



Daily MTM Report

Daily summary for 21/10/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R152 On 28/02/2006 Bond			7.14300	7.15300			0.00	0.00
R153 On 31/08/2010 Bond			7.96000	7.93500			0.00	1,000,000.00
R157 On 15/09/2015 Bond			8.18000	8.15000			0.00	0.00
R186 On 21/12/2026 Bond			7.90000	7.86500			0.00	0.00
R194 On 28/02/2008 Bond			7.82000	7.77500			0.00	0.00
R201 On 21/12/2014 Bond			8.17500	8.14000			0.00	0.00
R203 On 15/09/2017 Bond			8.16500	8.13500			0.00	0.00
R204 On 21/12/2018 Bond			8.15500	8.12000			0.00	0.00
R207 On 15/01/2020 Bond			8.13300	8.09700			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for j-Bonds:							0.00	1,000,000.00

Derivatives

GOVI On 03/11/2005 jGovi			224.54500	224.89900		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		1162.00000	722	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		32172.00000	35272	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			228.51900	228.88400		8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		35788.00000	33920	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		46948.00000	48730	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			232.72100	233.09700		5.19	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		52790.00000	50311	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		21820.00000	23101	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			237.12200	237.49400		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		88924.00000	86010	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		13984.00000	14790	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			241.71400	242.06900		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		128893.00000	125807	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		8203.00000	8667	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.15200	7.15600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.93400	7.91100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.18200	8.15400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.84100	7.80700		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.78600	7.74400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.11400	8.08200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.14500	8.11500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.10300	8.07000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.09300	8.05900		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.04300	7.04300		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			7.10400	7.11300		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		18.00000	14	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		354.00000	371	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.43900	7.39100		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		690.00000	761	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		345.00000	299	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.63400	7.59100		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1814.00000	1890	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		368.00000	339	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.80900	7.73100		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2316.00000	2454	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		528.00000	475	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.90900	7.82900		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2703.00000	2841	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		675.00000	618	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			8.00100	7.93800		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2236.00000	2328	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1165.00000	1103	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.07100	8.01300		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2522.00000	2607	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1268.00000	1212	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.13400	8.05500		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2722.00000	2839	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1366.00000	1290	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.26900	8.20500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3254.00000	3359	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1402.00000	1339	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.74900	7.69500		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		4090.00000	4866	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		518.00000	305	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.90000	7.83600		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		12390.00000	13314	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1550.00000	1303	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			8.09400	8.05400		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		5120.00000	6002	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		2906.00000	2152	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.17200	8.13300		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		20564.00000	21655	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		4891.00000	4408	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.21200	8.18400		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		14302.00000	15691	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		1767.00000	1268	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.25300	8.22200		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		25675.00000	26930	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		10592.00000	9765	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.52600	6.67200		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.59700	6.74900		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.71600	6.87200		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.79900	6.87800		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.88300	6.96300		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.99300	7.06800		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.97800	7.02500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.06800	7.11300		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.15400	7.19900		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.11200	7.14700		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.18700	7.22400		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.16500	7.17600		0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	0.20	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1328.00000	1294	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.97100	7.94600		4.70	11.00	138.00
R153 On 03/11/2005 Bond Future	8.00	Call		6012.00000	5220	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		3631.00000	3942	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		1433.00000	1092	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		10129.00000	10892	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		14222.00000	13176	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		891.00000	949	5.20	0.00	5.00
R153 On 03/11/2005 Bond Future	9.00	Call		45421.00000	44317	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		2.00000	2	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		24307.00000	23204	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		155.00000	156	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Call		0.00000	0	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Put		42720.00000	43823	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		4.00000	2	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		31249.00000	32350	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		143.00000	87	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		20047.00000	21095	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		34868.00000	33763	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		20.00000	19	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		55868.00000	54765	6.20	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Put		0.00000	0	6.20	0.00	0.00
R153 On 02/02/2006 Bond Future			8.03200	8.00500		4.70	0.00	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		13083.00000	12459	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		13292.00000	13799	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		7924.00000	7456	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		18672.00000	19335	4.70	0.00	2.00
R153 On 02/02/2006 Bond Future	7.50	Call		4284.00000	3971	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		25690.00000	26508	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		1969.00000	1791	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		34154.00000	35106	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		732.00000	650	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		43817.00000	44865	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		206.00000	177	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		54315.00000	55417	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		19498.00000	18739	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		9287.00000	9658	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		26922.00000	26054	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		6406.00000	6669	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		35092.00000	34143	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		4385.00000	4567	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		43778.00000	42770	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		2993.00000	3116	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			8.07200	8.04200		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		14422.00000	13808	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		16094.00000	16672	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Call		1582.00000	1462	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		54406.00000	55478	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		2716.00000	2531	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		45088.00000	46094	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		4426.00000	4156	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		36458.00000	37380	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		6867.00000	6493	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		28670.00000	29488	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		10169.00000	9679	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		21853.00000	22554	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		19651.00000	18915	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		11418.00000	11874	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		25815.00000	24966	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		7782.00000	8125	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		32811.00000	31865	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		5082.00000	5328	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		40496.00000	39471	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		3174.00000	3341	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		48705.00000	47620	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1892.00000	1999	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			8.09800	8.06800		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		16379.00000	15809	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		18939.00000	19495	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		4390.00000	4165	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		45426.00000	46329	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		6393.00000	6095	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		37662.00000	38491	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		9015.00000	8632	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		30616.00000	31360	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		12328.00000	11854	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		24360.00000	25012	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		21180.00000	20514	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		14364.00000	14825	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		26709.00000	25953	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		10612.00000	10983	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		32910.00000	32072	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		7627.00000	7916	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		39702.00000	38793	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		5325.00000	5543	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.18800	8.15800		8.00	0.00	8.00
