



# Derivatives Weekly Statistics Report

From 2005/11/07 To 2005/11/11

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2005	GOVI On 02-February-06			jGovi	229.8100	230.4360	229.8060	230.4360	463.00
07/11/2005	GOVI On 04-May-06			jGovi	234.1100	234.7390	234.1050	234.7390	195.00
07/11/2005	GOVI On 03-August-06			jGovi	238.5500	239.1770	238.5490	239.1770	0.00
07/11/2005	GOVI On 02-November-06			jGovi	243.1200	243.7330	243.1180	243.7330	0.00
07/11/2005	J152 On 28-February-06			jSwap	7.1800	7.1880	0.0015	0.0015	0.00
07/11/2005	J153 On 31-August-10			jSwap	7.8300	7.7780	0.0137	0.0115	0.00
07/11/2005	J157 On 15-September-15			jSwap	8.1000	8.0380	0.0411	0.0371	0.00
07/11/2005	J186 On 21-December-26			jSwap	7.7200	7.6720	0.0231	0.0182	0.00
07/11/2005	J194 On 28-February-08			jSwap	7.6500	7.6110	0.0033	0.0025	0.00
07/11/2005	J201 On 22-December-14			jSwap	8.0200	7.9590	0.0348	0.0311	0.00
07/11/2005	J203 On 15-September-17			jSwap	8.0600	7.9920	0.0429	0.0380	0.00
07/11/2005	J204 On 21-December-18			jSwap	8.0000	7.9460	0.0423	0.0376	0.00
07/11/2005	J207 On 15-January-20			jSwap	7.9900	7.9310	0.0013	0.0060	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
07/11/2005	JBAR On 16-March-05			jBar	7.1400	7.1360	0.0000	0.0000	0.00
07/11/2005	JFRA On 02-February-06			jFra	7.3200	7.2700	0.0179	0.0178	0.00
07/11/2005	JFRA On 01-February-07			jFra	7.9600	7.8770	0.0195	0.0193	500.00
07/11/2005	JFRA On 04-May-06			jFra	7.6100	7.5270	0.0186	0.0184	0.00
07/11/2005	JFRA On 03-May-07			jFra	8.0300	7.9490	0.0196	0.0194	0.00
07/11/2005	JFRA On 03-August-06			jFra	7.7500	7.6570	0.0189	0.0187	0.00
07/11/2005	JFRA On 02-August-07			jFra	8.0900	8.0100	0.0198	0.0196	0.00
07/11/2005	JFRA On 02-November-06			jFra	7.8500	7.7810	0.0192	0.0190	0.00
07/11/2005	JFRA On 01-November-07			jFra	8.1000	8.0920	0.0213	0.0213	0.00
07/11/2005	JN02 On 02-February-06			jNote	7.8300	7.7620	0.1448	0.1436	0.00
07/11/2005	JN05 On 02-February-06			jNote	8.1300	8.0560	0.3327	0.3303	0.00
07/11/2005	JN10 On 02-February-06			jNote	8.2000	8.1260	0.5577	0.5544	0.00
07/11/2005	JROD On 31-January-06			jRod	7.0200	6.8830	0.0023	0.0023	0.00
07/11/2005	JROD On 28-February-06			jRod	6.9600	6.8960	0.0049	0.0049	0.00
07/11/2005	JROD On 31-March-06			jRod	7.0600	6.9910	0.0044	0.0044	0.00
07/11/2005	JROD On 28-April-06			jRod	7.1500	7.0880	0.0039	0.0039	0.00
07/11/2005	JROD On 31-May-06			jRod	7.0900	7.0490	0.0065	0.0065	0.00
07/11/2005	JROD On 30-June-06			jRod	7.1800	7.1430	0.0058	0.0057	0.00
07/11/2005	JROD On 31-July-06			jRod	7.2900	7.2550	0.0049	0.0049	0.00
07/11/2005	JROD On 31-August-06			jRod	7.2400	7.2140	0.0072	0.0071	0.00
07/11/2005	JROD On 30-November-05			jRod	6.7000	6.5550	0.0018	0.0018	0.00
07/11/2005	JROD On 30-December-05			jRod	6.8300	6.6920	0.0015	0.0015	0.00
07/11/2005	R153 On 02-February-06			Bond Future	7.9100	7.8510	124.8984	125.1471	263.00
07/11/2005	R153 On 04-May-06			Bond Future	7.9300	7.8690	120.6463	120.8943	0.00
07/11/2005	R153 On 03-August-06			Bond Future	7.9500	7.8800	122.9363	123.1822	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
07/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	11551	12485	11551	12485	0.00
07/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	18810	17264	18810	17264	0.00
07/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	21961	23428	21961	23428	0.00
07/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	21961	23428	21961	23428	0.00
07/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	21961	23428	21961	23428	0.00
07/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	21961	23428	21961	23428	0.00
07/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	21961	23428	21961	23428	0.00
07/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	9303	8290	9303	8290	20.00
07/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	9303	8290	9303	8290	20.00
07/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	9303	8290	9303	8290	20.00
