



Daily MTM Report

Daily summary for 30/09/2005

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			7.07900	7.08100			0.00	0.00
R153 On 31/08/2010 Bond			7.85500	7.87000			0.00	0.00
R157 On 15/09/2015 Bond			8.10000	8.12000			0.00	0.00
R186 On 21/12/2026 Bond			7.80000	7.82000			0.00	0.00
R194 On 28/02/2008 Bond			7.57000	7.58000			0.00	0.00
R201 On 21/12/2014 Bond			8.10000	8.12000			0.00	0.00
R203 On 15/09/2017 Bond			8.07000	8.09000			0.00	0.00
R204 On 21/12/2018 Bond			8.06500	8.08500			0.00	0.00
R207 On 15/01/2020 Bond			8.04600	8.06700			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			225.61500	225.40200		6.53	0.00	463.00
GOVI On 03/11/2005 jGovi	228.00	Call		8149.00000	8552	6.53	0.00	0.00
GOVI On 03/11/2005 jGovi	228.00	Put		34129.00000	32402	6.53	0.00	0.00
GOVI On 02/02/2006 jGovi			229.57600	229.36100		0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Call		23843.00000	24756	0.00	0.00	0.00
GOVI On 02/02/2006 jGovi	230.00	Put		30233.00000	28996	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi			233.72800	233.51100		0.00	0.00	57.00
GOVI On 04/05/2006 jGovi	230.00	Call		55914.00000	57280	0.00	0.00	0.00
GOVI On 04/05/2006 jGovi	230.00	Put		20804.00000	20000	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi			238.02700	237.81100		0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Call		92763.00000	94387	0.00	0.00	0.00
GOVI On 03/08/2006 jGovi	230.00	Put		14653.00000	14117	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi			242.48400	242.27000		0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Call		133093.00000	134871	0.00	0.00	0.00
GOVI On 02/11/2006 jGovi	230.00	Put		10393.00000	10031	0.00	0.00	0.00
J152 On 28/02/2006 jSwap			7.10800	7.11100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			7.85200	7.86800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.11500	8.13700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			7.74500	7.76500		0.00	0.00	0.00
J194 On 28/02/2008 jSwap			7.56400	7.57600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			8.05200	8.07100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.05800	8.07800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.02300	8.04200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.01400	8.03200		0.00	0.00	0.00
JBAR On 16/03/2005 jBar			6.95700	6.95700		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			6.99000	6.99300		0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Call		108.00000	103	0.27	0.00	0.00
JFRA On 03/11/2005 jFra	7.25	Put		738.00000	740	0.27	0.00	0.00
JFRA On 02/02/2006 jFra			7.03300	7.02800		0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Call		570.00000	572	0.35	0.00	0.00
JFRA On 02/02/2006 jFra	7.25	Put		1114.00000	1104	0.35	0.00	0.00
JFRA On 04/05/2006 jFra			7.11900	7.11100		0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Call		1304.00000	1311	0.38	0.00	0.00
JFRA On 04/05/2006 jFra	7.00	Put		1032.00000	1020	0.38	0.00	0.00
JFRA On 03/08/2006 jFra			7.28400	7.27200		0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Call		1804.00000	1819	0.40	0.00	0.00
JFRA On 03/08/2006 jFra	7.00	Put		1138.00000	1124	0.40	0.00	0.00
JFRA On 02/11/2006 jFra			7.46100	7.47200		0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Call		2316.00000	2298	0.40	0.00	0.00
JFRA On 02/11/2006 jFra	7.00	Put		1161.00000	1170	0.40	0.00	0.00
JFRA On 01/02/2007 jFra			7.62700	7.61800		0.40	0.00	500.00
JFRA On 01/02/2007 jFra	7.50	Call		1992.00000	2002	0.40	0.00	0.00
JFRA On 01/02/2007 jFra	7.50	Put		1703.00000	1691	0.40	0.00	0.00
JFRA On 03/05/2007 jFra			7.88800	7.93300		0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Call		2719.00000	2654	0.43	0.00	0.00
JFRA On 03/05/2007 jFra	7.50	Put		1660.00000	1705	0.43	0.00	0.00
JFRA On 02/08/2007 jFra			7.99000	8.07700		0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Call		3341.00000	3216	0.48	0.00	0.00
JFRA On 02/08/2007 jFra	7.50	Put		1931.00000	2019	0.48	0.00	0.00
JFRA On 01/11/2007 jFra			7.93500	8.01400		0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		3715.00000	3596	0.52	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		2364.00000	2453	0.52	0.00	0.00
JN02 On 03/11/2005 jNote			7.40900	7.42200		2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Call		2775.00000	2624	2.79	0.00	0.00
JN02 On 03/11/2005 jNote	7.50	Put		4211.00000	4300	2.79	0.00	0.00
JN02 On 02/02/2006 jNote			7.53100	7.55300		0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Call		14715.00000	14433	0.00	0.00	0.00
JN02 On 02/02/2006 jNote	7.25	Put		9087.00000	9222	0.00	0.00	0.00
JN05 On 03/11/2005 jNote			7.91700	7.94000		6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Call		6246.00000	5729	6.00	0.00	0.00
JN05 On 03/11/2005 jNote	8.00	Put		8721.00000	9154	6.00	0.00	0.00
JN05 On 02/02/2006 jNote			7.99700	8.02200		0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Call		18088.00000	17393	0.00	0.00	0.00
JN05 On 02/02/2006 jNote	7.75	Put		6907.00000	7234	0.00	0.00	0.00
JN10 On 03/11/2005 jNote			8.09500	8.11600		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		16167.00000	15155	9.57	0.00	0.00
