



Daily MTM Report

Daily summary for 28/10/2005

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			7.23200	7.25200			0.00	0.00
R153 On 31/08/2010 Bond			7.85500	7.83500			0.00	0.00
R157 On 15/09/2015 Bond			8.05500	8.03500			0.00	0.00
R186 On 21/12/2026 Bond			7.77000	7.75000			0.00	0.00
R194 On 28/02/2008 Bond			7.77500	7.76000			0.00	0.00
R201 On 21/12/2014 Bond			8.04500	8.02500			0.00	0.00
R203 On 15/09/2017 Bond			8.04000	8.02000			0.00	0.00
R204 On 21/12/2018 Bond			8.02500	8.00500			0.00	0.00
R207 On 15/01/2020 Bond			8.00100	7.98300			0.00	0.00

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

Derivatives

GOVI On 03/11/2005 jGovi			225.90000	226.11600		5.48	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		1196.00000	699	5.48	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		20036.00000	21699	5.48	0.00	0.00
GOVI On 02/02/2006 jGovi			229.92700	230.15600		8.38	0.00	463.00
GOVI On 02/02/2006 jGovi	230.00	Call		40629.00000	39256	8.38	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		39069.00000	39986	8.38	0.00	0.00
GOVI On 04/05/2006 jGovi			234.23400	234.49700		5.19	0.00	195.00
GOVI On 04/05/2006 jGovi	230.00	Call		61658.00000	59738	5.19	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		16688.00000	17398	5.19	0.00	0.00
GOVI On 03/08/2006 jGovi			238.71000	239.00200		4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		100561.00000	98135	4.96	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		10541.00000	11035	4.96	0.00	0.00
GOVI On 02/11/2006 jGovi			243.34000	243.65200		4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		142579.00000	139772	4.70	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		6059.00000	6372	4.70	0.00	0.00
J152 On 28/02/2006 jSwap			7.18800	7.19700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.82600	7.80700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.05500	8.03600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.71200	7.69300		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.73700	7.72500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			7.98900	7.97100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.01900	8.00000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			7.97700	7.95800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			7.96100	7.94400		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			7.12100	7.12100		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			7.15200	7.16500		0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		17.00000	9	0.15	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		225.00000	250	0.15	0.00	0.00
JFRA On 02/02/2006 jFra			7.39100	7.39200		0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		675.00000	671	0.23	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		328.00000	326	0.23	0.00	0.00
JFRA On 04/05/2006 jFra			7.65300	7.65400		0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1916.00000	1912	0.31	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		316.00000	314	0.31	0.00	0.00
JFRA On 03/08/2006 jFra			7.81600	7.85000		0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		2518.00000	2454	0.35	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		440.00000	459	0.35	0.00	0.00
JFRA On 02/11/2006 jFra			7.91000	7.95200		0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2908.00000	2831	0.36	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		581.00000	606	0.36	0.00	0.00
JFRA On 01/02/2007 jFra			7.99800	8.05100		0.36	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2394.00000	2311	0.36	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1047.00000	1094	0.36	0.00	0.00
JFRA On 03/05/2007 jFra			8.07500	8.11600		0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2667.00000	2603	0.37	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1161.00000	1197	0.37	0.00	0.00
JFRA On 02/08/2007 jFra			8.20400	8.08700		0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		2760.00000	2937	0.37	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1325.00000	1217	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			8.20100	8.12900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3119.00000	3236	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		1467.00000	1394	0.39	0.00	0.00
JN02 On 03/11/2005 jNote			7.76000	7.77000		2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		5018.00000	4835	2.25	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		74.00000	58	2.25	0.00	0.00
JN02 On 02/02/2006 jNote			7.89700	7.89600		2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		13145.00000	13151	2.49	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		1217.00000	1195	2.49	0.00	0.00
JN05 On 03/11/2005 jNote			7.99900	7.99700		5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		2709.00000	2544	5.02	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		2834.00000	2587	5.02	0.00	0.00
JN05 On 02/02/2006 jNote			8.06600	8.06400		5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		18278.00000	18284	5.18	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		5424.00000	5350	5.18	0.00	0.00
JN10 On 03/11/2005 jNote			8.08300	8.07700		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		7453.00000	7460	7.84	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		2191.00000	1788	7.84	0.00	0.00
JN10 On 02/02/2006 jNote			8.11700	8.11000		8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		20589.00000	20775	8.05	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		13088.00000	12798	8.05	0.00	0.00
JROD On 31/10/2005 jRod			6.52200	6.66700		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.57800	6.72600		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.72300	6.87500		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.82200	6.90200		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.90800	6.99200		0.00	0.00	0.00
JROD On 31/03/2006 jRod			7.00400	7.08600		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.97600	7.02900		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.06400	7.11500		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.16200	7.21100		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.13600	7.17100		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.23400	7.26800		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.24900	7.27200		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		1627.00000	1556	0.20	0.00	0.00
R153 On 03/11/2005 Bond Future			7.86000	7.84000		4.70	1.00	138.00
R153 On 03/11/2005 Bond Future	7.75	Call		1583.00000	1132	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		5586.00000	6022	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		8010.00000	7127	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		935.00000	939	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		18088.00000	17187	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		65.00000	51	5.20	0.00	5.00
R153 On 03/11/2005 Bond Future	9.00	Call		50112.00000	49225	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		0.00000	0	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		28846.00000	27958	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		2.00000	1	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		38027.00000	38914	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		0.00000	0	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		26552.00000	27439	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		70.00000	29	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		15281.00000	16128	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		39540.00000	38653	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		0.00000	0	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		60561.00000	59674	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			7.90800	7.88600		4.70	0.00	258.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future	7.00	Call		961.00000	870	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		39045.00000	39880	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		9514.00000	9060	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		15261.00000	15734	4.70	1.00	1.00
