



# Daily MTM Report

Daily summary for 12/10/2005

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	7.10400			0.00	0.00
R153 On 31/08/2010 Bond			7.85000	7.84500			0.00	0.00
R157 On 15/09/2015 Bond			8.09000	8.08500			0.00	0.00
R186 On 21/12/2026 Bond			7.79000	7.78000			0.00	0.00
R194 On 28/02/2008 Bond			7.59000	7.58000			0.00	0.00
R201 On 21/12/2014 Bond			8.08000	8.07500			0.00	0.00
R203 On 15/09/2017 Bond			8.06000	8.05500			0.00	0.00
R204 On 21/12/2018 Bond			8.05500	8.05000			0.00	0.00
R207 On 15/01/2020 Bond			8.03900	8.03300			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			225.76200	225.83200		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		4496.00000	4116	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		26176.00000	26496	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			229.74600	229.81700		8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		42032.00000	41488	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		43862.00000	44028	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			233.91500	233.98500		5.19	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		59400.00000	58847	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		19550.00000	19697	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			238.23200	238.29900		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		95707.00000	95125	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		12717.00000	12805	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			242.69800	242.76200		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		135202.00000	134612	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		7582.00000	7632	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.11000	7.10700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.83900	7.83700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.10100	8.09800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.73200	7.72300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.57600	7.56900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.02700	8.02400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.04400	8.04000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.00900	8.00500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.00200	7.99700		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			7.05200	7.04900		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		16.00000	16	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		509.00000	501	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.06700	7.06500		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		324.00000	324	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		777.00000	772	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.16800	7.16500		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1152.00000	1153	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		747.00000	742	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.30400	7.29100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1628.00000	1645	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		915.00000	900	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.45900	7.46300		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2125.00000	2117	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		992.00000	994	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.61700	7.61600		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1807.00000	1807	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1524.00000	1521	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.83200	7.86100		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2317.00000	2275	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1434.00000	1463	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.01300	8.05600		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2737.00000	2672	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1378.00000	1418	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			7.94800	7.92200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		2818.00000	2856	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1708.00000	1678	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.42500	7.43100		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		1679.00000	1585	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		2945.00000	2964	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.54000	7.54400		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		8680.00000	8617	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		3231.00000	3231	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			7.90800	7.90200		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		3267.00000	3255	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		7310.00000	7050	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			7.98500	7.98000		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		16839.00000	16919	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		7377.00000	7253	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.08500	8.08100		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		10918.00000	10920	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		5368.00000	5097	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.12100	8.11600		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		22109.00000	22224	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		14182.00000	13955	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.68500	6.68800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.76800	6.77500		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.87800	6.88300		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.86600	6.86700		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.92800	6.92900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.00000	7.00300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.95900	6.96100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.02400	7.02600		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			7.05100	7.05000		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.11100	7.10800		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.12900	7.12700		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		1178.00000	1183	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.86600	7.86300		4.70	1.00	250.00
R153 On 03/11/2005 Bond Future	7.75	Call		3619.00000	3451	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		8642.00000	8607	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		9569.00000	9358	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		3514.00000	3437	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		18163.00000	17970	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		1160.00000	1100	5.20	0.00	5.00
R153 On 03/11/2005 Bond Future	9.00	Call		49109.00000	48972	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		17.00000	14	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		28145.00000	27983	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		321.00000	292	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Call		4.00000	3	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Put		39051.00000	39183	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		97.00000	81	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		27669.00000	27786	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		843.00000	766	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		17075.00000	17131	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		38597.00000	38454	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		78.00000	67	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		59544.00000	59411	6.20	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Put		3.00000	3	6.20	0.00	0.00
R153 On 02/02/2006 Bond Future			7.92100	7.91800		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		15551.00000	15422	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		12108.00000	12105	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		9878.00000	9769	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		16973.00000	16990	4.70	0.00	2.00
R153 On 02/02/2006 Bond Future	7.50	Call		5677.00000	5593	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		23430.00000	23472	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2830.00000	2774	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		31361.00000	31431	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1171.00000	1139	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		40602.00000	40697	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		379.00000	366	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		50835.00000	50947	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		22378.00000	22236	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		8513.00000	8498	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		30101.00000	29954	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		5932.00000	5910	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		38476.00000	38326	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		4116.00000	4092	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		47292.00000	47143	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		2855.00000	2832	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			7.96000	7.95700		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		16484.00000	16383	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		14769.00000	14788	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Call		2076.00000	2044	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		51513.00000	51602	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3445.00000	3401	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		42430.00000	42506	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		5444.00000	5386	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		34091.00000	34152	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		8217.00000	8144	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		26634.00000	26681	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		11876.00000	11788	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		20173.00000	20205	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		22043.00000	21932	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		10423.00000	10432	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		28493.00000	28375	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		7074.00000	7075	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		35720.00000	35598	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		4606.00000	4603	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		43579.00000	43455	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		2871.00000	2867	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		51910.00000	51785	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1711.00000	1706	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			7.99300	7.99000		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		18114.00000	18026	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		17737.00000	17762	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		5155.00000	5110	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		43255.00000	43324	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		7381.00000	7325	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		35713.00000	35770	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		10245.00000	10178	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		28909.00000	28955	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		13811.00000	13733	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		22906.00000	22941	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		23155.00000	23058	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		13402.00000	13419	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		28902.00000	28798	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		9868.00000	9878	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		35291.00000	35183	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		7071.00000	7076	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		42240.00000	42128	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		4926.00000	4927	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.10200	8.09800		8.00	0.00	13.00
