



# Daily MTM Report

Daily summary for 28/09/2005

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			7.09400	7.09500			0.00	0.00
R153 On 31/08/2010 Bond			7.87000	7.86500			0.00	0.00
R157 On 15/09/2015 Bond			8.11500	8.10500			0.00	0.00
R186 On 21/12/2026 Bond			7.81000	7.79000			0.00	0.00
R194 On 28/02/2008 Bond			7.59000	7.58000			0.00	0.00
R201 On 21/12/2014 Bond			8.12000	8.11000			0.00	0.00
R203 On 15/09/2017 Bond			8.09000	8.07500			0.00	0.00
R204 On 21/12/2018 Bond			8.08000	8.06500			0.00	0.00
R207 On 15/01/2020 Bond			8.05700	8.04200			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			225.43000	225.55800		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		9057.00000	8452	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		33477.00000	34152	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			229.39800	229.53000		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		24855.00000	24122	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		29555.00000	30142	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi			233.56000	233.69600		0.00	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		57292.00000	56314	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		20332.00000	20714	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi			237.87100	238.00700		0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		94389.00000	93281	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		14319.00000	14571	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi			242.34000	242.47400		0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		134897.00000	133723	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		10157.00000	10323	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.11100	7.10800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.86900	7.86600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.13100	8.12200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.75500	7.73500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.58600	7.57900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.07200	8.06400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.07900	8.06500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.03800	8.02500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.02700	8.01400		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.96400	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			6.99800	6.99900		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		119.00000	115	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		734.00000	732	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			7.04100	7.04000		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		588.00000	586	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1103.00000	1098	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			7.13600	7.14100		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1349.00000	1339	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1003.00000	1006	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.30200	7.31500		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1870.00000	1849	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1099.00000	1110	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.50800	7.51200		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2380.00000	2372	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1127.00000	1129	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.64100	7.66000		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2050.00000	2023	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1659.00000	1679	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.99600	7.98000		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2789.00000	2810	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1616.00000	1598	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			8.11500	8.08300		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3353.00000	3398	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1929.00000	1895	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.00800	7.98400		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3675.00000	3708	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2402.00000	2373	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.45100	7.45000		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		3100.00000	3057	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		4022.00000	3968	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.58100	7.57700		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		15056.00000	15051	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		8991.00000	8917	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.94900	7.95200		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6676.00000	6517	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		8655.00000	8620	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			8.03300	8.03400		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		18489.00000	18420	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		6819.00000	6791	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			8.12600	8.12500		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		16855.00000	16738	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		8306.00000	8121	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.16400	8.16400		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		18176.00000	18133	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		6991.00000	6948	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			6.72300	6.72700		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.80700	6.81300		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.81500	6.81700		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87500	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			6.93500	6.93200		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.99100	6.98500		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.05300	7.04400		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.01200	7.00200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.05400	7.04100		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.10300	7.08700		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.10900	7.11200		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		92.00000	90	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1221.00000	1209	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.89500	7.89200		4.70	0.00	248.00
R153 On 03/11/2005 Bond Future	8.00	Call		10310.00000	10129	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5541.00000	5492	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		4609.00000	4467	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		10917.00000	10907	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		47954.00000	47810	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		147.00000	136	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		27578.00000	27407	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1039.00000	1001	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Call		35.00000	30	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Put		40367.00000	40495	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		311.00000	284	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		29168.00000	29273	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		1501.00000	1421	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		19017.00000	19070	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		18230.00000	18045	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		2512.00000	2460	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		37636.00000	37481	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		401.00000	379	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		58308.00000	58171	6.20	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Put		52.00000	47	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			7.95400	7.95000		4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		5927.00000	5835	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		25025.00000	25101	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		10082.00000	9960	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		18522.00000	18569	4.70	2.00	2.00
R153 On 02/02/2006 Bond Future	8.00	Call		15647.00000	15501	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		13548.00000	13571	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		3056.00000	2994	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		32933.00000	33038	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1328.00000	1293	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		42105.00000	42238	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		462.00000	445	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		52263.00000	52414	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		22316.00000	22153	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		9797.00000	9802	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		29860.00000	29686	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		7036.00000	7030	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		38055.00000	37874	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		5040.00000	5027	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		46704.00000	46521	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		3612.00000	3597	5.95	0.00	0.00
R157 On 03/11/2005 Bond Future			8.13400	8.12500		8.00	0.00	13.00
R157 On 03/11/2005 Bond Future	8.00	Call		9484.00000	9016	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		19867.00000	20143	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Call		6.00000	4	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Put		97471.00000	98213	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Call		96.00000	79	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Put		75103.00000	75830	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		749.00000	663	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		53764.00000	54421	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		3286.00000	3036	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		34763.00000	35256	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Call		20388.00000	19740	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		10111.00000	10207	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		35146.00000	34407	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		4633.00000	4638	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		52278.00000	51513	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		1944.00000	1921	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		70521.00000	69757	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		768.00000	747	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		88995.00000	88241	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		218.00000	208	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		120401.00000	121144	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			8.17900	8.17000		8.15	0.00	1.00
R157 On 02/02/2006 Bond Future	8.25	Call		31683.00000	31178	8.57	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Put		25255.00000	25475	8.57	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		20815.00000	20401	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		34614.00000	34926	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		12544.00000	12233	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		46987.00000	47401	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		487.00000	458	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		121865.00000	122562	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		1209.00000	1150	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		100179.00000	100845	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		3123.00000	3001	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		80141.00000	80744	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		6703.00000	6494	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		62215.00000	62732	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		44463.00000	43885	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		18214.00000	18361	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		58757.00000	58125	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		13084.00000	13178	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		74074.00000	73404	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		9366.00000	9422	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		89304.00000	88609	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		5940.00000	5970	9.81	0.00	0.00
