



Derivatives Weekly Statistics Report

From 2005/10/31 To 2005/11/04

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2005	GOVI On 02-February-06			jGovi	230.3600	229.7690	230.3590	229.7690	463.00
01/11/2005	GOVI On 04-May-06			jGovi	234.6600	234.0670	234.6620	234.0670	195.00
01/11/2005	GOVI On 03-August-06			jGovi	239.1300	238.5330	239.1250	238.5330	0.00
01/11/2005	GOVI On 03-November-05			jGovi	226.3400	225.7510	226.3350	225.7510	463.00
01/11/2005	GOVI On 02-November-06			jGovi	243.7300	243.1520	243.7320	243.1520	0.00
01/11/2005	J152 On 28-February-06			jSwap	7.1800	7.1850	0.0015	0.0015	0.00
01/11/2005	J153 On 31-August-10			jSwap	7.7900	7.8360	0.0119	0.0139	0.00
01/11/2005	J157 On 15-September-15			jSwap	8.0300	8.0760	0.0364	0.0396	0.00
01/11/2005	J186 On 21-December-26			jSwap	7.6800	7.7330	0.0189	0.0246	0.00
01/11/2005	J194 On 28-February-08			jSwap	7.6900	7.7320	0.0043	0.0053	0.00
01/11/2005	J201 On 22-December-14			jSwap	7.9500	8.0030	0.0305	0.0340	0.00
01/11/2005	J203 On 15-September-17			jSwap	7.9900	8.0390	0.0378	0.0415	0.00
01/11/2005	J204 On 21-December-18			jSwap	7.9500	7.9910	0.0377	0.0413	0.00
01/11/2005	J207 On 15-January-20			jSwap	7.9400	7.9760	0.0056	0.0021	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2005	JBAR On 16-March-05			jBar	7.1200	7.1210	0.0000	0.0000	0.00
01/11/2005	JFRA On 02-February-06			jFra	7.3300	7.3910	0.0180	0.0181	0.00
01/11/2005	JFRA On 01-February-07			jFra	7.9500	8.0090	0.0194	0.0196	500.00
01/11/2005	JFRA On 04-May-06			jFra	7.6200	7.6550	0.0186	0.0187	0.00
01/11/2005	JFRA On 03-May-07			jFra	8.0200	8.0730	0.0196	0.0197	0.00
01/11/2005	JFRA On 03-August-06			jFra	7.7700	7.8360	0.0190	0.0192	0.00
01/11/2005	JFRA On 02-August-07			jFra	8.1000	8.2220	0.0198	0.0201	0.00
01/11/2005	JFRA On 03-November-05			jFra	7.1300	7.1380	0.0175	0.0175	0.00
01/11/2005	JFRA On 02-November-06			jFra	7.8600	7.9140	0.0192	0.0194	0.00
01/11/2005	JFRA On 01-November-07			jFra	8.1300	8.2480	0.0214	0.0217	0.00
01/11/2005	JN02 On 02-February-06			jNote	7.8400	7.9100	0.1449	0.1461	0.00
01/11/2005	JN02 On 03-November-05			jNote	7.7100	7.7650	0.1415	0.1424	0.00
01/11/2005	JN05 On 02-February-06			jNote	8.0600	8.0890	0.3300	0.3309	0.00
01/11/2005	JN05 On 03-November-05			jNote	7.9900	8.0230	0.3281	0.3290	0.00
01/11/2005	JN10 On 02-February-06			jNote	8.1200	8.1360	0.5538	0.5543	0.00
01/11/2005	JN10 On 03-November-05			jNote	8.0900	8.1020	0.5530	0.5533	0.00
01/11/2005	JROD On 31-January-06			jRod	7.0400	7.0470	0.0022	0.0022	0.00
01/11/2005	JROD On 28-February-06			jRod	6.9700	6.9780	0.0048	0.0048	0.00
01/11/2005	JROD On 31-March-06			jRod	7.0700	7.0770	0.0044	0.0043	0.00
01/11/2005	JROD On 28-April-06			jRod	7.1800	7.1830	0.0038	0.0037	0.00
01/11/2005	JROD On 31-May-06			jRod	7.1100	7.1180	0.0063	0.0063	0.00
01/11/2005	JROD On 30-June-06			jRod	7.2100	7.2160	0.0056	0.0055	0.00
01/11/2005	JROD On 31-July-06			jRod	7.3300	7.3320	0.0047	0.0047	0.00
01/11/2005	JROD On 31-August-06			jRod	7.2700	7.2730	0.0069	0.0069	0.00
01/11/2005	JROD On 30-November-05			jRod	6.7200	6.7210	0.0018	0.0018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2005	JROD On 30-December-05			jRod	6.8600	6.8640	0.0014	0.0014	0.00
01/11/2005	R152 On 03-November-05			Bond Future	7.2300	7.2370	103.6994	103.6972	0.00
01/11/2005	R153 On 02-February-06			Bond Future	7.8700	7.9190	125.0880	124.8606	263.00
01/11/2005	R153 On 04-May-06			Bond Future	7.8800	7.9410	120.8342	120.6064	0.00
01/11/2005	R153 On 03-August-06			Bond Future	7.8900	7.9520	123.1367	122.9098	0.00
01/11/2005	R153 On 03-November-05			Bond Future	7.8200	7.8690	122.8942	122.6679	141.00
01/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	17239	16041	17239	16041	0.00
01/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	12607	13687	12607	13687	0.00
01/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	23142	21704	23142	21704	0.00
01/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	23142	21704	23142	21704	0.00
01/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	23142	21704	23142	21704	0.00
