



# Daily MTM Report

Daily summary for 27/09/2005

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R152 On 28/02/2006 Bond			7.09500	7.09300			0.00	0.00
R153 On 31/08/2010 Bond			7.86500	7.85000			0.00	0.00
R157 On 15/09/2015 Bond			8.10500	8.10000			0.00	0.00
R186 On 21/12/2026 Bond			7.79000	7.78000			0.00	0.00
R194 On 28/02/2008 Bond			7.58000	7.56000			0.00	0.00
R201 On 21/12/2014 Bond			8.11000	8.10500			0.00	0.00
R203 On 15/09/2017 Bond			8.07500	8.08000			0.00	0.00
R204 On 21/12/2018 Bond			8.06500	8.07000			0.00	0.00
R207 On 15/01/2020 Bond			8.04200	8.04500			0.00	0.00

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

## Derivatives

GOVI On 03/11/2005 jGovi			225.55800	225.65000		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		9565.00000	9057	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		33065.00000	33477	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			229.53000	229.62200		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		25403.00000	24855	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		29183.00000	29555	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi			233.69600	233.78400		0.00	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		57956.00000	57292	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		20116.00000	20332	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi			238.00700	238.08800		0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		95073.00000	94389	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		14193.00000	14319	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi			242.47400	242.54400		0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		135529.00000	134897	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		10089.00000	10157	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.10800	7.10600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.86600	7.85200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.12200	8.11900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.73500	7.72400		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.57900	7.56000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.06400	8.06000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.06500	8.07100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.02500	8.03000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.01400	8.01600		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.96800	6.96800		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			6.99900	6.99100		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		118.00000	119	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		752.00000	734	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			7.04000	7.01400		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		566.00000	588	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1144.00000	1103	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			7.14100	7.11300		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1314.00000	1349	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1037.00000	1003	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.31500	7.27000		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1809.00000	1870	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1147.00000	1099	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.51200	7.47400		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2325.00000	2380	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1165.00000	1127	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.66000	7.59200		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1964.00000	2050	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1739.00000	1659	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.98000	7.99200		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2808.00000	2789	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1605.00000	1616	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			8.08300	8.12200		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3411.00000	3353	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1891.00000	1929	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.98400	8.01500		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3723.00000	3675	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2369.00000	2402	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.45000	7.42900		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2976.00000	3100	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		4279.00000	4022	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.57700	7.56100		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14933.00000	15056	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		9162.00000	8991	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.95200	7.94000		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6555.00000	6676	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		9029.00000	8655	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			8.03400	8.02100		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		18189.00000	18489	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		7050.00000	6819	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			8.12500	8.11400		9.57	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		16563.00000	16855	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		8762.00000	8306	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.16400	8.15200		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		17701.00000	18176	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		7329.00000	6991	0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.66300	6.66300		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.72700	6.73000		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.81300	6.81600		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.81700	6.81800		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87700	6.87700		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.94900	6.94900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.93200	6.93300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.98500	6.98700		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.04400	7.04600		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.00200	7.00600		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.04100	7.04600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.08700	7.09400		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.11200	7.10900		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		97.00000	92	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1217.00000	1221	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.89200	7.85000		4.70	136.00	248.00
R153 On 03/11/2005 Bond Future	7.75	Call		5427.00000	4609	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		9874.00000	10917	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Call		11560.00000	10310	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		4929.00000	5541	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		49797.00000	47954	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		129.00000	147	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		29309.00000	27578	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		909.00000	1039	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Call		0.00000	35	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Put		0.00000	40367	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		0.00000	311	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		0.00000	29168	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		0.00000	1501	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		0.00000	19017	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		0.00000	18230	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		0.00000	2512	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		0.00000	37636	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		0.00000	401	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		0.00000	58308	6.20	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Put		0.00000	52	6.20	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 02/02/2006 Bond Future			7.95000	7.93500		4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		6156.00000	5927	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		24624.00000	25025	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		0.00000	10082	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		0.00000	18522	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		0.00000	3056	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		0.00000	32933	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		0.00000	1328	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		0.00000	42105	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		0.00000	462	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		0.00000	52263	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		0.00000	15647	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		0.00000	13548	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		0.00000	22316	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		0.00000	9797	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		0.00000	29860	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		0.00000	7036	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		0.00000	38055	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		0.00000	5040	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		0.00000	46704	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		0.00000	3612	5.95	0.00	0.00
R157 On 03/11/2005 Bond Future			8.12500	8.12100		8.00	0.00	13.00
R157 On 03/11/2005 Bond Future	8.00	Call		9795.00000	9484	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		19847.00000	19867	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Call		0.00000	6	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Put		0.00000	97471	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Call		0.00000	96	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Put		0.00000	75103	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		0.00000	749	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		0.00000	53764	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		0.00000	3286	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		0.00000	34763	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Call		0.00000	20388	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		0.00000	10111	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		0.00000	35146	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		0.00000	4633	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		0.00000	52278	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		0.00000	1944	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		0.00000	70521	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		0.00000	768	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		0.00000	88995	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		0.00000	218	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		0.00000	120401	6.71	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			8.17000	8.12200		8.15	0.00	1.00
R157 On 02/02/2006 Bond Future	8.00	Call		22627.00000	20815	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		32550.00000	34614	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		13873.00000	12544	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		44439.00000	46987	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		0.00000	487	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		0.00000	121865	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		0.00000	1209	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		0.00000	100179	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		0.00000	3123	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		0.00000	80141	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		0.00000	6703	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		0.00000	62215	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Call		0.00000	31683	8.57	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Put		0.00000	25255	8.57	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		0.00000	44463	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		0.00000	18214	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		0.00000	58757	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		0.00000	13084	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		0.00000	74074	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		0.00000	9366	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		0.00000	89304	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		0.00000	5940	9.81	0.00	0.00
