000	14046	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		18890.00000	18544	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		582.00000	517	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		70129.00000	70065	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		176902.00000	176902	9.71	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Call		1.00000	0	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Put		139734.00000	139734	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Call		33.00000	27	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Put		104003.00000	103996	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		3973.00000	3752	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		40382.00000	40161	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		33306.00000	33009	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		7065.00000	6768	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		58009.00000	57846	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		2153.00000	1990	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		84952.00000	84887	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		555.00000	490	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		112001.00000	111986	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		91.00000	76	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		138450.00000	138448	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		11.00000	8	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.80200	7.80200		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		34977.00000	34811	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		41425.00000	41260	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		20926.00000	20779	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		59085.00000	58937	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		457.00000	443	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		178112.00000	178098	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1738.00000	1701	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		142506.00000	142468	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		4758.00000	4686	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		110020.00000	109948	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		10936.00000	10823	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		82014.00000	81901	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		52542.00000	52376	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		28438.00000	28272	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		72758.00000	72605	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		19209.00000	19056	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		94788.00000	94655	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		12854.00000	12721	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		116955.00000	116853	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		7651.00000	7549	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		140048.00000	139976	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		4346.00000	4273	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.81400	7.81400		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		42937.00000	42824	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		50817.00000	50704	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		58340.00000	58230	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		35857.00000	35747	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		4305.00000	4261	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		182171.00000	182128	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7676.00000	7615	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		148940.00000	148879	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		12840.00000	12760	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		118861.00000	118781	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		20242.00000	20145	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		92321.00000	92224	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		30220.00000	30111	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		69604.00000	69495	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		76170.00000	76069	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		24415.00000	24315	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		96004.00000	95918	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		16024.00000	15938	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		117333.00000	117265	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		10130.00000	10061	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		139633.00000	139581	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		6166.00000	6114	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.82300	7.82200		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		52046.00000	51891	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		60849.00000	60815	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		67013.00000	66850	12.16	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	8.00	Put		45644.00000	45602	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		13526.00000	13441	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		154772.00000	154808	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		20041.00000	19935	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		126309.00000	126324	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		28545.00000	28419	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		101115.00000	101111	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		39197.00000	39055	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		79297.00000	79276	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		83909.00000	83742	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		33444.00000	33399	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		102453.00000	102286	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		23924.00000	23879	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		122306.00000	122143	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		16703.00000	16660	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		143110.00000	142952	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		11378.00000	11341	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		164516.00000	164364	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		7564.00000	7533	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.60300	7.62400		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		1615.00000	1724	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4285.00000	3943	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		4453.00000	4695	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		1749.00000	1539	2.66	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		30077.00000	29626	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		24523.00000	24072	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		19007.00000	18555	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Call		27.00000	29	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Put		13552.00000	13102	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		327.00000	351	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		8406.00000	7979	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		8631.00000	8984	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		588.00000	490	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		13514.00000	13929	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		167.00000	130	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		18646.00000	19089	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		29.00000	21	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		23855.00000	24306	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		3.00000	2	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		29053.00000	29505	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Put		0.00000	0	2.97	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R194 On 02/02/2006 Bond Future			7.67300	7.69700		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		6728.00000	6948	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		5709.00000	5467	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2224.00000	2330	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		10869.00000	10513	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		7.00000	8	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		28331.00000	27870	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		63.00000	69	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		23423.00000	22967	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		302.00000	324	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		18727.00000	18288	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		937.00000	993	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		14457.00000	14051	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		4149.00000	4312	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		7947.00000	7648	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		9864.00000	10136	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4057.00000	3867	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		13436.00000	13752	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		2869.00000	2723	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		17078.00000	17436	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		1780.00000	1676	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		21049.00000	21441	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1047.00000	978	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		25260.00000	25678	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		583.00000	539	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.71700	7.74300		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		7388.00000	7596	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		7269.00000	7034	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		697.00000	728	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		26537.00000	26125	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		1138.00000	1185	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		22592.00000	22197	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1783.00000	1852	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		18875.00000	18501	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2685.00000	2782	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		15439.00000	15093	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3895.00000	4025	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		12335.00000	12022	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5454.00000	5622	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		9603.00000	9328	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		9701.00000	9951	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		5337.00000	5144	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		12381.00000	12669	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		3795.00000	3641	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		15392.00000	15717	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		2608.00000	2490	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		18690.00000	19046	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1729.00000	1642	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		22219.00000	22600	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1104.00000	1043	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.74800	7.77600		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		7654.00000	7848	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		8038.00000	7818	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2493.00000	2576	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		17809.00000	17478	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3418.00000	3525	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		14974.00000	14667	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4574.00000	4708	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		12388.00000	12108	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5982.00000	6145	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		10072.00000	9821	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9593.00000	9818	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		6290.00000	6101	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		11794.00000	12049	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4821.00000	4663	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		14240.00000	14524	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3616.00000	3486	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		16910.00000	17220	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2651.00000	2547	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		