R157 On 03/11/2005 Bond Future	8.00	Call		7500.00000	7140	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		15650.00000	15621	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Call		18898.00000	18444	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		6388.00000	6265	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		95232.00000	95563	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Call		13.00000	10	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Put		72786.00000	73114	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		250.00000	210	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		51031.00000	51322	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		1898.00000	1724	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		31141.00000	31298	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		34890.00000	34457	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		2144.00000	2042	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		53177.00000	52794	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		608.00000	557	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		72140.00000	71789	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		153.00000	134	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		91034.00000	90698	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		23.00000	19	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		118167.00000	118498	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.14400	8.14100		8.15	0.00	1.00
R157 On 02/02/2006 Bond Future	8.25	Call		31393.00000	31140	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		22624.00000	22614	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.00	Call		20329.00000	20112	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		31788.00000	31813	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		11978.00000	11807	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		44080.00000	44152	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		372.00000	357	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		119410.00000	119637	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		997.00000	964	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		97627.00000	97836	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2751.00000	2682	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		77429.00000	77602	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		6191.00000	6073	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		59363.00000	59488	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		44460.00000	44185	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		15870.00000	15838	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		59080.00000	58795	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		11067.00000	11024	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		74725.00000	74438	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		7677.00000	7632	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		90370.00000	90089	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		4666.00000	4627	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.17700	8.17400		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		38449.00000	38235	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		32472.00000	32495	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		64051.00000	63804	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		19638.00000	19628	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3749.00000	3690	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		100846.00000	101024	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		6414.00000	6330	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		82061.00000	82214	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		11544.00000	11424	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		66169.00000	66285	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		18639.00000	18482	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		52658.00000	52738	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		27696.00000	27508	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		41518.00000	41566	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		50665.00000	50432	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		25280.00000	25283	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		78354.00000	78099	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		15286.00000	15267	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		93255.00000	92994	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		11897.00000	11873	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.20400	8.20100		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		35485.00000	35306	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		31719.00000	31771	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5837.00000	5773	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		102797.00000	102964	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		9042.00000	8957	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		85058.00000	85204	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		13448.00000	13339	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		68928.00000	69050	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		19247.00000	19114	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		54591.00000	54689	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		26574.00000	26417	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		42173.00000	42246	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		45944.00000	45747	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		23188.00000	23222	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		57833.00000	57622	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		16453.00000	16472	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		70963.00000	70742	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		11315.00000	11324	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		85101.00000	84873	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		7535.00000	7537	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.79500	7.78600		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		14046.00000	13183	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		18544.00000	18801	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		517.00000	420	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		70065.00000	71089	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	178022	9.71	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Put		139734.00000	140854	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Call		27.00000	19	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Put		103996.00000	105109	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		3752.00000	3338	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		40161.00000	40868	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		33009.00000	31879	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		6768.00000	6759	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		57846.00000	56668	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		1990.00000	1933	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		84887.00000	83734	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		490.00000	458	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		111986.00000	110856	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		76.00000	67	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		138448.00000	137326	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		8.00000	7	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.81200	7.80200		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		34811.00000	34046	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		41260.00000	41729	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		20779.00000	20200	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		58937.00000	59593	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		443.00000	410	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		178098.00000	179300	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1701.00000	1602	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		142468.00000	143604	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		4686.00000	4471	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		109948.00000	110967	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		10823.00000	10437	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		81901.00000	82750	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		52376.00000	51457	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		28272.00000	28587	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		72605.00000	71569	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		19056.00000	19255	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		94655.00000	93539	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		12721.00000	12839	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		116853.00000	115683	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		7549.00000	7613	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		139976.00000	138773	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		4273.00000	4304	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.82400	7.81400		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		42824.00000	42112	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		50704.00000	51216	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		58230.00000	57394	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		35747.00000	36135	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		4261.00000	4118	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		182128.00000	183209	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7615.00000	7391	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		148879.00000	149879	