JN10 On 03/11/2005 jNote	8.00	Put		8230.00000	8650	9.57	0.00	0.00
JN10 On 02/02/2006 jNote			8.12900	8.15400		0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Call		17657.00000	16553	0.00	0.00	0.00
JN10 On 02/02/2006 jNote	8.00	Put		7149.00000	7744	0.00	0.00	0.00
JROD On 30/09/2005 jRod			6.73710	6.66300		0.00	0.00	0.00
JROD On 31/10/2005 jRod			6.57100	6.71800		0.00	0.00	0.00
JROD On 30/11/2005 jRod			6.64800	6.79900		0.00	0.00	0.00
JROD On 30/12/2005 jRod			6.73300	6.81000		0.00	0.00	0.00
JROD On 31/01/2006 jRod			6.79400	6.87000		0.00	0.00	0.00
JROD On 28/02/2006 jRod			6.86600	6.94500		0.00	0.00	0.00
JROD On 31/03/2006 jRod			6.95700	6.93300		0.00	0.00	0.00
JROD On 28/04/2006 jRod			6.93800	6.99000		0.00	0.00	0.00
JROD On 31/05/2006 jRod			7.00100	7.05300		0.00	0.00	0.00
JROD On 30/06/2006 jRod			7.05800	7.01300		0.00	0.00	0.00
JROD On 31/07/2006 jRod			7.01700	7.05600		0.00	0.00	0.00
JROD On 31/08/2006 jRod			7.06700	7.10600		0.00	0.00	0.00
R152 On 03/11/2005 Bond Future			7.08900	7.09300		0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Call		94.00000	92	0.34	0.00	0.00
R152 On 03/11/2005 Bond Future	6.75	Put		1164.00000	1149	0.34	0.00	0.00
R153 On 03/11/2005 Bond Future			7.87800	7.89400		4.70	5.00	249.00
R153 On 03/11/2005 Bond Future	8.00	Call		10052.00000	10381	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	8.00	Put		5371.00000	4991	4.95	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Call		4388.00000	4553	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	7.75	Put		10784.00000	10241	4.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Call		47841.00000	48528	5.95	0.00	0.00
R153 On 03/11/2005 Bond Future	9.00	Put		123.00000	101	5.95	0.00	5.00
R153 On 03/11/2005 Bond Future	8.50	Call		27397.00000	27991	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	8.50	Put		946.00000	831	5.45	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Call		27.00000	27	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.00	Put		40447.00000	39739	4.10	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Call		265.00000	273	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.25	Put		29210.00000	28510	4.30	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Call		1370.00000	1423	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	7.50	Put		18975.00000	18319	4.50	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Call		17999.00000	18483	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.25	Put		2369.00000	2145	5.20	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Call		37496.00000	38153	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	8.75	Put		350.00000	298	5.70	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Call		58209.00000	58909	6.20	0.00	0.00
R153 On 03/11/2005 Bond Future	9.25	Put		42.00000	33	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			7.93700	7.95400		4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Call		15444.00000	15766	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	8.00	Put		13514.00000	13121	4.95	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Call		9907.00000	10148	4.70	0.00	0.00
R153 On 02/02/2006 Bond Future	7.75	Put		18516.00000	18042	4.70	0.00	2.00
R153 On 02/02/2006 Bond Future	7.50	Call		5790.00000	5952	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.50	Put		25056.00000	24504	4.50	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Call		2962.00000	3057	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.25	Put		33006.00000	32387	4.30	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Call		1273.00000	1320	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	7.00	Put		42218.00000	41550	4.10	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Call		436.00000	454	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	6.75	Put		52405.00000	51709	3.90	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Call		22096.00000	22494	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.25	Put		9745.00000	9429	5.20	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Call		29633.00000	30098	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.50	Put		6977.00000	6728	5.45	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Call		37827.00000	38347	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	8.75	Put		4980.00000	4786	5.70	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Call		46480.00000	47046	5.95	0.00	0.00
R153 On 02/02/2006 Bond Future	9.00	Put		3556.00000	3407	5.95	0.00	0.00
R157 On 03/11/2005 Bond Future			8.11800	8.13900		8.00	0.00	13.00
