

# Daily MTM Report

Daily summary for 14/10/2005

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			7.14700	7.10700			0.00	0.00
R153 On 31/08/2010 Bond			7.94000	7.95000			0.00	0.00
R157 On 15/09/2015 Bond			8.15500	8.17000			0.00	0.00
R186 On 21/12/2026 Bond			7.85500	7.86000			0.00	0.00
R194 On 28/02/2008 Bond			7.69500	7.68500			0.00	0.00
R201 On 21/12/2014 Bond			8.15000	8.16000			0.00	0.00
R203 On 15/09/2017 Bond			8.12500	8.14000			0.00	0.00
R204 On 21/12/2018 Bond			8.12000	8.13000			0.00	0.00
R207 On 15/01/2020 Bond			8.10200	8.11000			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			224.92700	224.82100		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		2170.00000	2162	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		33960.00000	32892	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			228.91700	228.78600		8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		36673.00000	37095	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		48813.00000	47925	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			233.11200	232.94800		5.19	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		52423.00000	53389	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		22943.00000	22269	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			237.46800	237.27800		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		87647.00000	89051	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		14867.00000	14371	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			241.98500	241.77700		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		126622.00000	128372	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		8852.00000	8522	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.14300	7.11100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.92400	7.93600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.16200	8.17900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.79600	7.80100		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.67500	7.66700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.09300	8.10400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.10800	8.12300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.07200	8.08200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.06500	8.07300		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.03600	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			7.10300	7.06500		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		17.00000	27	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		471.00000	387	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.29800	7.25600		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		522.00000	573	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		508.00000	456	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.43300	7.36800		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1450.00000	1553	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		549.00000	493	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.54600	7.52000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1974.00000	2014	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		701.00000	678	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.68400	7.67400		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2454.00000	2468	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		805.00000	795	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.82600	7.83500		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2099.00000	2085	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1280.00000	1288	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			7.96200	7.97800		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2482.00000	2457	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1313.00000	1327	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.07900	8.11100		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2816.00000	2766	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1323.00000	1351	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.17300	8.19300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3244.00000	3209	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1423.00000	1441	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.60300	7.58600		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		3036.00000	3178	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		1453.00000	1290	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.74100	7.73200		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		11051.00000	11157	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		2134.00000	2070	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			8.05400	8.07300		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6438.00000	5869	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		3442.00000	3653	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.13600	8.15800		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		21608.00000	20926	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		4900.00000	5115	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.18900	8.21000		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		16683.00000	15459	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		2385.00000	2579	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.22900	8.25100		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		27443.00000	26429	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		10402.00000	10867	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.53700	6.68300		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.62000	6.76600		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.74300	6.87400		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.81100	6.86400		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.88500	6.92800		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.97500	7.00300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.95100	6.96300		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.02100	7.02800		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.08900	7.09300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.04900	7.05300		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.10700	7.11200		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.17400	7.12800		0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		1.00000	0	0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1180.00000	1322	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.95500	7.96600		4.70	3.00	254.00
R153 On 03/11/2005 Bond Future	8.00	Call		6567.00000	6696	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5068.00000	4711	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		2002.00000	2018	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		11581.00000	11111	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		14206.00000	14494	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		1758.00000	1561	5.20	0.00	5.00
R153 On 03/11/2005 Bond Future	9.00	Call		44561.00000	45040	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		25.00000	18	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		23765.00000	24170	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		496.00000	415	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Call		1.00000	0	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Put		43603.00000	43118	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		24.00000	22	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		32152.00000	31664	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		338.00000	329	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		21125.00000	20631	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		34083.00000	34542	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		119.00000	93	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		54990.00000	55474	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			8.01500	8.02900		4.70	2.00	2.00

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		13015.00000	13245	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		14230.00000	13873	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		7942.00000	8103	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		19696.00000	19270	4.70	0.00	2.00
R153 On 02/02/2006 Bond Future	7.50	Call		4348.00000	4447	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		26759.00000	26272	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2038.00000	2090	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		35228.00000	34693	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		780.00000	802	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		44870.00000	44306	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		229.00000	236	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		55343.00000	54764	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		19316.00000	19612	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		10110.00000	9820	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		26613.00000	26970	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		7101.00000	6872	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		34658.00000	35067	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		4956.00000	4779	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		43230.00000	43681	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		3451.00000	3316	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			8.05500	8.07500		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		14059.00000	14402	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		17042.00000	16590	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Call		1574.00000	1630	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		55709.00000	54971	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		2683.00000	2773	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		46366.00000	45661	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		4349.00000	4485	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		37692.00000	37034	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		6720.00000	6915	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		29834.00000	29235	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		9927.00000	10192	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		22922.00000	22392	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		19148.00000	19573	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		12226.00000	11856	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		25163.00000	25667	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		8441.00000	8151	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		32013.00000	32590	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		5595.00000	5377	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		39564.00000	40203	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		3554.00000	3398	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		47660.00000	48348	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		2158.00000	2052	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			8.08800	8.11200		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		15804.00000	16200	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		20016.00000	19512	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4231.00000	4374	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		46920.00000	46162	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		6159.00000	6353	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		39080.00000	38373	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		8685.00000	8940	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		31939.00000	31292	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		11884.00000	12207	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		25568.00000	24990	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		20464.00000	20936	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		15300.00000	14871	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		25847.00000	26394	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		11403.00000	11049	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		31906.00000	32523	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		8275.00000	7991	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		38564.00000	39245	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5840.00000	5619	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.16600	8.18200		8.00	0.00	13.00