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		12760.00000	12433	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		118781.00000	119678	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		20145.00000	19697	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		92224.00000	93001	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		30111.00000	29532	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		69495.00000	70140	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		76069.00000	75125	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		24315.00000	24595	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		95918.00000	94886	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		15938.00000	16131	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		117265.00000	116166	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		10061.00000	10187	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		139581.00000	138435	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		6114.00000	6192	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.83300	7.82300		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		51891.00000	51195	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		60815.00000	61334	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		66850.00000	66052	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		45602.00000	46019	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		13441.00000	13156	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		154808.00000	155738	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		19935.00000	19557	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		126324.00000	127161	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		28419.00000	27939	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		101111.00000	101846	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		39055.00000	38467	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		79276.00000	79903	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		83742.00000	82851	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		33399.00000	33723	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		102286.00000	101316	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		23879.00000	24124	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		122143.00000	121106	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		16660.00000	16839	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		142952.00000	141863	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		11341.00000	11468	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		164364.00000	163235	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		7533.00000	7619	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.61000	7.60300		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		1724.00000	1613	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		3943.00000	3982	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		4695.00000	4537	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		1539.00000	1532	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		29626.00000	29776	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		24072.00000	24222	1.94	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Call		1.00000	0	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Put		18555.00000	18705	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Call		29.00000	23	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Put		13102.00000	13246	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		351.00000	308	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		7979.00000	8087	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		8984.00000	8818	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		490.00000	474	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		13929.00000	13769	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		130.00000	121	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		19089.00000	18936	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		21.00000	18	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		24306.00000	24155	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		2.00000	2	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		29505.00000	29354	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			7.68100	7.67300		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		6948.00000	6838	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		5467.00000	5511	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2330.00000	2268	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		10513.00000	10605	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		8.00000	7	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		27870.00000	28023	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		69.00000	64	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		22967.00000	23116	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		324.00000	308	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		18288.00000	18426	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		993.00000	956	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		14051.00000	14169	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		4312.00000	4224	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		7648.00000	7714	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		10136.00000	10009	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		3867.00000	3894	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		13752.00000	13613	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		2723.00000	2738	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		17436.00000	17289	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		1676.00000	1683	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		21441.00000	21290	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		978.00000	981	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		25678.00000	25524	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		539.00000	540	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.72600	7.71700		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		7596.00000	7499	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		7034.00000	7091	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		728.00000	708	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		26125.00000	26258	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		1185.00000	1156	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		22197.00000	22321	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1852.00000	1812	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		18501.00000	18614	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2782.00000	2729	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		15093.00000	15193	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		4025.00000	3958	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		12022.00000	12108	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		5622.00000	5540	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		9328.00000	9399	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		9951.00000	9841	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		5144.00000	5187	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		12669.00000	12548	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		3641.00000	3673	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		15717.00000	15586	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		2490.00000	2512	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		19046.00000	18907	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1642.00000	1657	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		22600.00000	22456	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1043.00000	1052	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.75800	7.74800		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		7848.00000	7760	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		7818.00000	7879	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2576.00000	2533	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		17478.00000	17583	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		3525.00000	3471	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		14667.00000	14761	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		4708.00000	4643	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		12108.00000	12191	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		6145.00000	6069	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		9821.00000	9893	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		9818.00000	9720	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		6101.00000	6151	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		12049.00000	11941	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		4663.00000	4702	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		14524.00000	14407	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3486.00000	3517	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		17220.00000	17095	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2547.00000	2570	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		20107.00000	19976	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		1818.00000	1835	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.09100	8.08700		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		6031.00000	5746	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		11740.00000	11716	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		15231.00000	14875	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		4644.00000	4550	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	92638	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	74586	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Call		9.00000	7	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Put		56649.00000	56908	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		190.00000	159	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		39504.00000	39735	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		1505.00000	1368	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		23845.00000	23969	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		28050.00000	27714	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		1495.00000	1420	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		42608.00000	42311	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		406.00000	370	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		57633.00000	57359	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		97.00000	84	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		72578.00000	72314	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		13.00000	11	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.12800	8.12500		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		16220.00000	16048	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		24250.00000	24270	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		25047.00000	24847	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		17096.00000	17088	