R153 On 02/02/2006 Bond Future	8.00	Call		15304.00000	14721	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		10513.00000	10857	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		5285.00000	4969	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		21690.00000	22301	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2503.00000	2315	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		29687.00000	30425	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		280.00000	246	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		49388.00000	50281	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		22316.00000	21628	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		7104.00000	7343	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		30257.00000	29490	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		4740.00000	4900	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		38849.00000	38026	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		3141.00000	3245	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		47862.00000	47002	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		2077.00000	2143	5.95	0.00	0.00
R153 On 04/05/2006 Bond Future			7.92800	7.90100		4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Call		17062.00000	16437	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.00	Put		13111.00000	13565	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Call		22881.00000	22148	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.25	Put		9025.00000	9371	4.34	0.00	20.00
R153 On 04/05/2006 Bond Future	6.75	Call		2029.00000	1892	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	6.75	Put		49229.00000	50172	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Call		3430.00000	3223	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.00	Put		40178.00000	41051	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Call		5501.00000	5206	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.25	Put		31910.00000	32695	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Call		8395.00000	7997	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.50	Put		24575.00000	25257	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Call		12230.00000	11719	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	7.75	Put		18290.00000	18858	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Call		29605.00000	28776	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.50	Put		5949.00000	6199	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Call		37098.00000	36191	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	8.75	Put		3746.00000	3918	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Call		45193.00000	44226	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.00	Put		2248.00000	2360	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Call		53720.00000	52709	4.34	0.00	0.00
R153 On 04/05/2006 Bond Future	9.25	Put		1284.00000	1352	4.34	0.00	0.00
R153 On 03/08/2006 Bond Future			7.93800	7.90500		4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.00	Call		19309.00000	18612	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		15721.00000	16272	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Call		5484.00000	5190	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.00	Put		40373.00000	41327	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Call		7869.00000	7485	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.25	Put		32990.00000	33855	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Call		10934.00000	10450	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.50	Put		26388.00000	27152	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Call		14739.00000	14149	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	7.75	Put		20623.00000	21281	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Call		24635.00000	23834	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.25	Put		11671.00000	12118	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Call		30670.00000	29773	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.50	Put		8426.00000	8777	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Call		37338.00000	36357	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	8.75	Put		5907.00000	6174	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Call		44542.00000	43489	4.07	0.00	0.00
R153 On 03/08/2006 Bond Future	9.00	Put		4017.00000	4213	4.07	0.00	0.00
R157 On 03/11/2005 Bond Future			8.05800	8.03900		8.00	0.00	8.00
R157 On 03/11/2005 Bond Future	8.00	Call		4647.00000	3586	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		7898.00000	8417	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Call		18543.00000	16918	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		1135.00000	1089	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Call		0.00000	0	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Put		90333.00000	91913	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		67875.00000	69455	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		3.00000	1	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		45885.00000	47463	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		317.00000	159	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		24662.00000	26084	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		37715.00000	36116	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		70.00000	51	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		57469.00000	55888	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		2.00000	1	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		76885.00000	75305	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		0.00000	0	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		95909.00000	94329	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		0.00000	0	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		113268.00000	114848	6.71	0.00	0.00
R157 On 02/02/2006 Bond Future			8.09500	8.07400		8.15	0.00	137.00
R157 On 02/02/2006 Bond Future	8.00	Call		20936.00000	20027	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		26966.00000	27762	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		32619.00000	31483	8.57	0.00	250.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 02/02/2006 Bond Future	8.25	Put		18422.00000	18990	8.57	0.00	250.00
R157 On 02/02/2006 Bond Future	7.75	Call		12110.00000	11454	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		38784.00000	39832	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		295.00000	258	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		113904.00000	115572	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		866.00000	774	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		92067.00000	93680	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2568.00000	2350	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		71817.00000	73303	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		6068.00000	5655	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		53811.00000	55103	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		46371.00000	45055	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		12353.00000	12742	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		61656.00000	60208	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		8214.00000	8471	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		77900.00000	76360	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		5423.00000	5588	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		94206.00000	92597	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		3073.00000	3169	9.81	0.00	0.00