07/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	9303	8290	9303	8290	20.00
07/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	9303	8290	9303	8290	20.00
07/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	16256	17455	16256	17455	0.00
07/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	13503	12222	13503	12222	0.00
07/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	7851	8540	7851	8540	0.00
07/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	25230	23439	25230	23439	0.00
07/11/2005	R157 On 02-February-06			Bond Future	8.1300	8.0710	140.6689	141.1795	140.00
07/11/2005	R157 On 04-May-06			Bond Future	8.1600	8.0920	136.4756	136.9903	0.00
07/11/2005	R157 On 03-August-06			Bond Future	8.1700	8.1080	139.0693	139.5799	0.00
07/11/2005	R186 On 02-February-06			Bond Future	7.7900	7.7430	129.0434	129.6766	0.00
07/11/2005	R186 On 04-May-06			Bond Future	7.8000	7.7480	131.4601	132.1011	0.00
07/11/2005	R186 On 03-August-06			Bond Future	7.8000	7.7500	128.6521	129.3010	0.00
07/11/2005	R194 On 02-February-06			Bond Future	7.7600	7.7100	108.6040	108.6924	0.00
07/11/2005	R194 On 04-May-06			Bond Future	7.7800	7.7270	105.5663	105.6514	0.00
07/11/2005	R194 On 03-August-06			Bond Future	7.7800	7.7270	107.5709	107.6508	0.00
07/11/2005	R201 On 02-February-06			Bond Future	8.1100	8.0470	105.1357	105.5335	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
07/11/2005	R201 On 04-May-06			Bond Future	8.1300	8.0670	107.1017	107.5097	0.00
07/11/2005	R201 On 03-August-06			Bond Future	8.1500	8.0840	104.7199	105.1249	0.00
07/11/2005	R203 On 02-February-06			Bond Future	8.1100	8.0430	104.3238	104.8341	0.00
07/11/2005	R203 On 04-May-06			Bond Future	8.1300	8.0590	102.1092	102.6193	0.00
07/11/2005	R203 On 03-August-06			Bond Future	8.1400	8.0700	104.0464	104.5635	0.00
07/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	55904	59873	55904	59873	0.00
07/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	55904	59873	55904	59873	0.00
07/11/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	55904	59873	55904	59873	0.00
07/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	55904	59873	55904	59873	0.00
07/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	55904	59873	55904	59873	0.00
07/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	55904	59873	55904	59873	0.00
07/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	12962	11761	12962	11761	0.00
07/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	12962	11761	12962	11761	0.00
07/11/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	12962	11761	12962	11761	0.00
07/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	12962	11761	12962	11761	0.00
07/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	12962	11761	12962	11761	0.00
07/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	12962	11761	12962	11761	0.00
07/11/2005	R204 On 02-February-06			Bond Future	8.0800	8.0190	100.3989	100.8889	0.00
07/11/2005	R204 On 04-May-06			Bond Future	8.1000	8.0340	102.2826	102.7741	0.00
07/11/2005	R204 On 03-August-06			Bond Future	8.1100	8.0460	100.1849	100.6777	0.00
07/11/2005	R207 On 02-February-06			Bond Future	8.0500	7.9910	93.8311	94.2914	0.00
07/11/2005	R207 On 04-May-06			Bond Future	8.0600	8.0050	95.5936	96.0567	0.00
07/11/2005	R207 On 03-August-06			Bond Future	8.0800	8.0160	93.7597	94.2332	0.00
08/11/2005	GOVI On 02-February-06			jGovi	230.3100	229.8060	230.3120	229.8060	463.00
08/11/2005	GOVI On 04-May-06			jGovi	234.6200	234.1050	234.6170	234.1050	195.00
08/11/2005	GOVI On 03-August-06			jGovi	239.0600	238.5490	239.0640	238.5490	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
08/11/2005	GOVI On 02-November-06			jGovi	243.6300	243.1180	243.6320	243.1180	0.00
08/11/2005	J152 On 28-February-06			jSwap	7.1800	7.1840	0.0015	0.0015	0.00
08/11/2005	J153 On 31-August-10			jSwap	7.8000	7.8310	0.0123	0.0137	0.00
08/11/2005	J157 On 15-September-15			jSwap	8.0500	8.0970	0.0381	0.0411	0.00