R157 On 03/11/2005 Bond Future	8.25	Call		14053.00000	14576	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		8476.00000	7682	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		4707.00000	4875	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		19789.00000	18641	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Call		0.00000	0	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Put		102164.00000	100848	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Call		3.00000	2	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Put		79709.00000	78392	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		83.00000	81	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		57797.00000	56478	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		920.00000	936	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		37096.00000	35795	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		28728.00000	29637	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		2915.00000	2507	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		46460.00000	47617	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		825.00000	665	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		65255.00000	66522	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		201.00000	151	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		84107.00000	85414	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		29.00000	20	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		125100.00000	123783	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.21000	8.22800		8.15	0.00	1.00
R157 On 02/02/2006 Bond Future	8.25	Call		27370.00000	28009	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		25606.00000	24800	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.00	Call		17193.00000	17660	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		35657.00000	34679	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		9763.00000	10067	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		48871.00000	47730	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		242.00000	253	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		126285.00000	124851	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		685.00000	716	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		104320.00000	102905	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2025.00000	2106	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		83708.00000	82344	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		4818.00000	4990	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		64995.00000	63722	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		39675.00000	40478	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		18091.00000	17448	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		53687.00000	54632	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		12679.00000	12179	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		68870.00000	69933	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		8827.00000	8444	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		84123.00000	85300	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		5424.00000	5155	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.24200	8.26400		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		34570.00000	35366	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		35667.00000	34739	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		59071.00000	60142	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		21732.00000	21079	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		2988.00000	3116	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		107160.00000	105564	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		5234.00000	5443	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		87956.00000	86440	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		9731.00000	10067	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		71430.00000	70041	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		16127.00000	16611	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		57221.00000	55980	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		24480.00000	25121	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		45375.00000	44292	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		46194.00000	47135	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		27883.00000	27099	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		72950.00000	74135	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		16957.00000	16417	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		87505.00000	88786	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		13221.00000	12778	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.26800	8.29200		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		31787.00000	32651	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		35003.00000	34030	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		4867.00000	5064	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		108809.00000	107170	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		7663.00000	7952	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		90661.00000	89114	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		11574.00000	11979	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		74036.00000	72605	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		16804.00000	17347	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		59130.00000	57837	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		23514.00000	24212	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		46094.00000	44955	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		41624.00000	42655	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		25850.00000	25044	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		52935.00000	54126	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		18536.00000	17891	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		65554.00000	66892	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		12888.00000	12389	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		79263.00000	80728	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		8679.00000	8307	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.86000	7.86500		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		9318.00000	9194	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		23600.00000	22860	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		187.00000	165	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		79519.00000	78881	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		186686.00000	186070	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		149518.00000	148902	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Call		6.00000	4	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Put		113760.00000	113143	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		1949.00000	1851	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		48143.00000	47428	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		25474.00000	25537	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		9018.00000	8465	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		48774.00000	49108	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		2703.00000	2421	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		75271.00000	75784	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		659.00000	556	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		102225.00000	102819	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		100.00000	77	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		128665.00000	129278	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		11.00000	7	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.87700	7.88400		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		46075.00000	46395	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		32039.00000	31505	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		29786.00000	30003	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		46303.00000	45665	13.17	0.00	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/02/2006 Bond Future	7.50	Call		17155.00000	17280	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		65382.00000	64652	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		282.00000	282	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		188006.00000	187151	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1185.00000	1188	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		152021.00000	151169	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		3489.00000	3508	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		118819.00000	117984	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		8540.00000	8597	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		89686.00000	88889	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		65248.00000	65671	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		21767.00000	21336	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		86484.00000	87002	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		14618.00000	14282	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		108020.00000	108634	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		8784.00000	8543	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		130667.00000	131359	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		5033.00000	4870	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.88900	7.89700		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		52170.00000	52602	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		39795.00000	39259	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		37812.00000	38143	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		55801.00000	55163	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3411.00000	3441	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		191387.00000	190448	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		