R157 On 04/05/2006 Bond Future			8.11600	8.09100		8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Call		29383.00000	28360	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.00	Put		36635.00000	37596	8.34	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Call		40694.00000	39481	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.25	Put		28148.00000	28918	8.70	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Call		67385.00000	65874	9.42	0.00	0.00
R157 On 04/05/2006 Bond Future	8.75	Put		16403.00000	16875	9.42	0.00	115.00
R157 On 04/05/2006 Bond Future	7.00	Call		3919.00000	3661	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.00	Put		94447.00000	96172	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Call		6794.00000	6397	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.25	Put		75873.00000	77459	7.25	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Call		12263.00000	11665	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.50	Put		60319.00000	61703	7.61	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Call		19804.00000	18991	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	7.75	Put		47254.00000	48424	7.97	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Call		53469.00000	52093	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	8.50	Put		21514.00000	22122	9.06	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Call		82169.00000	80549	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.00	Put		12532.00000	12896	9.79	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Call		97499.00000	95794	10.15	0.00	0.00
R157 On 04/05/2006 Bond Future	9.25	Put		9572.00000	9850	10.15	0.00	0.00
R157 On 03/08/2006 Bond Future			8.12900	8.10200		6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Call		29146.00000	28107	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.00	Put		37092.00000	38146	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Call		38764.00000	37530	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.25	Put		27346.00000	28205	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	7.00	Call		6426.00000	6077	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.00	Put		95735.00000	97478	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Call		9969.00000	9478	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.25	Put		78333.00000	79935	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Call		14821.00000	14164	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.50	Put		62649.00000	64085	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Call		21174.00000	20331	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	7.75	Put		48866.00000	50116	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Call		49955.00000	48537	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.50	Put		19547.00000	20221	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Call		62559.00000	60976	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	8.75	Put		13526.00000	14036	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Call		76349.00000	74627	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.00	Put		9049.00000	9419	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Call		91064.00000	89230	6.74	0.00	0.00
R157 On 03/08/2006 Bond Future	9.25	Put		5846.00000	6104	6.74	0.00	0.00
R186 On 03/11/2005 Bond Future			7.77100	7.75200		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		8825.00000	7031	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		9075.00000	9658	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		31504.00000	29060	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		1017.00000	949	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		6.00000	1	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		65306.00000	67678	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		172655.00000	175031	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		135487.00000	137863	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		99723.00000	102099	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		662.00000	349	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		32825.00000	34887	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		60148.00000	57757	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		45.00000	31	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		88645.00000	86268	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		1.00000	0	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		116157.00000	113781	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		0.00000	0	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Call		142686.00000	140310	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		0.00000	0	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.78500	7.76400		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		34386.00000	32904	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		36127.00000	37250	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		52573.00000	50748	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		23762.00000	24542	13.75	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		19986.00000	18904	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		53437.00000	54959	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		306.00000	264	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		173253.00000	175816	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1341.00000	1195	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		137401.00000	139860	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		4051.00000	3699	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		104605.00000	106858	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		9979.00000	9296	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		76349.00000	78271	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		73552.00000	71464	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		15296.00000	15812	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		96357.00000	94081	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		9715.00000	10044	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		119410.00000	116997	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		5398.00000	5590	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		143245.00000	140744	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		2835.00000	2938	14.89	0.00	0.00