08/11/2005	J186 On 21-December-26			jSwap	7.6700	7.7190	0.0181	0.0231	0.00
08/11/2005	J194 On 28-February-08			jSwap	7.6200	7.6470	0.0028	0.0033	0.00
08/11/2005	J201 On 22-December-14			jSwap	7.9700	8.0150	0.0320	0.0348	0.00
08/11/2005	J203 On 15-September-17			jSwap	8.0000	8.0560	0.0388	0.0429	0.00
08/11/2005	J204 On 21-December-18			jSwap	7.9500	8.0030	0.0380	0.0423	0.00
08/11/2005	J207 On 15-January-20			jSwap	7.9300	7.9850	0.0058	0.0013	0.00
08/11/2005	JBAR On 16-March-05			jBar	7.1400	7.1360	0.0000	0.0000	0.00
08/11/2005	JFRA On 02-February-06			jFra	7.3000	7.3240	0.0179	0.0179	0.00
08/11/2005	JFRA On 01-February-07			jFra	7.9300	7.9580	0.0194	0.0195	500.00
08/11/2005	JFRA On 04-May-06			jFra	7.5800	7.6060	0.0186	0.0186	0.00
08/11/2005	JFRA On 03-May-07			jFra	8.0200	8.0320	0.0196	0.0196	0.00
08/11/2005	JFRA On 03-August-06			jFra	7.7300	7.7450	0.0189	0.0189	0.00
08/11/2005	JFRA On 02-August-07			jFra	7.9900	8.0940	0.0195	0.0198	0.00
08/11/2005	JFRA On 02-November-06			jFra	7.8300	7.8540	0.0192	0.0192	0.00
08/11/2005	JFRA On 01-November-07			jFra	8.1000	8.1030	0.0213	0.0213	0.00
08/11/2005	JN02 On 02-February-06			jNote	7.8000	7.8310	0.1442	0.1448	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
08/11/2005	JN05 On 02-February-06			jNote	8.0800	8.1290	0.3310	0.3327	0.00
08/11/2005	JN10 On 02-February-06			jNote	8.1600	8.2010	0.5562	0.5577	0.00
08/11/2005	JROD On 31-January-06			jRod	7.0100	7.0180	0.0023	0.0023	0.00
08/11/2005	JROD On 28-February-06			jRod	6.9600	6.9640	0.0049	0.0049	0.00
08/11/2005	JROD On 31-March-06			jRod	7.0600	7.0570	0.0045	0.0044	0.00
08/11/2005	JROD On 28-April-06			jRod	7.1500	7.1530	0.0039	0.0039	0.00
08/11/2005	JROD On 31-May-06			jRod	7.0900	7.0900	0.0065	0.0065	0.00
08/11/2005	JROD On 30-June-06			jRod	7.1800	7.1820	0.0058	0.0058	0.00
08/11/2005	JROD On 31-July-06			jRod	7.2900	7.2940	0.0050	0.0049	0.00
08/11/2005	JROD On 31-August-06			jRod	7.2400	7.2440	0.0072	0.0072	0.00
08/11/2005	JROD On 30-November-05			jRod	6.6900	6.6970	0.0018	0.0018	0.00
08/11/2005	JROD On 30-December-05			jRod	6.8200	6.8290	0.0015	0.0015	0.00
08/11/2005	R153 On 02-February-06			Bond Future	7.8700	7.9100	125.0585	124.8984	266.00
08/11/2005	R153 On 04-May-06			Bond Future	7.8900	7.9310	120.8062	120.6463	0.00
08/11/2005	R153 On 03-August-06			Bond Future	7.9000	7.9450	123.0951	122.9363	0.00
08/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	17084	16256	17084	16256	0.00
08/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	12732	13503	12732	13503	0.00
08/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	12209	11551	12209	11551	0.00
08/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	17869	18810	17869	18810	0.00
08/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	22958	21961	22958	21961	0.00
08/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	22958	21961	22958	21961	0.00
08/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	22958	21961	22958	21961	0.00
08/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	22958	21961	22958	21961	0.00
08/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	22958	21961	22958	21961	0.00
08/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	8701	9303	8701	9303	20.00
08/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	8701	9303	8701	9303	20.00
08/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	8701	9303	8701	9303	20.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	8701	9303	8701	9303	20.00
08/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	8701	9303	8701	9303	20.00
08/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	8348	7851	8348	7851	0.00
08/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	24128	25230	24128	25230	0.00
08/11/2005	R157 On 02-February-06			Bond Future	8.0900	8.1340	141.0496	140.6689	140.00
08/11/2005	R157 On 04-May-06			Bond Future	8.1100	8.1570	136.8634	136.4756	0.00
08/11/2005	R157 On 03-August-06			Bond Future	8.1200	8.1740	139.4636	139.0693	0.00