01/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	23142	21704	23142	21704	0.00
01/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	23142	21704	23142	21704	0.00
01/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	8605	9446	8605	9446	20.00
01/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	8605	9446	8605	9446	20.00
01/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	8605	9446	8605	9446	20.00
01/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	8605	9446	8605	9446	20.00
01/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	8605	9446	8605	9446	20.00
01/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	8444	7720	8444	7720	0.00
01/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	23944	25498	23944	25498	0.00
01/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	12334	11379	12334	11379	0.00
01/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	17714	19037	17714	19037	0.00
01/11/2005	R157 On 02-February-06			Bond Future	8.0600	8.1160	141.2446	140.8145	140.00
01/11/2005	R157 On 04-May-06			Bond Future	8.0800	8.1380	137.0539	136.6258	0.00
01/11/2005	R157 On 03-August-06			Bond Future	8.1000	8.1520	139.6652	139.2392	0.00
01/11/2005	R157 On 03-November-05			Bond Future	8.0300	8.0780	138.7651	138.3411	6.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2005	R186 On 02-February-06			Bond Future	7.7500	7.8060	129.6019	128.8951	0.00
01/11/2005	R186 On 04-May-06			Bond Future	7.7500	7.8120	132.0269	131.3129	0.00
01/11/2005	R186 On 03-August-06			Bond Future	7.7600	7.8140	129.2396	128.5181	0.00
01/11/2005	R186 On 03-November-05			Bond Future	7.7400	7.7910	132.5344	131.8468	0.00
01/11/2005	R194 On 02-February-06			Bond Future	7.8100	7.8590	108.5061	108.4064	0.00
01/11/2005	R194 On 04-May-06			Bond Future	7.8400	7.8950	105.4642	105.3657	0.00
01/11/2005	R194 On 03-August-06			Bond Future	7.8500	7.9120	107.4720	107.3776	0.00
01/11/2005	R194 On 03-November-05			Bond Future	7.7300	7.7760	106.6020	106.5035	0.00
01/11/2005	R201 On 02-February-06			Bond Future	8.0400	8.0960	105.5914	105.2189	0.00
01/11/2005	R201 On 04-May-06			Bond Future	8.0600	8.1180	107.5663	107.1894	0.00
01/11/2005	R201 On 03-August-06			Bond Future	8.0700	8.1340	105.1926	104.8179	0.00
01/11/2005	R201 On 03-November-05			Bond Future	8.0100	8.0630	108.0751	107.7074	0.00
01/11/2005	R203 On 02-February-06			Bond Future	8.0400	8.0920	104.8567	104.4660	0.00
01/11/2005	R203 On 04-May-06			Bond Future	8.0600	8.1090	102.6416	102.2493	0.00
01/11/2005	R203 On 03-August-06			Bond Future	8.0700	8.1200	104.6001	104.1990	0.00
01/11/2005	R203 On 03-November-05			Bond Future	8.0100	8.0620	103.0134	102.6316	0.00
01/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	60282	57345	60282	57345	0.00
01/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	60282	57345	60282	57345	0.00
01/11/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	60282	57345	60282	57345	0.00
01/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	60282	57345	60282	57345	0.00
01/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	60282	57345	60282	57345	0.00
01/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	60282	57345	60282	57345	0.00
01/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	11804	12877	11804	12877	0.00
01/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	11804	12877	11804	12877	0.00
01/11/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	11804	12877	11804	12877	0.00
01/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	11804	12877	11804	12877	0.00
01/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	11804	12877	11804	12877	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	11804	12877	11804	12877	0.00
01/11/2005	R204 On 02-February-06			Bond Future	8.0200	8.0670	100.8731	100.5093	0.00
01/11/2005	R204 On 04-May-06			Bond Future	8.0400	8.0830	102.7663	102.3916	0.00
01/11/2005	R204 On 03-August-06			Bond Future	8.0500	8.0940	100.6777	100.3078	0.00
01/11/2005	R204 On 03-November-05			Bond Future	8.0000	8.0420	103.0701	102.7093	0.00