6238.00000	6295	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		157610.00000	156698	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		10677.00000	10776	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		126807.00000	125937	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		17190.00000	17350	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		99379.00000	98570	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		26160.00000	26397	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		75652.00000	74921	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		69039.00000	69576	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		27393.00000	26961	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		88049.00000	88684	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		18178.00000	17845	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		108712.00000	109436	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		11618.00000	11372	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		130507.00000	131303	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		7149.00000	6976	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.89700	7.90700		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		60898.00000	61472	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		49802.00000	49174	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		46808.00000	47278	12.16	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	7.75	Put		65884.00000	65152	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		11549.00000	11689	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		163068.00000	162006	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		17363.00000	17566	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		133904.00000	132905	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		25067.00000	25347	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		107911.00000	106989	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		34853.00000	35223	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		85226.00000	84394	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		76971.00000	77650	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		36780.00000	36256	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		94777.00000	95555	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		26523.00000	26098	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		113997.00000	114864	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		18667.00000	18332	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		134278.00000	135224	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		12819.00000	12564	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		155269.00000	156282	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		8590.00000	8400	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.71600	7.70700		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		3199.00000	3028	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		2277.00000	2299	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		932.00000	838	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5384.00000	5483	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	6.25	Call		0.00000	0	1.81	0.00	0.00
R194 On 03/11/2005 Bond Future	6.25	Put		31860.00000	32053	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		26306.00000	26499	1.94	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Put		20788.00000	20981	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Call		6.00000	4	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Put		15313.00000	15504	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		130.00000	106	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		9992.00000	10161	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		7023.00000	6820	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		762.00000	752	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		11771.00000	11568	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		207.00000	196	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		16868.00000	16671	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		33.00000	30	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		22073.00000	21880	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		4.00000	3	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		27271.00000	27078	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			7.79600	7.79200		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		5724.00000	5659	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		6530.00000	6543	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1721.00000	1686	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		12191.00000	12233	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		3.00000	3	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		30152.00000	30229	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		35.00000	33	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		25220.00000	25295	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		194.00000	186	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		20444.00000	20513	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		669.00000	650	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		16014.00000	16072	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		3390.00000	3339	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		9014.00000	9040	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		8649.00000	8575	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4667.00000	4670	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		12053.00000	11973	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3311.00000	3308	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		15552.00000	15469	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		2079.00000	2073	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		19413.00000	19330	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1237.00000	1231	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		23548.00000	23466	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		697.00000	691	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.84700	7.85000		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		6449.00000	6455	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		8150.00000	8105	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		541.00000	538	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		28201.00000	28147	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		903.00000	900	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		24177.00000	24123	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1446.00000	1443	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		20358.00000	20304	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		2222.00000	2220	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		16796.00000	16743	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		3286.00000	3286	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		13546.00000	13494	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		4684.00000	4686	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		10653.00000	10604	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		8596.00000	8607	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		6052.00000	6012	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		11119.00000	11136	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		4354.00000	4319	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		13992.00000	14014	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		3027.00000	2999	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		17172.00000	17201	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		2032.00000	2009	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		20608.00000	20642	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1314.00000	1296	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.88300	7.89300		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		8599.00000	8665	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		7023.00000	6941	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6788.00000	6843	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		8900.00000	8807	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2104.00000	2124	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		19147.00000	19019	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2924.00000	2950	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		16206.00000	16085	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3963.00000	3998	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		13504.00000	13391	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5246.00000	5290	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		11063.00000	10960	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		10675.00000	10752	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		5429.00000	5359	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		13006.00000	13094	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		4108.00000	4049	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		15571.00000	15670	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		3039.00000	2991	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		18345.00000	18454	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2197.00000	2158	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.16000	8.17100		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		11339.00000	11573	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		6225.00000	5744	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		3778.00000	3822	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		14960.00000	14289	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	6.75	Put		97850.00000	97135	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		79798.00000	79083	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Call		2.00000	1	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Put		62115.00000	61400	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		62.00000	57	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		44850.00000	44130	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		724.00000	711	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		28537.00000	27810	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		23138.00000	23603	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		2056.00000	1806	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		37285.00000	37903	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		556.00000	459	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		52192.00000	52877	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		128.00000	99	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		67108.00000	67818	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		17.00000	12	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.19900	8.21200		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		21819.00000	22166	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		19411.00000	18932	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		13702.00000	13951	