



# Daily MTM Report

Daily summary for 29/09/2005

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			7.08100	7.09400			0.00	0.00
R153 On 31/08/2010 Bond			7.87000	7.87000			0.00	0.00
R157 On 15/09/2015 Bond			8.12000	8.11500			0.00	0.00
R186 On 21/12/2026 Bond			7.82000	7.81000			0.00	0.00
R194 On 28/02/2008 Bond			7.58000	7.59000			0.00	0.00
R201 On 21/12/2014 Bond			8.12000	8.12000			0.00	0.00
R203 On 15/09/2017 Bond			8.09000	8.09000			0.00	0.00
R204 On 21/12/2018 Bond			8.08500	8.08000			0.00	0.00
R207 On 15/01/2020 Bond			8.06700	8.05700			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			225.40200	225.43000		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		8452.00000	8149	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		34152.00000	34129	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			229.36100	229.39800		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		24122.00000	23843	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		30142.00000	30233	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi			233.51100	233.56000		0.00	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		56314.00000	55914	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		20714.00000	20804	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi			237.81100	237.87100		0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		93281.00000	92763	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		14571.00000	14653	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi			242.27000	242.34000		0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		133723.00000	133093	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		10323.00000	10393	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.11100	7.11100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.86800	7.86900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.13700	8.13100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.76500	7.75500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.57600	7.58600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.07100	8.07200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.07800	8.07900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.04200	8.03800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.03200	8.02700		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.95700	6.96400		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			6.99300	6.99800		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		115.00000	108	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		732.00000	738	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			7.02800	7.04100		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		586.00000	570	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1098.00000	1114	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			7.11100	7.13600		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1339.00000	1304	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1006.00000	1032	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.27200	7.30200		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1849.00000	1804	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1110.00000	1138	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.47200	7.50800		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2372.00000	2316	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1129.00000	1161	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.61800	7.64100		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		2023.00000	1992	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1679.00000	1703	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.93300	7.99600		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2810.00000	2719	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1598.00000	1660	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			8.07700	8.11500		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3398.00000	3341	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1895.00000	1931	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			8.01400	8.00800		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3708.00000	3715	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2373.00000	2364	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.42200	7.45100		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		3057.00000	2775	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		3968.00000	4211	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.55300	7.58100		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		15051.00000	14715	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		8917.00000	9087	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.94000	7.94900		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6517.00000	6246	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		8620.00000	8721	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			8.02200	8.03300		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		18420.00000	18088	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		6791.00000	6907	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			8.11600	8.12600		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		16738.00000	16167	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		8121.00000	8230	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.15400	8.16400		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		18133.00000	17657	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		6948.00000	7149	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			6.71800	6.72300		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.79900	6.80700		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.81000	6.81500		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.87000	6.87500		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.94500	6.94900		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.93300	6.93500		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.99000	6.99100		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.05300	7.05300		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.01300	7.01200		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.05600	7.05400		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.10600	7.10300		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.09300	7.10900		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		90.00000	94	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1209.00000	1164	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.89400	7.89500		4.70	0.00	248.00
R153 On 03/11/2005 Bond Future	8.00	Call		10129.00000	10052	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5492.00000	5371	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		4467.00000	4388	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		10907.00000	10784	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		47810.00000	47841	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		136.00000	123	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		27407.00000	27397	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		1001.00000	946	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Call		30.00000	27	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Put		40495.00000	40447	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		284.00000	265	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		29273.00000	29210	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		1421.00000	1370	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		19070.00000	18975	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		18045.00000	17999	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		2460.00000	2369	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		37481.00000	37496	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		379.00000	350	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		58171.00000	58209	6.20	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Put		47.00000	42	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	7.95400		4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		9960.00000	9907	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		18569.00000	18516	4.70	0.00	2.00
R153 On 02/02/2006 Bond Future	8.00	Call		15501.00000	15444	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		13571.00000	13514	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Call		5835.00000	5790	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		25101.00000	25056	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2994.00000	2962	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		33038.00000	33006	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1293.00000	1273	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		42238.00000	42218	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		445.00000	436	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		52414.00000	52405	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		22153.00000	22096	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		9802.00000	9745	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		29686.00000	29633	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		7030.00000	6977	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		37874.00000	37827	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		5027.00000	4980	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		46521.00000	46480	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		3597.00000	3556	5.95	0.00	0.00
R157 On 03/11/2005 Bond Future			8.13900	8.13400		8.00	0.00	13.00
R157 On 03/11/2005 Bond Future	8.25	Call		19740.00000	19294	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		10207.00000	10174	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		9016.00000	8677	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		20143.00000	20216	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Call		4.00000	3	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Put		98213.00000	98625	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Call		79.00000	68	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Put		75830.00000	76231	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		663.00000	598	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		54421.00000	54769	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		3036.00000	2849	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		35256.00000	35482	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		34407.00000	33926	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		4638.00000	4570	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		51513.00000	51043	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		1921.00000	1865	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		69757.00000	69309	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		747.00000	712	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		88241.00000	87814	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		208.00000	193	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		121144.00000	121557	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			8.18400	8.17900		8.15	0.00	1.00
R157 On 02/02/2006 Bond Future	8.25	Call		31178.00000	30849	8.57	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Put		25475.00000	25549	8.57	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		20401.00000	20127	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		34926.00000	35054	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		12233.00000	12022	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		47401.00000	47593	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		458.00000	438	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		122562.00000	122944	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		1150.00000	1108	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		100845.00000	101206	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		3001.00000	2915	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		80744.00000	81061	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		6494.00000	6350	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		62732.00000	62990	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		43885.00000	43516	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		18361.00000	18395	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		58125.00000	57730	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		13178.00000	13185	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		73404.00000	72993	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		9422.00000	9413	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		88609.00000	88191	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		5970.00000	5955	9.81	0.00	0.00