01/11/2005	R207 On 02-February-06			Bond Future	8.0000	8.0380	94.2595	93.9182	0.00
01/11/2005	R207 On 04-May-06			Bond Future	8.0100	8.0540	96.0252	95.6719	0.00
01/11/2005	R207 On 03-August-06			Bond Future	8.0200	8.0640	94.2098	93.8603	0.00
01/11/2005	R207 On 03-November-05			Bond Future	7.9700	8.0160	96.1841	95.8468	0.00
02/11/2005	GOVI On 02-February-06			jGovi	230.6500	230.3590	230.6490	230.3590	463.00
02/11/2005	GOVI On 04-May-06			jGovi	234.9400	234.6620	234.9420	234.6620	195.00
02/11/2005	GOVI On 03-August-06			jGovi	239.3700	239.1250	239.3720	239.1250	0.00
02/11/2005	GOVI On 03-November-05			jGovi	226.6200	226.3350	226.6230	226.3350	463.00
02/11/2005	GOVI On 02-November-06			jGovi	243.9300	243.7320	243.9250	243.7320	0.00
02/11/2005	J152 On 28-February-06			jSwap	7.1800	7.1830	0.0015	0.0015	0.00
02/11/2005	J153 On 31-August-10			jSwap	7.7500	7.7870	0.0105	0.0119	0.00
02/11/2005	J157 On 15-September-15			jSwap	8.0100	8.0280	0.0355	0.0364	0.00
02/11/2005	J186 On 21-December-26			jSwap	7.6600	7.6780	0.0173	0.0189	0.00
02/11/2005	J194 On 28-February-08			jSwap	7.6100	7.6890	0.0025	0.0043	0.00
02/11/2005	J201 On 22-December-14			jSwap	7.9400	7.9510	0.0296	0.0305	0.00
02/11/2005	J203 On 15-September-17			jSwap	7.9800	7.9890	0.0371	0.0378	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2005	J204 On 21-December-18			jSwap	7.9300	7.9480	0.0365	0.0377	0.00
02/11/2005	J207 On 15-January-20			jSwap	7.9200	7.9360	0.0072	0.0056	0.00
02/11/2005	JBAR On 16-March-05			jBar	7.1200	7.1210	0.0000	0.0000	0.00
02/11/2005	JFRA On 02-February-06			jFra	7.3000	7.3320	0.0179	0.0180	0.00
02/11/2005	JFRA On 01-February-07			jFra	7.9000	7.9520	0.0193	0.0194	500.00
02/11/2005	JFRA On 04-May-06			jFra	7.5700	7.6180	0.0185	0.0186	0.00
02/11/2005	JFRA On 03-May-07			jFra	7.9800	8.0200	0.0195	0.0196	0.00
02/11/2005	JFRA On 03-August-06			jFra	7.7100	7.7670	0.0189	0.0190	0.00
02/11/2005	JFRA On 02-August-07			jFra	7.9900	8.0980	0.0195	0.0198	0.00
02/11/2005	JFRA On 03-November-05			jFra	7.1300	7.1310	0.0175	0.0175	0.00
02/11/2005	JFRA On 02-November-06			jFra	7.8000	7.8600	0.0191	0.0192	0.00
02/11/2005	JFRA On 01-November-07			jFra	8.1100	8.1280	0.0213	0.0214	0.00
02/11/2005	JN02 On 02-February-06			jNote	7.7900	7.8390	0.1440	0.1449	0.00
02/11/2005	JN02 On 03-November-05			jNote	7.6600	7.7090	0.1406	0.1415	0.00
02/11/2005	JN05 On 02-February-06			jNote	8.0200	8.0560	0.3287	0.3300	0.00
02/11/2005	JN05 On 03-November-05			jNote	7.9500	7.9920	0.3268	0.3281	0.00
02/11/2005	JN10 On 02-February-06			jNote	8.0900	8.1210	0.5527	0.5538	0.00
02/11/2005	JN10 On 03-November-05			jNote	8.0600	8.0890	0.5517	0.5530	0.00
02/11/2005	JROD On 31-January-06			jRod	7.0400	7.0410	0.0022	0.0022	0.00
02/11/2005	JROD On 28-February-06			jRod	6.9700	6.9740	0.0049	0.0048	0.00
02/11/2005	JROD On 31-March-06			jRod	7.0700	7.0720	0.0044	0.0044	0.00
02/11/2005	JROD On 28-April-06			jRod	7.1700	7.1760	0.0038	0.0038	0.00
02/11/2005	JROD On 31-May-06			jRod	7.1100	7.1120	0.0063	0.0063	0.00
02/11/2005	JROD On 30-June-06			jRod	7.2100	7.2100	0.0056	0.0056	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2005	JROD On 31-July-06			jRod	7.3200	7.3250	0.0047	0.0047	0.00
02/11/2005	JROD On 31-August-06			jRod	7.2700	7.2690	0.0070	0.0069	0.00
02/11/2005	JROD On 30-November-05			jRod	6.7100	6.7180	0.0018	0.0018	0.00
02/11/2005	JROD On 30-December-05			jRod	6.8500	6.8580	0.0014	0.0014	0.00
02/11/2005	R152 On 03-November-05			Bond Future	7.2200	7.2300	103.7019	103.6994	0.00
02/11/2005	R153 On 02-February-06			Bond Future	7.8300	7.8650	125.2569	125.0880	263.00
02/11/2005	R153 On 04-May-06			Bond Future	7.8400	7.8840	120.9985	120.8342	0.00
02/11/2005	R153 On 03-August-06			Bond Future	7.8500	7.8920	123.2807	123.1367	0.00
02/11/2005	R153 On 03-November-05			Bond Future	7.7800	7.8180	123.0588	122.8942	141.00
02/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	18127	17239	18127	17239	0.00
02/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	11852	12607	11852	12607	0.00