R157 On 03/11/2005 Bond Future	8.25	Call		19294.00000	20165	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.25	Put		10174.00000	9310	8.41	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Call		8677.00000	9151	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	8.00	Put		20216.00000	18956	8.00	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Call		3.00000	4	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.00	Put		98625.00000	96890	6.71	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Call		68.00000	71	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.25	Put		76231.00000	74500	7.03	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Call		598.00000	636	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.50	Put		54769.00000	53072	7.36	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Call		2849.00000	3025	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	7.75	Put		35482.00000	33923	7.68	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Call		33926.00000	35156	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.50	Put		4570.00000	4065	8.82	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Call		51043.00000	52521	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	8.75	Put		1865.00000	1607	9.22	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Call		69309.00000	70925	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.00	Put		712.00000	594	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Call		87814.00000	89509	9.63	0.00	0.00
R157 On 03/11/2005 Bond Future	9.25	Put		193.00000	153	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		121557.00000	119822	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			8.16200	8.18400		8.15	0.00	1.00
R157 On 02/02/2006 Bond Future	8.25	Call		30849.00000	31704	8.57	0.00	0.00
R157 On 02/02/2006 Bond Future	8.25	Put		25549.00000	24631	8.57	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Call		20127.00000	20779	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	8.00	Put		35054.00000	33933	8.15	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Call		12022.00000	12473	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	7.75	Put		47593.00000	46271	7.82	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Call		438.00000	465	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	6.75	Put		122944.00000	121198	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Call		1108.00000	1171	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.00	Put		101206.00000	99496	6.94	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Call		2915.00000	3061	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.25	Put		81061.00000	79434	7.22	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Call		6350.00000	6626	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	7.50	Put		62990.00000	61493	7.50	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Call		43516.00000	44557	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.50	Put		18395.00000	17663	8.98	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Call		57730.00000	58930	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	8.75	Put		13185.00000	12612	9.40	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Call		72993.00000	74324	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.00	Put		9413.00000	8971	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Call		88191.00000	89649	9.81	0.00	0.00
R157 On 02/02/2006 Bond Future	9.25	Put		5955.00000	5640	9.81	0.00	0.00
R186 On 03/11/2005 Bond Future			7.80800	7.82800		11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Call		15458.00000	16265	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.75	Put		25171.00000	23499	12.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Call		1118.00000	1188	11.24	0.00	0.00
R186 On 03/11/2005 Bond Future	7.25	Put		75882.00000	73473	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		182118.00000	179638	9.71	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Call		5.00000	6	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	6.75	Put		144955.00000	142476	10.22	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Call		123.00000	129	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.00	Put		109309.00000	106835	10.73	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Call		5213.00000	5528	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	7.50	Put		46839.00000	44673	11.70	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Call		32774.00000	34179	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.00	Put		11750.00000	10675	12.78	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Call		55478.00000	57378	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.25	Put		4838.00000	4258	13.32	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Call		80981.00000	83191	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.50	Put		1801.00000	1531	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Call		107186.00000	109573	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	8.75	Put		493.00000	399	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		133333.00000	135787	13.86	0.00	0.00
R186 On 03/11/2005 Bond Future	9.00	Put		110.00000	84	13.86	0.00	0.00