R186 On 04/05/2006 Bond Future			7.79000	7.76800		11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Call		43795.00000	42309	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.75	Put		46018.00000	47243	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Call		59861.00000	58090	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.00	Put		31722.00000	32660	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Call		4020.00000	3761	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.50	Put		176231.00000	178682	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Call		7368.00000	6947	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	6.75	Put		142975.00000	145265	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Call		12597.00000	11962	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.00	Put		112962.00000	115037	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Call		20200.00000	19305	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.25	Put		86624.00000	88439	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Call		30545.00000	29360	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	7.50	Put		64273.00000	65798	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Call		78427.00000	76402	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.25	Put		21016.00000	21701	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Call		99001.00000	96766	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.50	Put		13365.00000	13840	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Call		121012.00000	118615	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	8.75	Put		8152.00000	8465	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Call		143891.00000	141377	11.86	0.00	0.00
R186 On 04/05/2006 Bond Future	9.00	Put		4768.00000	4964	11.86	0.00	0.00
R186 On 03/08/2006 Bond Future			7.79100	7.76700		12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Call		53809.00000	52210	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.75	Put		55896.00000	57234	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.00	Call		69400.00000	67547	12.16	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/08/2006 Bond Future	8.00	Put		41314.00000	42399	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Call		13682.00000	13067	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	6.75	Put		148211.00000	150534	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Call		20439.00000	19608	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.00	Put		119990.00000	122097	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Call		29293.00000	28219	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.25	Put		95147.00000	97010	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Call		40405.00000	39071	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	7.50	Put		73789.00000	75392	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Call		86953.00000	84868	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.25	Put		29773.00000	30624	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Call		106150.00000	103860	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.50	Put		20906.00000	21553	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Call		126619.00000	124158	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	8.75	Put		14299.00000	14775	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Call		147973.00000	145375	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.00	Put		9524.00000	9864	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Call		169847.00000	167145	12.16	0.00	0.00
R186 On 03/08/2006 Bond Future	9.25	Put		6179.00000	6413	12.16	0.00	0.00
R194 On 03/11/2005 Bond Future			7.78300	7.76900		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		1371.00000	1123	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		1778.00000	1830	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		95.00000	53	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		5876.00000	6134	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		33189.00000	33488	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		27635.00000	27934	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		22117.00000	22417	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		16636.00000	16936	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		1.00000	0	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		11191.00000	11491	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		5170.00000	4845	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		238.00000	213	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		10250.00000	9945	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		14.00000	9	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Call		15506.00000	15206	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		0.00000	0	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		20741.00000	20441	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		0.00000	0	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		25942.00000	25642	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			7.86400	7.84600		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		4847.00000	4664	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		6689.00000	6851	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		7631.00000	7402	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4684.00000	4800	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		1264.00000	1185	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		12769.00000	13035	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		31186.00000	31530	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		14.00000	12	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		26235.00000	26578	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		105.00000	93	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		21390.00000	21724	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		432.00000	396	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		16813.00000	17121	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		2707.00000	2577	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		9367.00000	9581	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		10947.00000	10681	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3241.00000	3320	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		14415.00000	14121	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		1978.00000	2029	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		18277.00000	17962	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1136.00000	1166	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		22428.00000	22099	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		612.00000	629	2.85	0.00	0.00
R194 On 04/05/2006 Bond Future			7.90000	7.87100		2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Call		6031.00000	5791	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.75	Put		8088.00000	8340	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Call		8146.00000	7858	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.00	Put		5958.00000	6163	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Call		439.00000	406	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.25	Put		28455.00000	28914	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Call		757.00000	705	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.50	Put		24387.00000	24828	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Call		1246.00000	1169	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	6.75	Put		20515.00000	20930	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Call		1964.00000	1854	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.00	Put		16895.00000	17277	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Call		2969.00000	2820	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.25	Put		13585.00000	13928	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Call		4312.00000	4118	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	7.50	Put		10637.00000	10936	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Call		10651.00000	10318	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.25	Put		4242.00000	4401	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.50	Call		13520.00000	13147	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		2912.00000	3032	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Call		16709.00000	16302	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	8.75	Put		1925.00000	2010	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Call		20160.00000	19725	2.32	0.00	0.00