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9549.00000	9414	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		33882.00000	33938	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		85.00000	81	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		111013.00000	111200	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		267.00000	256	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		93172.00000	93353	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		736.00000	710	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		75978.00000	76145	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		2133.00000	2079	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		60064.00000	60202	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4930.00000	4837	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		45894.00000	45992	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		35494.00000	35278	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		11877.00000	11852	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		47153.00000	46929	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		8177.00000	8144	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		59640.00000	59414	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		5605.00000	5571	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		72145.00000	71924	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		3346.00000	3318	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.16100	8.15700		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		25425.00000	25233	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		19635.00000	19693	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		7752.00000	7650	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		49869.00000	50017	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		12121.00000	11988	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		37957.00000	38073	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		17984.00000	17819	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		27853.00000	27938	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		34404.00000	34189	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		13256.00000	13291	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		44757.00000	44526	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		8547.00000	8565	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		56234.00000	55992	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		5249.00000	5257	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		68543.00000	68295	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3066.00000	3067	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.19000	8.18600		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		28584.00000	28408	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		24687.00000	24755	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		10927.00000	10823	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		53915.00000	54054	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		15584.00000	15455	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		42645.00000	42760	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		21455.00000	21302	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		32890.00000	32981	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		36942.00000	36747	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		18001.00000	18050	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		46435.00000	46224	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		12731.00000	12764	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		56912.00000	56688	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		8721.00000	8742	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		68186.00000	67954	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		5780.00000	5791	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.06900	8.06500		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		6549.00000	6235	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		11514.00000	11505	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		17424.00000	17042	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		3469.00000	3391	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.00	Call		1.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.00	Put		85629.00000	85934	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Call		15.00000	11	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Put		64702.00000	65002	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		208.00000	174	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		44480.00000	44751	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		1550.00000	1404	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		25920.00000	26078	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		33048.00000	32702	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		643.00000	602	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		50466.00000	50153	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		69.00000	60	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		67950.00000	67644	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Put		4.00000	3	8.55	0.00	0.00
R203 On 02/02/2006 Bond Future			8.10200	8.09800		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		16354.00000	16134	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		23730.00000	23809	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		25811.00000	25548	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		14513.00000	14549	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		976.00000	940	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		87877.00000	88141	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		2337.00000	2269	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		68605.00000	68836	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		4972.00000	4858	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		51117.00000	51303	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		9479.00000	9311	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		35998.00000	36129	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		37687.00000	37395	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		8172.00000	8180	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		51497.00000	51192	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		4209.00000	4204	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		66602.00000	66294	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		1973.00000	1965	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.12700	8.12300		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		22339.00000	22140	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		31462.00000	31557	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		31326.00000	31094	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		22021.00000	22085	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3417.00000	3354	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		90929.00000	91161	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		5962.00000	5870	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		73148.00000	73351	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		9788.00000	9662	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		57143.00000	57311	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		15182.00000	15018	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		43186.00000	43317	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		67753.00000	67466	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		5780.00000	5788	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		42054.00000	41797	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		14766.00000	14804	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		54301.00000	54026	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		9461.00000	9480	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.14700	8.14300		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		35611.00000	35397	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		27885.00000	27962	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6159.00000	6083	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		93842.00000	94056	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9443.00000	9341	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		77112.00000	77300	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		13900.00000	13770	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		62034.00000	62194	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		26922.00000	26735	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		37371.00000	37474	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		19693.00000	19534	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		48757.00000	48888	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		45695.00000	45458	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		20225.00000	20279	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		57035.00000	56781	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		14239.00000	14274	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		69435.00000	69167	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		9720.00000	9742	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.06300	8.05900		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		18701.00000	18299	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		3613.00000	3529	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.09200	8.08700		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		17781.00000	17510	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		24662.00000	24784	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.11600	8.11200		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		24171.00000	23959	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		32918.00000	33016	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.13600	8.13200		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		29105.00000	28905	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		39284.00000	39389	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			8.04600	8.04100		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		7899.00000	7515	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		11182.00000	11198	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.07100	8.06600		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		18754.00000	18475	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		23983.00000	24099	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.09400	8.08900		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		25297.00000	25043	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		32275.00000	32410	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.11400	8.10800		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		30376.00000	30097	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		38751.00000	38934	10.20	0.00	0.00
<b>Total for Derivatives:</b>							<b>1.00</b>	<b>1,911.00</b>

**Grand Total:** 1.00 1,911.00