R186 On 02/02/2006 Bond Future			7.82500	7.84600		12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Call		34159.00000	35222	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.75	Put		46025.00000	44507	13.17	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Call		20620.00000	21369	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	7.50	Put		64196.00000	62364	12.60	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Call		518.00000	551	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.50	Put		183591.00000	181043	10.67	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Call		1858.00000	1962	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	6.75	Put		148043.00000	145566	11.16	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Call		4889.00000	5130	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.00	Put		115568.00000	113228	11.54	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Call		10949.00000	11412	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	7.25	Put		87445.00000	85327	12.07	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Call		51088.00000	52458	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.00	Put		32402.00000	31190	13.75	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Call		70627.00000	72269	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.25	Put		22495.00000	21556	14.32	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Call		92012.00000	93882	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.50	Put		15496.00000	14784	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Call		113479.00000	115558	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	8.75	Put		9592.00000	9090	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Call		135979.00000	138223	14.89	0.00	0.00
R186 On 02/02/2006 Bond Future	9.00	Put		5694.00000	5357	14.89	0.00	0.00
R194 On 03/11/2005 Bond Future			7.59900	7.61000		2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Call		2266.00000	2314	2.51	0.00	0.00
R194 On 03/11/2005 Bond Future	7.50	Put		4635.00000	4446	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		29776.00000	29540	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		24223.00000	23986	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		18712.00000	18475	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		13327.00000	13091	2.20	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Call		654.00000	665	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.25	Put		8433.00000	8207	2.35	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Call		5212.00000	5316	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	7.75	Put		2207.00000	2075	2.66	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Call		9282.00000	9441	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.00	Put		937.00000	860	2.82	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Call		14008.00000	14206	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.25	Put		360.00000	321	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		19014.00000	19237	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.50	Put		96.00000	83	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Call		24173.00000	24406	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	8.75	Put		20.00000	17	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Call		29357.00000	29593	2.97	0.00	0.00
R194 On 03/11/2005 Bond Future	9.00	Put		3.00000	3	2.97	0.00	0.00
R194 On 02/02/2006 Bond Future			7.67300	7.68600		2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Call		7129.00000	7238	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.75	Put		5899.00000	5757	2.55	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Call		2496.00000	2548	2.25	0.00	0.00
R194 On 02/02/2006 Bond Future	7.25	Put		10929.00000	10731	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		28124.00000	27874	1.62	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Call		91.00000	94	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.50	Put		23238.00000	22991	1.77	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Call		386.00000	397	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	6.75	Put		18599.00000	18360	1.92	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Call		1108.00000	1136	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.00	Put		14417.00000	14194	2.07	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Call		4500.00000	4580	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	7.50	Put		8087.00000	7916	2.40	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Call		10288.00000	10423	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.00	Put		4269.00000	4154	2.70	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Call		13860.00000	14018	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.25	Put		3081.00000	2990	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Call		17470.00000	17652	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.50	Put		1960.00000	1892	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Call		21401.00000	21604	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	8.75	Put		1188.00000	1141	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Call		25574.00000	25793	2.85	0.00	0.00