R186 On 03/11/2005 Bond Future			7.81800	7.79800		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		17673.00000	16276	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		23664.00000	24751	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		1527.00000	1272	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		72569.00000	74797	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		178395.00000	180879	9.71	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Call		11.00000	7	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Put		141238.00000	143718	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Call		196.00000	150	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Put		105659.00000	108096	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		6402.00000	5660	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		44305.00000	46046	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		35819.00000	33870	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		11072.00000	11607	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		58977.00000	56704	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		4614.00000	4825	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		84658.00000	82241	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		1755.00000	1821	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		110910.00000	108441	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		494.00000	508	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		137060.00000	134578	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		115.00000	116	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.83600	7.81600		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		36227.00000	34893	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		44403.00000	45531	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		22179.00000	21178	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		62065.00000	63526	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		620.00000	555	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		180003.00000	182400	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		2143.00000	1962	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		144638.00000	146919	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		5483.00000	5105	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		112473.00000	114556	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		11993.00000	11326	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		84799.00000	86593	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		53600.00000	51973	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		31224.00000	32058	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		73493.00000	71627	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		21671.00000	22267	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		95143.00000	93096	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		14936.00000	15351	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		116812.00000	114622	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		9236.00000	9507	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		139455.00000	137161	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		5480.00000	5648	14.89	0.00	0.00
R194 On 03/11/2005 Bond Future			7.62100	7.61300		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		2331.00000	2220	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4765.00000	4826	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		29841.00000	30013	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		24287.00000	24459	1.94	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Call		9.00000	7	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Put		18778.00000	18949	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Call		118.00000	103	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Put		13406.00000	13563	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		698.00000	644	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		8541.00000	8659	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		5265.00000	5110	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		2324.00000	2342	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		9300.00000	9125	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		1020.00000	1018	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		13992.00000	13813	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		408.00000	401	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		18969.00000	18793	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		116.00000	112	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		24115.00000	23941	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		26.00000	25	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		29294.00000	29122	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Put		5.00000	4	2.97	0.00	0.00
R194 On 02/02/2006 Bond Future			7.69600	7.68700		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		7170.00000	7053	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		5959.00000	6015	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2529.00000	2462	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		10982.00000	11087	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		13.00000	12	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		28144.00000	28316	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		95.00000	89	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		23262.00000	23429	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		398.00000	379	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		18630.00000	18785	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		1131.00000	1090	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		14458.00000	14591	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		4539.00000	4445	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		8145.00000	8224	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		10327.00000	10191	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4327.00000	4364	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		13894.00000	13744	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3134.00000	3158	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		17494.00000	17335	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		2003.00000	2017	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		21415.00000	21249	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1221.00000	1229	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		25578.00000	25408	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		709.00000	713	2.85	0.00	0.00
R201 On 03/11/2005 Bond Future			8.13700	8.12900		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		15701.00000	15234	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		7855.00000	7909	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		7168.00000	6831	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		15618.00000	15802	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		95118.00000	95639	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.00	Call		3.00000	2	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.00	Put		77069.00000	77589	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Call		62.00000	52	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Put		59443.00000	59954	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		519.00000	460	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		42574.00000	43037	7.30	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	7.75	Call		2408.00000	2230	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		27489.00000	27832	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		27349.00000	26820	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		3536.00000	3527	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		40916.00000	40372	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Put		1455.00000	1432	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		55355.00000	54816	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		560.00000	542	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		69976.00000	69447	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		153.00000	145	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.17800	8.16900		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		24710.00000	24311	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		19567.00000	19741	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9683.00000	9440	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		36824.00000	37153	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		114.00000	106	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		113850.00000	114415	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		330.00000	310	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		96043.00000	96596	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		846.00000	803	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		78896.00000	79426	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		2314.00000	2222	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		63053.00000	63533	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		5137.00000	4974	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		48908.00000	49319	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		16163.00000	15838	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		27001.00000	27249	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		34821.00000	34365	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		14012.00000	14128	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		46132.00000	45633	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		9964.00000	10037	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		58291.00000	57762	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		7065.00000	7109	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		70412.00000	69862	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		4421.00000	4444	10.22	0.00	0.00
R203 On 03/11/2005 Bond Future			8.10500	8.09100		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		10892.00000	10256	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		17834.00000	18260	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.14000	8.12500		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		22264.00000	21653	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		31659.00000	32168	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			8.09300	8.07900		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		22849.00000	21940	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		9355.00000	9561	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.12300	8.10800		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		23815.00000	23164	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		32347.00000	32873	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			8.06800	8.05400		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		4164.00000	3665	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		8485.00000	9102	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.09500	8.08000		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		8212.00000	7689	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		14545.00000	15203	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>2.00</b>	<b>1,289.00</b>

**Grand Total:** **2.00** **1,289.00**