02/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	24200	23142	24200	23142	0.00
02/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	24200	23142	24200	23142	0.00
02/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	24200	23142	24200	23142	0.00
02/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	24200	23142	24200	23142	0.00
02/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	24200	23142	24200	23142	0.00
02/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	8020	8605	8020	8605	20.00
02/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	8020	8605	8020	8605	20.00
02/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	8020	8605	8020	8605	20.00
02/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	8020	8605	8020	8605	20.00
02/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	8020	8605	8020	8605	20.00
02/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	8987	8444	8987	8444	0.00
02/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	22843	23944	22843	23944	0.00
02/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	13046	12334	13046	12334	0.00
02/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	16782	17714	16782	17714	0.00
02/11/2005	R157 On 02-February-06			Bond Future	8.0500	8.0630	141.3829	141.2446	140.00
02/11/2005	R157 On 04-May-06			Bond Future	8.0700	8.0840	137.1891	137.0539	0.00

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02/11/2005	R157 On 03-August-06			Bond Future	8.0800	8.0970	139.7740	139.6652	0.00
02/11/2005	R157 On 03-November-05			Bond Future	8.0100	8.0270	138.8985	138.7651	6.00
02/11/2005	R186 On 02-February-06			Bond Future	7.7300	7.7490	129.8013	129.6019	0.00
02/11/2005	R186 On 04-May-06			Bond Future	7.7400	7.7540	132.2249	132.0269	0.00
02/11/2005	R186 On 03-August-06			Bond Future	7.7400	7.7550	129.4117	129.2396	0.00
02/11/2005	R186 On 03-November-05			Bond Future	7.7200	7.7360	132.7355	132.5344	0.00
02/11/2005	R194 On 02-February-06			Bond Future	7.7100	7.8070	108.6982	108.5061	0.00
02/11/2005	R194 On 04-May-06			Bond Future	7.7300	7.8370	105.6514	105.4642	0.00
02/11/2005	R194 On 03-August-06			Bond Future	7.7300	7.8480	107.6463	107.4720	0.00
02/11/2005	R194 On 03-November-05			Bond Future	7.6400	7.7300	106.7930	106.6020	0.00
02/11/2005	R201 On 02-February-06			Bond Future	8.0200	8.0380	105.7009	105.5914	0.00
02/11/2005	R201 On 04-May-06			Bond Future	8.0400	8.0580	107.6671	107.5663	0.00
02/11/2005	R201 On 03-August-06			Bond Future	8.0600	8.0730	105.2789	105.1926	0.00
02/11/2005	R201 On 03-November-05			Bond Future	7.9900	8.0070	108.1871	108.0751	0.00
02/11/2005	R203 On 02-February-06			Bond Future	8.0300	8.0400	104.9396	104.8567	0.00
02/11/2005	R203 On 04-May-06			Bond Future	8.0500	8.0560	102.7233	102.6416	0.00
02/11/2005	R203 On 03-August-06			Bond Future	8.0600	8.0650	104.6659	104.6001	0.00
02/11/2005	R203 On 03-November-05			Bond Future	8.0000	8.0120	103.1053	103.0134	0.00
02/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	60734	60282	60734	60282	0.00
02/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	60734	60282	60734	60282	0.00
02/11/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	60734	60282	60734	60282	0.00
02/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	60734	60282	60734	60282	0.00
02/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	60734	60282	60734	60282	0.00
02/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	60734	60282	60734	60282	0.00
02/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	11597	11804	11597	11804	0.00
02/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	11597	11804	11597	11804	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	11597	11804	11597	11804	0.00
02/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	11597	11804	11597	11804	0.00
02/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	11597	11804	11597	11804	0.00
02/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	11597	11804	11597	11804	0.00
02/11/2005	R204 On 02-February-06			Bond Future	8.0000	8.0210	101.0080	100.8731	0.00