R157 On 03/11/2005 Bond Future	8.25	Call		13297.00000	11463	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		5744.00000	6380	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		3628.00000	2754	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		16734.00000	18330	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		100189.00000	102658	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Call		0.00000	0	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Put		77730.00000	80200	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		18.00000	8	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		55756.00000	58215	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		452.00000	276	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		34653.00000	36946	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		29164.00000	26823	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		1375.00000	1503	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		47849.00000	45389	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		238.00000	247	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		67062.00000	64591	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		32.00000	31	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		86056.00000	83586	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		2.00000	2	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		123124.00000	125593	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.23300	8.20100		8.15	0.00	1.00
R157 On 02/02/2006 Bond Future	8.25	Call		27672.00000	26199	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.25	Put		23740.00000	24837	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	8.00	Call		17284.00000	16154	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		33579.00000	35019	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		9714.00000	8936	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		46653.00000	48445	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		214.00000	178	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		124088.00000	126622	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		632.00000	539	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		102098.00000	104575	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		1934.00000	1702	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		81448.00000	83786	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		4716.00000	4253	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		62725.00000	64831	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		40235.00000	38468	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		16482.00000	17285	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		54515.00000	52515	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		11338.00000	11908	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		69952.00000	67777	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		7740.00000	8135	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		85496.00000	83179	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		4628.00000	4881	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.26500	8.23200		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		35248.00000	33831	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		33835.00000	35007	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		60162.00000	58330	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		20314.00000	21070	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3007.00000	2749	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		104670.00000	106999	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		5306.00000	4898	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		85519.00000	87698	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		9898.00000	9258	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		69088.00000	71035	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		16433.00000	15532	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		55017.00000	56703	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		24959.00000	23793	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		43345.00000	44767	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		47080.00000	45440	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		26259.00000	27207	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		74234.00000	72244	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		15731.00000	16329	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		88966.00000	86846	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		12172.00000	12641	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.28800	8.25400		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		32853.00000	31483	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		33159.00000	34393	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Call		5021.00000	4674	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		106054.00000	108311	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		7920.00000	7422	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		88009.00000	90115	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		11973.00000	11291	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		71526.00000	73447	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		17389.00000	16493	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		56805.00000	58513	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		24323.00000	23194	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		43993.00000	45468	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		42964.00000	41358	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		24281.00000	25278	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		54554.00000	52728	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		17246.00000	18024	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		67440.00000	65421	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		11864.00000	12449	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		81390.00000	79210	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		7897.00000	8319	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.90400	7.86900		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		6555.00000	4888	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		21329.00000	23958	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		22501.00000	19187	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		6538.00000	7519	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		33.00000	13	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		79857.00000	84133	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		187179.00000	191474	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		150011.00000	154306	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Call		0.00000	0	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Put		114247.00000	118542	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		836.00000	491	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		47522.00000	51473	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		46925.00000	42818	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		1346.00000	1535	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		74315.00000	70037	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		195.00000	213	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		101647.00000	97351	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		14.00000	14	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		128163.00000	123867	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		1.00000	1	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.92200	7.88600		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		44721.00000	42074	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		30930.00000	32663	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		28508.00000	26451	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		45269.00000	47593	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		16085.00000	14658	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		64556.00000	67509	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		216.00000	172	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		188184.00000	192521	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		979.00000	818	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		152059.00000	156279	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		3047.00000	2635	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		118621.00000	122589	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		7774.00000	6924	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		89165.00000	92695	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		63935.00000	60794	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		20699.00000	21937	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		85288.00000	81764	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		13666.00000	14522	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		107030.00000	103200	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		8038.00000	8588	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		129882.00000	125834	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		4492.00000	4824	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.93500	7.89800		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		51312.00000	48729	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		39058.00000	40942	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		36963.00000	34857	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		55073.00000	57433	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		3142.00000	