R186 On 03/11/2005 Bond Future			7.82800	7.81800		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		16276.00000	15458	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		24751.00000	25171	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		1272.00000	1118	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		74797.00000	75882	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		180879.00000	182118	9.71	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Call		7.00000	5	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Put		143718.00000	144955	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Call		150.00000	123	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Put		108096.00000	109309	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		5660.00000	5213	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		46046.00000	46839	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		33870.00000	32774	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		11607.00000	11750	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		56704.00000	55478	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		4825.00000	4838	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		82241.00000	80981	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		1821.00000	1801	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		108441.00000	107186	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		508.00000	493	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		134578.00000	133333	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		116.00000	110	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.84600	7.83600		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		34893.00000	34159	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		45531.00000	46025	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		21178.00000	20620	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		63526.00000	64196	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		555.00000	518	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		182400.00000	183591	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1962.00000	1858	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		146919.00000	148043	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		5105.00000	4889	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		114556.00000	115568	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		11326.00000	10949	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		86593.00000	87445	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		51973.00000	51088	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		32058.00000	32402	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		71627.00000	70627	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		22267.00000	22495	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		93096.00000	92012	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		15351.00000	15496	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		114622.00000	113479	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		9507.00000	9592	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		137161.00000	135979	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		5648.00000	5694	14.89	0.00	0.00
R194 On 03/11/2005 Bond Future			7.61000	7.62100		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		2220.00000	2266	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4826.00000	4635	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		30013.00000	29776	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		24459.00000	24223	1.94	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Call		7.00000	7	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	6.75	Put		18949.00000	18712	2.07	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Call		103.00000	103	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.00	Put		13563.00000	13327	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		644.00000	654	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		8659.00000	8433	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		5110.00000	5212	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		2342.00000	2207	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		9125.00000	9282	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		1018.00000	937	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		13813.00000	14008	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		401.00000	360	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		18793.00000	19014	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		112.00000	96	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		23941.00000	24173	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		25.00000	20	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		29122.00000	29357	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Put		4.00000	3	2.97	0.00	0.00
R194 On 02/02/2006 Bond Future			7.68600	7.69600		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		7053.00000	7129	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		6015.00000	5899	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2462.00000	2496	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		11087.00000	10929	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Call		12.00000	12	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.25	Put		28316.00000	28124	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		89.00000	91	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		23429.00000	23238	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		379.00000	386	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		18785.00000	18599	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		1090.00000	1108	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		14591.00000	14417	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		4445.00000	4500	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		8224.00000	8087	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		10191.00000	10288	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4364.00000	4269	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		13744.00000	13860	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3158.00000	3081	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		17335.00000	17470	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		2017.00000	1960	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		21249.00000	21401	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1229.00000	1188	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		25408.00000	25574	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		713.00000	685	2.85	0.00	0.00
R201 On 03/11/2005 Bond Future			8.13700	8.13700		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		15234.00000	15083	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		7909.00000	7758	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		6831.00000	6689	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		15802.00000	15660	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		95639.00000	95639	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.00	Call		2.00000	2	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.00	Put		77589.00000	77589	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Call		52.00000	46	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Put		59954.00000	59948	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		460.00000	428	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		43037.00000	43004	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		2230.00000	2141	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		27832.00000	27743	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		26820.00000	26702	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		3527.00000	3409	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		40372.00000	40298	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Put		1432.00000	1358	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		54816.00000	54777	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		542.00000	503	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		69447.00000	69432	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		145.00000	130	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.17800	8.17800		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		24311.00000	24225	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		19741.00000	19655	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9440.00000	9370	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		37153.00000	37084	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		106.00000	103	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		114415.00000	114411	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		310.00000	302	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		96596.00000	96588	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		803.00000	787	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		79426.00000	79410	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		2222.00000	2189	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		63533.00000	63501	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4974.00000	4922	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		49319.00000	49267	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		15838.00000	15757	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		27249.00000	27168	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		34365.00000	34280	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		14128.00000	14044	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		45633.00000	45555	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		10037.00000	9959	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		57762.00000	57693	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		7109.00000	7040	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		69862.00000	69808	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		4444.00000	4390	10.22	0.00	0.00
R203 On 03/11/2005 Bond Future			8.10500	8.10500		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		10256.00000	10067	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		18260.00000	18071	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.14000	8.14000		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		21653.00000	21550	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		32168.00000	32064	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			8.09800	8.09300		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		21940.00000	21490	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		9561.00000	9508	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.12800	8.12300		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		23164.00000	22876	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		32873.00000	32977	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			8.07800	8.06800		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		3665.00000	3308	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		9102.00000	9541	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.10500	8.09500		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		7689.00000	7338	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		15203.00000	15638	0.00	0.00	0.00
<b>Total for Derivatives:</b>							<b>0.00</b>	<b>1,289.00</b>

**Grand Total:** **0.00** **1,289.00**