R194 On 04/05/2006 Bond Future	9.00	Put		1222.00000	1280	2.32	0.00	0.00
R194 On 03/08/2006 Bond Future			7.91500	7.87400		2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Call		6731.00000	6440	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.75	Put		8562.00000	8876	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Call		8563.00000	8225	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.00	Put		6707.00000	6974	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Call		2029.00000	1905	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	6.75	Put		18791.00000	19272	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Call		2844.00000	2684	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.00	Put		15846.00000	16291	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Call		3884.00000	3684	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.25	Put		13145.00000	13549	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Call		5174.00000	4930	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	7.50	Put		10711.00000	11071	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Call		10667.00000	10284	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.25	Put		5141.00000	5363	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Call		13030.00000	12605	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.50	Put		3852.00000	4032	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Call		15631.00000	15167	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	8.75	Put		2819.00000	2960	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Call		18441.00000	17944	2.03	0.00	0.00
R194 On 03/08/2006 Bond Future	9.00	Put		2012.00000	2121	2.03	0.00	0.00
R201 On 03/11/2005 Bond Future			8.04800	8.02800		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		3881.00000	2992	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		5722.00000	6147	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		15203.00000	13863	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		749.00000	722	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	6.75	Call		0.00000	0	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	6.75	Put		88509.00000	89822	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		70457.00000	71770	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		52773.00000	54085	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		2.00000	0	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		35449.00000	36760	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		264.00000	131	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		18736.00000	19916	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		30462.00000	29139	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		40.00000	29	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		46071.00000	44757	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		1.00000	0	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		61404.00000	60091	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		0.00000	0	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		76432.00000	75119	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		0.00000	0	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.08000	8.05900		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		16723.00000	15995	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		20524.00000	21143	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		26050.00000	25141	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		13869.00000	14308	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9667.00000	9140	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		29769.00000	30591	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		60.00000	51	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		106757.00000	108097	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		211.00000	184	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		88886.00000	90207	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		638.00000	569	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		71651.00000	72930	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		1994.00000	1822	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		55695.00000	56871	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4838.00000	4507	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		41572.00000	42590	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		37045.00000	35994	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		9198.00000	9495	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		49233.00000	48079	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		6027.00000	6221	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		62189.00000	60964	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		3925.00000	4048	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		75207.00000	73928	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		2178.00000	2248	10.22	0.00	0.00
R201 On 04/05/2006 Bond Future			8.10100	8.07700		7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Call		19386.00000	18622	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.00	Put		24242.00000	24985	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Call		27400.00000	26464	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.25	Put		16597.00000	17168	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Call		8289.00000	7859	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.50	Put		45392.00000	46470	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Call		13035.00000	12444	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	7.75	Put		33857.00000	34774	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Call		36989.00000	35896	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.50	Put		10827.00000	11242	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Call		47934.00000	46710	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	8.75	Put		6710.00000	6993	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Call		59939.00000	58613	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.00	Put		3940.00000	4122	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		72679.00000	71281	7.03	0.00	0.00
R201 On 04/05/2006 Bond Future	9.25	Put		2187.00000	2297	7.03	0.00	0.00
R201 On 03/08/2006 Bond Future			8.11600	8.08900		7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Call		23471.00000	22639	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.00	Put		28963.00000	29789	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Call		31152.00000	30165	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.25	Put		21311.00000	21983	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Call		12007.00000	11478	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.50	Put		49051.00000	50181	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Call		17096.00000	16419	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	7.75	Put		38214.00000	39196	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Call		40080.00000	38948	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.50	Put		15196.00000	15722	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Call		50129.00000	48867	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	8.75	Put		10482.00000	10878	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Call		61118.00000	59747	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.00	Put		6985.00000	7272	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Call		72840.00000	71381	7.10	0.00	0.00