2825	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		191238.00000	195388	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		5840.00000	5311	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		157334.00000	161271	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		10138.00000	9314	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		126389.00000	130031	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		16514.00000	15318	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		98824.00000	102094	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		25374.00000	23741	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		74988.00000	77821	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		68226.00000	65197	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		26701.00000	28139	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		87320.00000	83902	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		17571.00000	18618	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		108093.00000	104355	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		11119.00000	11848	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		130001.00000	126018	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		6764.00000	7247	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.94200	7.90400		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		60440.00000	57849	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Put		48984.00000	50947	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		46315.00000	44121	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		65031.00000	67391	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		11198.00000	10421	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		162356.00000	166134	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		16944.00000	15873	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		133125.00000	136607	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		24597.00000	23181	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		107080.00000	110218	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		34356.00000	32560	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		84369.00000	87127	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		76577.00000	73608	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		36025.00000	37610	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		94468.00000	91156	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		25853.00000	27095	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		113785.00000	110176	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		18095.00000	19039	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		134168.00000	130311	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		12349.00000	13046	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		155257.00000	151202	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		8218.00000	8716	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.83700	7.79200		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		1793.00000	1329	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		2692.00000	3191	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		297.00000	173	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		6571.00000	7409	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		33681.00000	34644	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		28127.00000	29090	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		22609.00000	23572	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Call		0.00000	0	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Put		17128.00000	18091	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		15.00000	6	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		11698.00000	12651	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		5201.00000	4407	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		761.00000	930	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		9894.00000	8964	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		150.00000	183	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		15028.00000	14068	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		15.00000	18	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		20249.00000	19287	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		1.00000	1	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		25450.00000	24487	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			7.93500	7.88200		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		7447.00000	6862	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		5190.00000	5620	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		4739.00000	4284	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		7271.00000	7831	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1256.00000	1070	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		13451.00000	14279	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		1.00000	1	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		31876.00000	32890	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		16.00000	11	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		26926.00000	27936	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		109.00000	83	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		22085.00000	23073	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		437.00000	354	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		17508.00000	18439	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		2662.00000	2346	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		10011.00000	10709	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		10681.00000	9986	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3665.00000	3984	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		14050.00000	13259	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		2302.00000	2525	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		17818.00000	16950	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1368.00000	1514	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		21892.00000	20967	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		766.00000	856	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			8.00200	7.94100		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		7633.00000	7084	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		6633.00000	7117	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		5631.00000	5179	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		8876.00000	9458	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		408.00000	351	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		29613.00000	30589	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		702.00000	611	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		25521.00000	26463	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1156.00000	1018	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		21612.00000	22509	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1822.00000	1625	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		17941.00000	18777	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2757.00000	2486	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		14561.00000	15323	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		4014.00000	3656	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		11526.00000	12202	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		10022.00000	9376	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		4800.00000	5188	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		12777.00000	12042	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		3356.00000	3656	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		15860.00000	15048	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		2263.00000	2485	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		19219.00000	18343	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1469.00000	1626	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			8.04900	7.98000		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		7836.00000	7316	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		7541.00000	8036	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6123.00000	5680	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		9516.00000	10088	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		1804.00000	1624	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		20128.00000	20964	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2542.00000	2308	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		17107.00000	17887	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3492.00000	3194	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		14314.00000	15032	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		4679.00000	4311	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		11777.00000	12425	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		9819.00000	9222	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		5855.00000	6273	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		12064.00000	11394	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		4448.00000	4793	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		14553.00000	13816	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		3304.00000	3581	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		17263.00000	16465	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2396.00000	2613	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.18200	8.14700		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		10816.00000	9144	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		4143.00000	4745	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		2948.00000	2162	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		12570.00000	14059	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		96290.00000	98564	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		78238.00000	80512	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Call		0.00000	0	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Put		60553.00000	62827	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		13.00000	5	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		43241.00000	45507	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		360.00000	207	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		26613.00000	28735	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		23576.00000	21430	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		934.00000	1063	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		38440.00000	36179	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		151.00000	164	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		53642.00000	51368	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		19.00000	19	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		68652.00000	66378	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		1.00000	1	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.22200	8.18600		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		22051.00000	20737	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		17990.00000	18963	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		