02/11/2005	R204 On 04-May-06			Bond Future	8.0200	8.0350	102.8916	102.7663	0.00
02/11/2005	R204 On 03-August-06			Bond Future	8.0300	8.0460	100.7937	100.6777	0.00
02/11/2005	R204 On 03-November-05			Bond Future	7.9800	7.9970	103.2068	103.0701	0.00
02/11/2005	R207 On 02-February-06			Bond Future	7.9800	7.9950	94.4189	94.2595	0.00
02/11/2005	R207 On 04-May-06			Bond Future	7.9900	8.0090	96.1749	96.0252	0.00
02/11/2005	R207 On 03-August-06			Bond Future	8.0000	8.0190	94.3501	94.2098	0.00
02/11/2005	R207 On 03-November-05			Bond Future	7.9600	7.9740	96.3373	96.1841	0.00
03/11/2005	GOVI On 02-February-06			jGovi	230.9100	230.6490	230.9100	230.6490	463.00
03/11/2005	GOVI On 04-May-06			jGovi	235.2300	234.9420	235.2310	234.9420	195.00
03/11/2005	GOVI On 03-August-06			jGovi	239.6800	239.3720	239.6840	239.3720	0.00
03/11/2005	GOVI On 03-November-05			jGovi	227.0400	226.6230	227.0390	226.6230	0.00
03/11/2005	GOVI On 02-November-06			jGovi	244.2500	243.9250	244.2520	243.9250	0.00
03/11/2005	J152 On 28-February-06			jSwap	7.1900	7.1820	0.0015	0.0015	0.00
03/11/2005	J153 On 31-August-10			jSwap	7.7400	7.7540	0.0101	0.0105	0.00
03/11/2005	J157 On 15-September-15			jSwap	7.9900	8.0140	0.0337	0.0355	0.00
03/11/2005	J186 On 21-December-26			jSwap	7.6300	7.6630	0.0141	0.0173	0.00
03/11/2005	J194 On 28-February-08			jSwap	7.6000	7.6080	0.0022	0.0025	0.00
03/11/2005	J201 On 22-December-14			jSwap	7.9100	7.9360	0.0279	0.0296	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2005	J203 On 15-September-17			jSwap	7.9500	7.9790	0.0348	0.0371	0.00
03/11/2005	J204 On 21-December-18			jSwap	7.9000	7.9330	0.0341	0.0365	0.00
03/11/2005	J207 On 15-January-20			jSwap	7.8900	7.9180	0.0098	0.0072	0.00
03/11/2005	JBAR On 16-March-05			jBar	7.1300	7.1210	0.0000	0.0000	0.00
03/11/2005	JFRA On 02-February-06			jFra	7.2500	7.2970	0.0178	0.0179	0.00
03/11/2005	JFRA On 01-February-07			jFra	7.8800	7.8980	0.0193	0.0193	500.00
03/11/2005	JFRA On 04-May-06			jFra	7.5100	7.5650	0.0184	0.0185	0.00
03/11/2005	JFRA On 03-May-07			jFra	7.9500	7.9830	0.0194	0.0195	0.00
03/11/2005	JFRA On 03-August-06			jFra	7.6600	7.7130	0.0187	0.0189	0.00
03/11/2005	JFRA On 02-August-07			jFra	8.0400	7.9870	0.0197	0.0195	0.00
03/11/2005	JFRA On 03-November-05			jFra	7.1300	7.1250	0.0175	0.0175	0.00
03/11/2005	JFRA On 02-November-06			jFra	7.7700	7.8020	0.0190	0.0191	0.00
03/11/2005	JFRA On 01-November-07			jFra	8.0300	8.1140	0.0211	0.0213	0.00
03/11/2005	JN02 On 02-February-06			jNote	7.7500	7.7870	0.1434	0.1440	0.00
03/11/2005	JN02 On 03-November-05			jNote	7.6300	7.6590	0.1402	0.1406	0.00
03/11/2005	JN05 On 02-February-06			jNote	7.9900	8.0150	0.3279	0.3287	0.00
03/11/2005	JN05 On 03-November-05			jNote	7.9300	7.9510	0.3261	0.3268	0.00
03/11/2005	JN10 On 02-February-06			jNote	8.0500	8.0900	0.5511	0.5527	0.00
03/11/2005	JN10 On 03-November-05			jNote	8.0200	8.0560	0.5500	0.5517	0.00
03/11/2005	JROD On 31-January-06			jRod	7.0400	7.0350	0.0022	0.0022	0.00
03/11/2005	JROD On 28-February-06			jRod	6.9700	6.9710	0.0048	0.0049	0.00
03/11/2005	JROD On 31-March-06			jRod	7.0700	7.0680	0.0044	0.0044	0.00
03/11/2005	JROD On 28-April-06			jRod	7.1700	7.1720	0.0038	0.0038	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2005	JROD On 31-May-06			jRod	7.1000	7.1090	0.0064	0.0063	0.00
03/11/2005	JROD On 30-June-06			jRod	7.2000	7.2060	0.0057	0.0056	0.00
03/11/2005	JROD On 31-July-06			jRod	7.3200	7.3210	0.0048	0.0047	0.00
03/11/2005	JROD On 31-August-06			jRod	7.2600	7.2650	0.0070	0.0070	0.00
03/11/2005	JROD On 30-November-05			jRod	6.7100	6.7140	0.0018	0.0018	0.00
03/11/2005	JROD On 30-December-05			jRod	6.8400	6.8530	0.0014	0.0014	0.00
03/11/2005	R152 On 03-November-05			Bond Future	7.1600	7.2220	103.7212	103.7019	0.00
03/11/2005	R153 On 02-February-06			Bond Future	7.8100	7.8250	125.3076	125.2569	263.00
03/11/2005	R153 On 04-May-06			Bond Future	7.8300	7.8430	121.0587	120.9985	0.00
03/11/2005	R153 On 03-August-06			Bond Future	7.8400	7.8540	123.3528	123.2807	0.00