R194 On 02/02/2006 Bond Future	9.00	Put		685.00000	654	2.85	0.00	0.00
R201 On 03/11/2005 Bond Future			8.11600	8.13700		7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Call		15083.00000	15778	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.25	Put		7758.00000	7085	8.36	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Call		6689.00000	7066	7.95	0.00	0.00
R201 On 03/11/2005 Bond Future	8.00	Put		15660.00000	14668	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	94270	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	76220	6.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Call		46.00000	48	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.25	Put		59948.00000	58582	6.98	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Call		428.00000	456	7.30	0.00	0.00
R201 On 03/11/2005 Bond Future	7.50	Put		43004.00000	41664	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		2141.00000	2278	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	7.75	Put		27743.00000	26512	7.63	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Call		26702.00000	27684	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.50	Put		3409.00000	3023	8.77	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Call		40298.00000	41475	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	8.75	Put		1358.00000	1166	9.18	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Call		54777.00000	56060	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.00	Put		503.00000	417	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Call		69432.00000	70773	9.59	0.00	0.00
R201 On 03/11/2005 Bond Future	9.25	Put		130.00000	103	9.59	0.00	0.00
R201 On 02/02/2006 Bond Future			8.15700	8.17800		8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Call		24225.00000	24872	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	8.25	Put		19655.00000	18964	8.93	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Call		9370.00000	9709	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	7.75	Put		37084.00000	36085	8.16	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Call		103.00000	109	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.50	Put		114411.00000	113080	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Call		302.00000	320	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	6.75	Put		96588.00000	95268	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Call		787.00000	831	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.00	Put		79410.00000	78116	7.15	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Call		2189.00000	2295	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.25	Put		63501.00000	62269	7.49	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Call		4922.00000	5128	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	7.50	Put		49267.00000	48135	7.83	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Call		15757.00000	16249	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.00	Put		27168.00000	26322	8.50	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Call		34280.00000	35070	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.50	Put		14044.00000	13496	9.36	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Call		45555.00000	46466	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	8.75	Put		9959.00000	9533	9.79	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Call		57693.00000	58705	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.00	Put		7040.00000	6713	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Call		69808.00000	70916	10.22	0.00	0.00
R201 On 02/02/2006 Bond Future	9.25	Put		4390.00000	4160	10.22	0.00	0.00
R203 On 03/11/2005 Bond Future			8.08400	8.10500		10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Call		10067.00000	10548	10.80	0.00	0.00
R203 On 03/11/2005 Bond Future	8.00	Put		18071.00000	16958	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future			8.11900	8.14000		10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Call		21550.00000	22158	10.80	0.00	0.00
R203 On 02/02/2006 Bond Future	8.00	Put		32064.00000	31104	10.80	0.00	0.00
R204 On 03/11/2005 Bond Future			8.07700	8.09800		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		21490.00000	22365	11.73	0.00	0.00
R204 On 03/11/2005 Bond Future	8.25	Put		9508.00000	8712	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future			8.10700	8.12800		11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Call		22876.00000	23526	11.73	0.00	0.00
R204 On 02/02/2006 Bond Future	8.00	Put		32977.00000	31979	11.73	0.00	0.00
R207 On 03/11/2005 Bond Future			8.05700	8.07800		0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Call		3308.00000	3831	0.00	0.00	0.00
R207 On 03/11/2005 Bond Future	8.00	Put		9541.00000	8391	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future			8.08300	8.10500		0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Call		7338.00000	7987	0.00	0.00	0.00
R207 On 02/02/2006 Bond Future	8.00	Put		15638.00000	14556	0.00	0.00	0.00
Total for Derivatives:							5.00	1,290.00

Grand Total: **5.00** **1,290.00**