13767.00000	12761	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		25687.00000	26968	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		7725.00000	7036	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		35948.00000	37545	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		43.00000	34	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		114860.00000	117138	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		150.00000	122	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		96945.00000	99204	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		459.00000	383	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		79591.00000	81802	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1488.00000	1288	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		63309.00000	65396	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		3743.00000	3334	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		48597.00000	50474	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		32096.00000	30518	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		12368.00000	13078	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		43485.00000	41699	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		8398.00000	8899	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		55807.00000	53866	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		5663.00000	6008	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		68233.00000	66165	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		3325.00000	3543	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.25500	8.21700		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		22916.00000	21641	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		20866.00000	21951	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		6528.00000	5998	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		52384.00000	54214	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		10475.00000	9721	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		40051.00000	41657	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		15897.00000	14889	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		29506.00000	30858	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		31522.00000	29989	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		14115.00000	14941	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		41575.00000	39811	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		9105.00000	9701	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		52830.00000	50876	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		5585.00000	5991	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		64989.00000	62889	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		3251.00000	3511	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.28000	8.24000		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		26446.00000	25165	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		25839.00000	26986	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		9722.00000	9081	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		55999.00000	57787	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		14069.00000	13230	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		44420.00000	46009	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		19624.00000	18567	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		34348.00000	35720	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		34526.00000	33024	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		18874.00000	19800	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		43778.00000	42072	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		13364.00000	14086	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		54059.00000	52173	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		9158.00000	9700	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		65184.00000	63147	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		6067.00000	6458	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.17100	8.14100		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		11658.00000	9923	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		3467.00000	3996	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		2784.00000	2039	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		13514.00000	15032	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		91393.00000	93657	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Call		0.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.25	Put		70451.00000	72715	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		11.00000	4	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		50047.00000	52304	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		289.00000	166	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		30423.00000	32563	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		27052.00000	24851	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		411.00000	474	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		44653.00000	42391	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		20.00000	21	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		62182.00000	59918	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Put		0.00000	0	8.55	0.00	0.00
R203 On 02/02/2006 Bond Future			8.20700	8.17600		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		21670.00000	20325	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		16191.00000	17146	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		13101.00000	12118	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		26295.00000	27613	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		575.00000	492	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		93296.00000	95512	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		1517.00000	1327	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		73604.00000	75714	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		3505.00000	3131	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		55469.00000	57395	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		7166.00000	6521	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		39503.00000	41159	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		32833.00000	31158	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		9137.00000	9762	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		46158.00000	44223	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		4689.00000	5055	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		60985.00000	58875	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		2176.00000	2366	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.23200	8.19900		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		27660.00000	26321	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		23938.00000	25010	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		19297.00000	18230	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		34001.00000	35345	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		2606.00000	2373	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		95700.00000	97878	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		4719.00000	4341	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		77487.00000	79520	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		8006.00000	7437	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		60943.00000	62785	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		12785.00000	11981	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		46371.00000	47978	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		62740.00000	60722	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		6349.00000	6742	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		37835.00000	36235	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		16129.00000	16940	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		49629.00000	47800	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		10371.00000	10952	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.24900	8.21600		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		32273.00000	30981	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		29827.00000	30909	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		5123.00000	4783	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		98085.00000	100119	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		8019.00000	7535	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		80968.00000	82858	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		12030.00000	11372	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		65444.00000	67159	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		24070.00000	22997	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		39798.00000	41100	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		17338.00000	16481	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		51682.00000	53199	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		41911.00000	40407	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		21721.00000	22590	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		52864.00000	51163	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		15346.00000	16020	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		64943.00000	63073	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		10507.00000	11010	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.16000	8.12600		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		13118.00000	11042	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		3359.00000	3971	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.19100	8.15500		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		14621.00000	13397	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		26835.00000	28419	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.21500	8.17700		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		21290.00000	19976	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		35065.00000	36675	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.23300	8.19400		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		26427.00000	25071	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		41337.00000	42943	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			8.13800	8.10200		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		3990.00000	2898	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		12129.00000	13886	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.16500	8.12700		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		15736.00000	14390	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		25762.00000	27388	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.18800	8.14900		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		22511.00000	21115	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		34152.00000	35771	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.20500	8.16500		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		27800.00000	26364	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		40555.00000	42176	10.20	0.00	0.00
Total for Derivatives:							11.00	1,796.00

Grand Total: 11.00 1,001,796.00