03/11/2005	R153 On 03-November-05			Bond Future	7.7500	7.7810	123.1968	123.0588	0.00
03/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	13287	13046	13287	13046	0.00
03/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	16423	16782	16423	16782	0.00
03/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	18434	18127	18434	18127	0.00
03/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	11557	11852	11557	11852	0.00
03/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	24572	24200	24572	24200	0.00
03/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	24572	24200	24572	24200	0.00
03/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	24572	24200	24572	24200	0.00
03/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	24572	24200	24572	24200	0.00
03/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	24572	24200	24572	24200	0.00
03/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	7790	8020	7790	8020	20.00
03/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	7790	8020	7790	8020	20.00
03/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	7790	8020	7790	8020	20.00
03/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	7790	8020	7790	8020	20.00
03/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	7790	8020	7790	8020	20.00
03/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	9167	8987	9167	8987	0.00
03/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	22422	22843	22422	22843	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2005	R157 On 02-February-06			Bond Future	8.0200	8.0460	141.6030	141.3829	140.00
03/11/2005	R157 On 04-May-06			Bond Future	8.0400	8.0670	137.4280	137.1891	0.00
03/11/2005	R157 On 03-August-06			Bond Future	8.0500	8.0830	140.0307	139.7740	0.00
03/11/2005	R157 On 03-November-05			Bond Future	7.9800	8.0110	139.1992	138.8985	0.00
03/11/2005	R186 On 02-February-06			Bond Future	7.7000	7.7330	130.1891	129.8013	0.00
03/11/2005	R186 On 04-May-06			Bond Future	7.7100	7.7380	132.6224	132.2249	0.00
03/11/2005	R186 On 03-August-06			Bond Future	7.7100	7.7410	129.8435	129.4117	0.00
03/11/2005	R186 On 03-November-05			Bond Future	7.6800	7.7200	133.2403	132.7355	0.00
03/11/2005	R194 On 02-February-06			Bond Future	7.6900	7.7070	108.7232	108.6982	0.00
03/11/2005	R194 On 04-May-06			Bond Future	7.7100	7.7270	105.6872	105.6514	0.00
03/11/2005	R194 On 03-August-06			Bond Future	7.7000	7.7300	107.6892	107.6463	0.00
03/11/2005	R194 On 03-November-05			Bond Future	7.6200	7.6410	106.8382	106.7930	0.00
03/11/2005	R201 On 02-February-06			Bond Future	8.0000	8.0210	105.8686	105.7009	0.00
03/11/2005	R201 On 04-May-06			Bond Future	8.0100	8.0420	107.8501	107.6671	0.00
03/11/2005	R201 On 03-August-06			Bond Future	8.0300	8.0590	105.4764	105.2789	0.00
03/11/2005	R201 On 03-November-05			Bond Future	7.9500	7.9900	108.4511	108.1871	0.00
03/11/2005	R203 On 02-February-06			Bond Future	8.0000	8.0290	105.1813	104.9396	0.00
03/11/2005	R203 On 04-May-06			Bond Future	8.0100	8.0450	102.9762	102.7233	0.00
03/11/2005	R203 On 03-August-06			Bond Future	8.0200	8.0560	104.9298	104.6659	0.00
03/11/2005	R203 On 03-November-05			Bond Future	7.9600	8.0000	103.4125	103.1053	0.00
03/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	62697	60734	62697	60734	0.00
03/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	62697	60734	62697	60734	0.00
03/11/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	62697	60734	62697	60734	0.00
03/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	62697	60734	62697	60734	0.00
03/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	62697	60734	62697	60734	0.00
03/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	62697	60734	62697	60734	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	10922	11597	10922	11597	0.00
03/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	10922	11597	10922	11597	0.00
03/11/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	10922	11597	10922	11597	0.00
03/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	10922	11597	10922	11597	0.00