R201 On 03/08/2006 Bond Future	9.25	Put		4491.00000	4690	7.10	0.00	0.00
R203 On 03/11/2005 Bond Future			8.04300	8.02300		8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		4038.00000	3049	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		5799.00000	6337	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Call		17584.00000	16044	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.25	Put		425.00000	412	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		82424.00000	83952	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		61482.00000	63010	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Call		2.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.50	Put		41069.00000	42595	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Call		215.00000	99	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	7.75	Put		21380.00000	22792	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Call		35615.00000	34085	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.50	Put		5.00000	3	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Call		53602.00000	52075	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	8.75	Put		0.00000	0	8.55	0.00	0.00
R203 On 03/11/2005 Bond Future	9.00	Call		71150.00000	69623	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			8.07100	8.05100		8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		16552.00000	15753	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		20399.00000	21104	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Call		26611.00000	25576	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.25	Put		11785.00000	12253	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.00	Call		791.00000	709	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		84164.00000	85585	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Call		2057.00000	1878	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.25	Put		64797.00000	66120	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Call		4662.00000	4324	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.50	Put		47278.00000	48444	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Call		9303.00000	8750	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	7.75	Put		32293.00000	33244	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Call		39210.00000	37982	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.50	Put		6167.00000	6442	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Call		53717.00000	52356	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	8.75	Put		2901.00000	3043	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Call		69376.00000	67937	8.49	0.00	0.00
R203 On 02/02/2006 Bond Future	9.00	Put		1219.00000	1284	8.49	0.00	0.00
R203 On 04/05/2006 Bond Future			8.08700	8.06400		8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Call		23336.00000	22455	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.00	Put		28096.00000	28919	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Call		32832.00000	31757	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.25	Put		19165.00000	19794	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Call		3398.00000	3180	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.00	Put		86549.00000	88034	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Call		6042.00000	5700	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.25	Put		68866.00000	70227	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Call		10060.00000	9560	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.50	Put		53053.00000	54256	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Call		15759.00000	15075	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	7.75	Put		39402.00000	40421	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Call		70858.00000	69352	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	9.00	Put		4523.00000	4720	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Call		44115.00000	42866	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.50	Put		12465.00000	12920	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Call		56911.00000	55517	8.69	0.00	0.00
R203 On 04/05/2006 Bond Future	8.75	Put		7709.00000	8018	8.69	0.00	0.00
R203 On 03/08/2006 Bond Future			8.09700	8.07100		8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Call		28546.00000	27574	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.00	Put		33752.00000	34677	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Call		37727.00000	36579	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.25	Put		24759.00000	25508	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Call		6461.00000	6125	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.00	Put		88900.00000	90462	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Call		9957.00000	9489	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.25	Put		72383.00000	73812	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Call		14707.00000	14084	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.50	Put		57598.00000	58872	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Call		20873.00000	20079	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	7.75	Put		44695.00000	45798	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		48327.00000	47014	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.50	Put		17614.00000	18198	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Call		60174.00000	58716	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	8.75	Put		12135.00000	12574	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Call		73045.00000	71465	8.49	0.00	0.00
R203 On 03/08/2006 Bond Future	9.00	Put		8086.00000	8404	8.49	0.00	0.00
R204 On 03/11/2005 Bond Future			8.02700	8.00800		9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Call		19554.00000	18008	9.09	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		383.00000	360	9.09	0.00	0.00
R204 On 02/02/2006 Bond Future			8.05200	8.03100		9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		18348.00000	17447	9.37	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		20808.00000	21567	9.37	0.00	0.00
R204 On 04/05/2006 Bond Future			8.06700	8.04400		9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Call		25583.00000	24635	9.24	0.00	0.00
R204 On 04/05/2006 Bond Future	8.00	Put		29032.00000	29880	9.24	0.00	0.00
R204 On 03/08/2006 Bond Future			8.07700	8.05200		9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Call		31149.00000	30141	9.40	0.00	0.00
R204 On 03/08/2006 Bond Future	8.00	Put		35176.00000	36095	9.40	0.00	0.00
R207 On 03/11/2005 Bond Future			8.00300	7.98500		9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		5850.00000	4715	9.85	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		4645.00000	4956	9.85	0.00	0.00
R207 On 02/02/2006 Bond Future			8.02400	8.00500		10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		19570.00000	18713	10.15	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		19968.00000	20619	10.15	0.00	0.00
R207 On 04/05/2006 Bond Future			8.03900	8.01700		10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Call		26928.00000	25988	10.01	0.00	0.00
R207 On 04/05/2006 Bond Future	8.00	Put		28266.00000	29054	10.01	0.00	0.00
R207 On 03/08/2006 Bond Future			8.04900	8.02500		10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Call		32609.00000	31609	10.20	0.00	0.00
R207 On 03/08/2006 Bond Future	8.00	Put		34557.00000	35422	10.20	0.00	0.00
Total for Derivatives:							2.00	2,808.00

Grand Total: 2.00 2,808.00