R186 On 03/11/2005 Bond Future			7.79800	7.78900		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		1704.00000	1527	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		71626.00000	72569	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		0.00000	178395	9.71	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Call		0.00000	11	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Put		0.00000	141238	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Call		0.00000	196	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Put		0.00000	105659	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		0.00000	6402	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		0.00000	44305	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		0.00000	17673	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		0.00000	23664	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		0.00000	35819	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		0.00000	11072	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		0.00000	58977	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		0.00000	4614	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		0.00000	84658	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		0.00000	1755	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		0.00000	110910	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		0.00000	494	13.86	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 03/11/2005 Bond Future	9.00	Call		0.00000	137060	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		0.00000	115	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.81600	7.80500		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		22805.00000	22179	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		61334.00000	62065	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		0.00000	620	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		0.00000	180003	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		0.00000	2143	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		0.00000	144638	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		0.00000	5483	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		0.00000	112473	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		0.00000	11993	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		0.00000	84799	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		0.00000	36227	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		0.00000	44403	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		0.00000	53600	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		0.00000	31224	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		0.00000	73493	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		0.00000	21671	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		0.00000	95143	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		0.00000	14936	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		0.00000	116812	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		0.00000	9236	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		0.00000	139455	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		0.00000	5480	14.89	0.00	0.00
R194 On 03/11/2005 Bond Future			7.61300	7.59300		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		2547.00000	2331	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4551.00000	4765	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		0.00000	29841	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		0.00000	24287	1.94	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Call		0.00000	9	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Put		0.00000	18778	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Call		0.00000	118	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Put		0.00000	13406	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		0.00000	698	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		0.00000	8541	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		0.00000	5265	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		0.00000	2324	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		0.00000	9300	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		0.00000	1020	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		0.00000	13992	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		0.00000	408	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 03/11/2005 Bond Future	8.50	Call		0.00000	18969	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		0.00000	116	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		0.00000	24115	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		0.00000	26	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		0.00000	29294	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Put		0.00000	5	2.97	0.00	0.00
R194 On 02/02/2006 Bond Future			7.68700	7.66400		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2676.00000	2529	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		10686.00000	10982	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		0.00000	13	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		0.00000	28144	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		0.00000	95	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		0.00000	23262	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		0.00000	398	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		0.00000	18630	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		0.00000	1131	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		0.00000	14458	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		0.00000	4539	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		0.00000	8145	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		0.00000	7170	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		0.00000	5959	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		0.00000	10327	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		0.00000	4327	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		0.00000	13894	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		0.00000	3134	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		0.00000	17494	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		0.00000	2003	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		0.00000	21415	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		0.00000	1221	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		0.00000	25578	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		0.00000	709	2.85	0.00	0.00
R201 On 03/11/2005 Bond Future			8.12900	8.12400		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		7434.00000	7168	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		15558.00000	15618	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		0.00000	95118	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.00	Call		0.00000	3	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.00	Put		0.00000	77069	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Call		0.00000	62	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Put		0.00000	59443	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		0.00000	519	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		0.00000	42574	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Call		0.00000	2408	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		0.00000	27489	7.63	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	8.25	Call		0.00000	15701	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		0.00000	7855	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		0.00000	27349	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		0.00000	3536	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		0.00000	40916	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Put		0.00000	1455	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		0.00000	55355	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		0.00000	560	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		0.00000	69976	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		0.00000	153	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.16900	8.16400		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9851.00000	9683	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		36673.00000	36824	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		0.00000	114	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		0.00000	113850	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		0.00000	330	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		0.00000	96043	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		0.00000	846	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		0.00000	78896	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		0.00000	2314	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		0.00000	63053	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		0.00000	5137	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		0.00000	48908	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		0.00000	16163	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		0.00000	27001	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		0.00000	24710	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		0.00000	19567	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		0.00000	34821	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		0.00000	14012	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		0.00000	46132	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		0.00000	9964	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		0.00000	58291	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		0.00000	7065	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		0.00000	70412	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		0.00000	4421	10.22	0.00	0.00
R203 On 03/11/2005 Bond Future			8.09100	8.09600		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		10915.00000	10892	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		18237.00000	17834	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.12500	8.13100		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		22163.00000	22264	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		32006.00000	31659	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			8.07900	8.08400		11.73	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 03/11/2005 Bond Future	8.25	Call		22784.00000	22849	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		9689.00000	9355	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.10800	8.11400		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		23704.00000	23815	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		32708.00000	32347	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			8.05400	8.05800		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		4118.00000	4164	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		8758.00000	8485	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.08000	8.08400		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		8123.00000	8212	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		14772.00000	14545	0.00	0.00	0.00

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<b>Total for Derivatives:</b>							<b>136.00</b>	<b>1,287.00</b>
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<b>Grand Total:</b>							<b>136.00</b>	<b>1,287.00</b>
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