03/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	10922	11597	10922	11597	0.00
03/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	10922	11597	10922	11597	0.00
03/11/2005	R204 On 02-February-06			Bond Future	7.9700	8.0040	101.2546	101.0080	0.00
03/11/2005	R204 On 04-May-06			Bond Future	7.9900	8.0190	103.1508	102.8916	0.00
03/11/2005	R204 On 03-August-06			Bond Future	8.0000	8.0310	101.0651	100.7937	0.00
03/11/2005	R204 On 03-November-05			Bond Future	7.9400	7.9800	103.5296	103.2068	0.00
03/11/2005	R207 On 02-February-06			Bond Future	7.9500	7.9750	94.6586	94.4189	0.00
03/11/2005	R207 On 04-May-06			Bond Future	7.9600	7.9900	96.4358	96.1749	0.00
03/11/2005	R207 On 03-August-06			Bond Future	7.9700	8.0010	94.6158	94.3501	0.00
03/11/2005	R207 On 03-November-05			Bond Future	7.9100	7.9550	96.7014	96.3373	0.00
04/11/2005	GOVI On 02-February-06			jGovi	230.4400	230.9100	230.4360	230.9100	463.00
04/11/2005	GOVI On 04-May-06			jGovi	234.7400	235.2310	234.7390	235.2310	195.00
04/11/2005	GOVI On 03-August-06			jGovi	239.1800	239.6840	239.1770	239.6840	0.00
04/11/2005	GOVI On 02-November-06			jGovi	243.7300	244.2520	243.7330	244.2520	0.00
04/11/2005	J152 On 28-February-06			jSwap	7.1900	7.1890	0.0015	0.0015	0.00
04/11/2005	J153 On 31-August-10			jSwap	7.7800	7.7440	0.0115	0.0101	0.00
04/11/2005	J157 On 15-September-15			jSwap	8.0400	7.9880	0.0371	0.0337	0.00
04/11/2005	J186 On 21-December-26			jSwap	7.6700	7.6330	0.0182	0.0141	0.00
04/11/2005	J194 On 28-February-08			jSwap	7.6100	7.5980	0.0025	0.0022	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2005	J201 On 22-December-14			jSwap	7.9600	7.9120	0.0311	0.0279	0.00
04/11/2005	J203 On 15-September-17			jSwap	7.9900	7.9490	0.0380	0.0348	0.00
04/11/2005	J204 On 21-December-18			jSwap	7.9500	7.9040	0.0376	0.0341	0.00
04/11/2005	J207 On 15-January-20			jSwap	7.9300	7.8880	0.0060	0.0098	0.00
04/11/2005	JBAR On 16-March-05			jBar	7.1400	7.1290	0.0000	0.0000	0.00
04/11/2005	JFRA On 02-February-06			jFra	7.2700	7.2510	0.0178	0.0178	0.00
04/11/2005	JFRA On 01-February-07			jFra	7.8800	7.8750	0.0193	0.0193	500.00
04/11/2005	JFRA On 04-May-06			jFra	7.5300	7.5050	0.0184	0.0184	0.00
04/11/2005	JFRA On 03-May-07			jFra	7.9500	7.9480	0.0194	0.0194	0.00
04/11/2005	JFRA On 03-August-06			jFra	7.6600	7.6580	0.0187	0.0187	0.00
04/11/2005	JFRA On 02-August-07			jFra	8.0100	8.0440	0.0196	0.0197	0.00
04/11/2005	JFRA On 02-November-06			jFra	7.7800	7.7670	0.0190	0.0190	0.00
04/11/2005	JFRA On 01-November-07			jFra	8.0900	8.0250	0.0213	0.0211	0.00
04/11/2005	JN02 On 02-February-06			jNote	7.7600	7.7510	0.1436	0.1434	0.00
04/11/2005	JN05 On 02-February-06			jNote	8.0600	7.9900	0.3303	0.3279	0.00
04/11/2005	JN10 On 02-February-06			jNote	8.1300	8.0540	0.5544	0.5511	0.00
04/11/2005	JROD On 31-January-06			jRod	6.8800	7.0360	0.0023	0.0022	0.00
04/11/2005	JROD On 28-February-06			jRod	6.9000	6.9740	0.0049	0.0048	0.00
04/11/2005	JROD On 31-March-06			jRod	6.9900	7.0700	0.0044	0.0044	0.00
04/11/2005	JROD On 28-April-06			jRod	7.0900	7.1690	0.0039	0.0038	0.00
04/11/2005	JROD On 31-May-06			jRod	7.0500	7.1040	0.0065	0.0064	0.00
04/11/2005	JROD On 30-June-06			jRod	7.1400	7.1990	0.0057	0.0057	0.00
04/11/2005	JROD On 31-July-06			jRod	7.2600	7.3150	0.0049	0.0048	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2005	JROD On 31-August-06			jRod	7.2100	7.2620	0.0071	0.0070	0.00
04/11/2005	JROD On 30-November-05			jRod	6.5600	6.7070	0.0018	0.0018	0.00
04/11/2005	JROD On 30-December-05			jRod	6.6900	6.8440	0.0015	0.0014	0.00
04/11/2005	R153 On 02-February-06			Bond Future	7.8500	7.8130	125.1471	125.3076	263.00
04/11/2005	R153 On 04-May-06			Bond Future	7.8700	7.8280	120.8943	121.0587	0.00
04/11/2005	R153 On 03-August-06			Bond Future	7.8800	7.8350	123.1822	123.3528	0.00
04/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	12485	13287	12485	13287	0.00
04/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	17264	16423	17264	16423	0.00
04/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	23428	24572	23428	24572	0.00