19774.00000	20107	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1898.00000	1818	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.08700	8.08700		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		6210.00000	6031	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		11918.00000	11740	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		15404.00000	15231	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		4816.00000	4644	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	6.75	Put		92376.00000	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		74324.00000	74324	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Call		12.00000	9	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Put		56651.00000	56649	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		216.00000	190	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		39530.00000	39504	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		1606.00000	1505	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		23946.00000	23845	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		28156.00000	28050	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		1601.00000	1495	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		42656.00000	42608	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		453.00000	406	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		57650.00000	57633	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		113.00000	97	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		72581.00000	72578	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		17.00000	13	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.12500	8.12500		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		16307.00000	16220	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		24337.00000	24250	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		25137.00000	25047	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		17186.00000	17096	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9624.00000	9549	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		33956.00000	33882	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		88.00000	85	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		111016.00000	111013	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		275.00000	267	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		93180.00000	93172	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		753.00000	736	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		75995.00000	75978	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		2168.00000	2133	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		60099.00000	60064	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4986.00000	4930	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		45950.00000	45894	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		35581.00000	35494	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		11963.00000	11877	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		47231.00000	47153	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		8254.00000	8177	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		59706.00000	59640	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		5672.00000	5605	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		72195.00000	72145	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		3397.00000	3346	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.15700	8.15700		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		25479.00000	25425	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		19690.00000	19635	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		7795.00000	7752	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		49912.00000	49869	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		12171.00000	12121	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		38007.00000	37957	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		18038.00000	17984	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		27907.00000	27853	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		34454.00000	34404	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		13307.00000	13256	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		44800.00000	44757	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		8590.00000	8547	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		56269.00000	56234	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		5284.00000	5249	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		68569.00000	68543	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3091.00000	3066	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.18600	8.18500		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		28661.00000	28584	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		24703.00000	24687	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		10981.00000	10927	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		53908.00000	53915	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		15648.00000	15584	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		42648.00000	42645	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		21527.00000	21455	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		32901.00000	32890	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		37023.00000	36942	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		18021.00000	18001	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		46517.00000	46435	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		12752.00000	12731	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		56993.00000	56912	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		8741.00000	8721	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		68265.00000	68186	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		5797.00000	5780	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.06500	8.06600		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		6702.00000	6549	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		11744.00000	11514	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		17522.00000	17424	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		3643.00000	3469	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		85706.00000	85629	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Call		18.00000	15	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Put		64781.00000	64702	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		235.00000	208	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		44583.00000	44480	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		1646.00000	1550	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		26091.00000	25920	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		33040.00000	33048	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		711.00000	643	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		50403.00000	50466	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		82.00000	69	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		67875.00000	67950	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Put		5.00000	4	8.55	0.00	0.00
R203 On 02/02/2006 Bond Future			8.09800	8.09900		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		16407.00000	16354	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		23857.00000	23730	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		25850.00000	25811	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		14627.00000	14513	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		994.00000	976	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		87970.00000	87877	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		2368.00000	2337	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		68711.00000	68605	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		5017.00000	4972	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		51236.00000	51117	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		9532.00000	9479	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		36126.00000	35998	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		37703.00000	37687	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		8263.00000	8172	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		51486.00000	51497	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		4273.00000	4209	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		66567.00000	66602	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		2014.00000	1973	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.12300	8.12300		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		22404.00000	22339	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		31526.00000	31462	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		31389.00000	31326	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		22085.00000	22021	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3447.00000	3417	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		90959.00000	90929	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		6003.00000	5962	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		73189.00000	73148	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		9840.00000	9788	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		57195.00000	57143	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		15242.00000	15182	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		43246.00000	43186	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		67793.00000	67753	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		5819.00000	5780	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		42112.00000	42054	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		14824.00000	14766	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		54351.00000	54301	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		9510.00000	9461	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.14300	8.14300		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		35664.00000	35611	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		27938.00000	27885	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6191.00000	6159	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		93874.00000	93842	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9482.00000	9443	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		77151.00000	77112	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		13945.00000	13900	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		62079.00000	62034	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		26976.00000	26922	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		37425.00000	37371	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		19743.00000	19693	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		48808.00000	48757	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		45745.00000	45695	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		20275.00000	20225	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		57080.00000	57035	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		14284.00000	14239	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		69474.00000	69435	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		9758.00000	9720	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.05900	8.05900		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		18864.00000	18701	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		3775.00000	3613	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.08700	8.08800		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		17836.00000	17781	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		24796.00000	24662	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.11200	8.11100		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		24276.00000	24171	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		32945.00000	32918	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.13200	8.13100		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		29198.00000	29105	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		39300.00000	39284	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			8.04100	8.04100		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		8100.00000	7899	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		11383.00000	11182	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.06600	8.06600		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		18846.00000	18754	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		24075.00000	23983	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.08900	8.08800		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		25404.00000	25297	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		32303.00000	32275	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.10800	8.10700		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		30470.00000	30376	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		38769.00000	38751	10.20	0.00	0.00
Total for Derivatives:							500.00	1,910.00

Grand Total: **500.00** **1,910.00**