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		27275.00000	26697	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		7771.00000	7928	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		37645.00000	36977	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		51.00000	52	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		116521.00000	115696	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		171.00000	175	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		98618.00000	97797	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		499.00000	512	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		81284.00000	80471	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1561.00000	1599	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		65034.00000	64247	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		3828.00000	3914	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		50334.00000	49594	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		31661.00000	32103	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		13586.00000	13202	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		42839.00000	43365	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		9405.00000	9106	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		54964.00000	55560	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		6471.00000	6242	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		67164.00000	67830	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		3908.00000	3748	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.23200	8.24800		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		22305.00000	22761	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		22181.00000	21644	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		6402.00000	6571	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		54184.00000	53360	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		10232.00000	10483	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		41733.00000	40991	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		15490.00000	15839	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		31025.00000	30380	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		30681.00000	31248	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		15199.00000	14773	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		40497.00000	41169	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		9953.00000	9631	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		51531.00000	52295	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		6212.00000	5983	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		63500.00000	64338	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3688.00000	3533	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.25900	8.27700		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		25618.00000	26126	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		27257.00000	26673	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		9411.00000	9647	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		57934.00000	57079	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		13615.00000	13932	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		46211.00000	45437	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		18995.00000	19404	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		35965.00000	35283	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		33484.00000	34092	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		20078.00000	19594	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		42520.00000	43224	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		14352.00000	13964	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		52595.00000	53387	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		9940.00000	9640	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		63533.00000	64402	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6662.00000	6439	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.13400	8.14900		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		12653.00000	13213	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		5066.00000	4493	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		3915.00000	4084	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		15249.00000	14285	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.00	Call		0.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.00	Put		91998.00000	90864	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Call		3.00000	3	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Put		71058.00000	69925	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		65.00000	63	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		50706.00000	49571	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		700.00000	715	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		31439.00000	30320	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		27058.00000	27999	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		1021.00000	829	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		44144.00000	45244	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		115.00000	82	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		61584.00000	62714	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Put		7.00000	4	8.55	0.00	0.00
R203 On 02/02/2006 Bond Future			8.16800	8.18500		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		21914.00000	22527	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		17103.00000	16453	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		13433.00000	13857	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		27296.00000	26456	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		668.00000	696	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		94057.00000	92822	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1687.00000	1755	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		74442.00000	73247	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		3765.00000	3908	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		56398.00000	55277	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		7494.00000	7756	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		40500.00000	39499	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		32908.00000	33712	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		9881.00000	9421	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		46026.00000	46996	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		5226.00000	4932	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		60657.00000	61752	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		2517.00000	2348	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.19200	8.21200		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		27609.00000	28326	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		24837.00000	24091	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		19344.00000	19900	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		34999.00000	34092	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2707.00000	2815	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		96751.00000	95397	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		4842.00000	5023	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		78561.00000	77278	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		8136.00000	8416	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		62023.00000	60841	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		12892.00000	13299	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		47429.00000	46373	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		62262.00000	63417	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		6821.00000	6513	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		37653.00000	38531	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		16898.00000	16313	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		49300.00000	50327	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		10992.00000	10556	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.21100	8.23300		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		32007.00000	32786	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		30785.00000	29980	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5163.00000	5349	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		99349.00000	97951	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		8042.00000	8313	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		82214.00000	80901	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		12017.00000	12392	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		66654.00000	65445	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		23911.00000	24546	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		40863.00000	39914	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		17265.00000	17763	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		52833.00000	51747	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		41521.00000	42443	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		22554.00000	21892	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		52339.00000	53398	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		16046.00000	15520	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		64285.00000	65466	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		11072.00000	10669	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.12800	8.13800		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		13924.00000	14258	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		5115.00000	4656	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.15700	8.16900		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		14811.00000	15107	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		28118.00000	27478	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.18100	8.19500		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		21170.00000	21568	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		36332.00000	35651	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.20000	8.21600		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		26084.00000	26564	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		42667.00000	41932	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			8.10900	8.11700		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		5096.00000	5116	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		14423.00000	13810	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.13400	8.14400		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		15817.00000	16061	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		27175.00000	26636	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.15700	8.16900		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		22309.00000	22652	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		35498.00000	34913	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.17600	8.18900		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		27370.00000	27763	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		41961.00000	41359	10.20	0.00	0.00
<b>Total for Derivatives:</b>							<b>5.00</b>	<b>1,917.00</b>

**Grand Total:** **5.00** **1,917.00**