04/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	23428	24572	23428	24572	0.00
04/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	23428	24572	23428	24572	0.00
04/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	23428	24572	23428	24572	0.00
04/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	23428	24572	23428	24572	0.00
04/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	8290	7790	8290	7790	20.00
04/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	8290	7790	8290	7790	20.00
04/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	8290	7790	8290	7790	20.00
04/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	8290	7790	8290	7790	20.00
04/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	8290	7790	8290	7790	20.00
04/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	17455	18434	17455	18434	0.00
04/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	12222	11557	12222	11557	0.00
04/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	8540	9167	8540	9167	0.00
04/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	23439	22422	23439	22422	0.00
04/11/2005	R157 On 02-February-06			Bond Future	8.0700	8.0190	141.1795	141.6030	140.00
04/11/2005	R157 On 04-May-06			Bond Future	8.0900	8.0370	136.9903	137.4280	0.00
04/11/2005	R157 On 03-August-06			Bond Future	8.1100	8.0500	139.5799	140.0307	0.00
04/11/2005	R186 On 02-February-06			Bond Future	7.7400	7.7020	129.6766	130.1891	0.00
04/11/2005	R186 On 04-May-06			Bond Future	7.7500	7.7060	132.1011	132.6224	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2005	R186 On 03-August-06			Bond Future	7.7500	7.7060	129.3010	129.8435	0.00
04/11/2005	R194 On 02-February-06			Bond Future	7.7100	7.6940	108.6924	108.7232	0.00
04/11/2005	R194 On 04-May-06			Bond Future	7.7300	7.7060	105.6514	105.6872	0.00
04/11/2005	R194 On 03-August-06			Bond Future	7.7300	7.7010	107.6508	107.6892	0.00
04/11/2005	R201 On 02-February-06			Bond Future	8.0500	7.9950	105.5335	105.8686	0.00
04/11/2005	R201 On 04-May-06			Bond Future	8.0700	8.0130	107.5097	107.8501	0.00
04/11/2005	R201 On 03-August-06			Bond Future	8.0800	8.0270	105.1249	105.4764	0.00
04/11/2005	R203 On 02-February-06			Bond Future	8.0400	7.9970	104.8341	105.1813	0.00
04/11/2005	R203 On 04-May-06			Bond Future	8.0600	8.0110	102.6193	102.9762	0.00
04/11/2005	R203 On 03-August-06			Bond Future	8.0700	8.0200	104.5635	104.9298	0.00
04/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	59873	62697	59873	62697	0.00
04/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	59873	62697	59873	62697	0.00
04/11/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	59873	62697	59873	62697	0.00
04/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	59873	62697	59873	62697	0.00
04/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	59873	62697	59873	62697	0.00
04/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	59873	62697	59873	62697	0.00
04/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	11761	10922	11761	10922	0.00
04/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	11761	10922	11761	10922	0.00
04/11/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	11761	10922	11761	10922	0.00
04/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	11761	10922	11761	10922	0.00
04/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	11761	10922	11761	10922	0.00
04/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	11761	10922	11761	10922	0.00
04/11/2005	R204 On 02-February-06			Bond Future	8.0200	7.9730	100.8889	101.2546	0.00
04/11/2005	R204 On 04-May-06			Bond Future	8.0300	7.9860	102.7741	103.1508	0.00
04/11/2005	R204 On 03-August-06			Bond Future	8.0500	7.9960	100.6777	101.0651	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2005	R207 On 02-February-06			Bond Future	7.9900	7.9450	94.2914	94.6586	0.00
04/11/2005	R207 On 04-May-06			Bond Future	8.0100	7.9570	96.0567	96.4358	0.00
04/11/2005	R207 On 03-August-06			Bond Future	8.0200	7.9670	94.2332	94.6158	0.00
Grand Total:									7,864.00