08/11/2005	R186 On 02-February-06			Bond Future	7.7400	7.7940	129.6766	129.0434	0.00
08/11/2005	R186 On 04-May-06			Bond Future	7.7500	7.8000	132.1011	131.4601	0.00
08/11/2005	R186 On 03-August-06			Bond Future	7.7500	7.8030	129.3133	128.6521	0.00
08/11/2005	R194 On 02-February-06			Bond Future	7.7300	7.7560	108.6578	108.6040	0.00
08/11/2005	R194 On 04-May-06			Bond Future	7.7500	7.7770	105.6207	105.5663	0.00
08/11/2005	R194 On 03-August-06			Bond Future	7.7500	7.7810	107.6227	107.5709	0.00
08/11/2005	R201 On 02-February-06			Bond Future	8.0600	8.1090	105.4370	105.1357	0.00
08/11/2005	R201 On 04-May-06			Bond Future	8.0800	8.1320	107.4091	107.1017	0.00
08/11/2005	R201 On 03-August-06			Bond Future	8.1000	8.1500	105.0266	104.7199	0.00
08/11/2005	R203 On 02-February-06			Bond Future	8.0500	8.1110	104.7513	104.3238	0.00
08/11/2005	R203 On 04-May-06			Bond Future	8.0700	8.1280	102.5452	102.1092	0.00
08/11/2005	R203 On 03-August-06			Bond Future	8.0800	8.1410	104.4905	104.0464	0.00
08/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	59146	55904	59146	55904	0.00
08/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	59146	55904	59146	55904	0.00
08/11/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	59146	55904	59146	55904	0.00
08/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	59146	55904	59146	55904	0.00
08/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	59146	55904	59146	55904	0.00
08/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	59146	55904	59146	55904	0.00

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08/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	11764	12962	11764	12962	0.00
08/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	11764	12962	11764	12962	0.00
08/11/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	11764	12962	11764	12962	0.00
08/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	11764	12962	11764	12962	0.00
08/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	11764	12962	11764	12962	0.00
08/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	11764	12962	11764	12962	0.00
08/11/2005	R204 On 02-February-06			Bond Future	8.0200	8.0810	100.8493	100.3989	0.00
08/11/2005	R204 On 04-May-06			Bond Future	8.0400	8.0970	102.7350	102.2826	0.00
08/11/2005	R204 On 03-August-06			Bond Future	8.0500	8.1100	100.6468	100.1849	0.00
08/11/2005	R207 On 02-February-06			Bond Future	7.9900	8.0490	94.2755	93.8311	0.00
08/11/2005	R207 On 04-May-06			Bond Future	8.0100	8.0640	96.0409	95.5936	0.00
08/11/2005	R207 On 03-August-06			Bond Future	8.0200	8.0770	94.2176	93.7597	0.00
09/11/2005	GOVI On 02-February-06			jGovi	230.7800	230.3120	230.7830	230.3120	463.00
09/11/2005	GOVI On 04-May-06			jGovi	235.0900	234.6170	235.0920	234.6170	195.00
09/11/2005	GOVI On 03-August-06			jGovi	239.5300	239.0640	239.5320	239.0640	0.00
09/11/2005	GOVI On 02-November-06			jGovi	244.0800	243.6320	244.0840	243.6320	0.00
09/11/2005	J152 On 28-February-06			jSwap	7.1800	7.1820	0.0016	0.0015	0.00
09/11/2005	J153 On 31-August-10			jSwap	7.7600	7.7970	0.0109	0.0123	0.00
09/11/2005	J157 On 15-September-15			jSwap	8.0100	8.0520	0.0350	0.0381	0.00
09/11/2005	J186 On 21-December-26			jSwap	7.6400	7.6710	0.0146	0.0181	0.00
09/11/2005	J194 On 28-February-08			jSwap	7.5800	7.6240	0.0019	0.0028	0.00
09/11/2005	J201 On 22-December-14			jSwap	7.9200	7.9720	0.0288	0.0320	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
09/11/2005	J203 On 15-September-17			jSwap	7.9600	8.0020	0.0354	0.0388	0.00
09/11/2005	J204 On 21-December-18			jSwap	7.9100	7.9510	0.0348	0.0380	0.00
09/11/2005	J207 On 15-January-20			jSwap	7.9000	7.9330	0.0090	0.0058	0.00
09/11/2005	JBAR On 16-March-05			jBar	7.1400	7.1360	0.0000	0.0000	0.00
09/11/2005	JFRA On 02-February-06			jFra	7.3000	7.3030	0.0179	0.0179	0.00
09/11/2005	JFRA On 01-February-07			jFra	7.9000	7.9280	0.0193	0.0194	500.00
09/11/2005	JFRA On 04-May-06			jFra	7.5600	7.5790	0.0185	0.0186	0.00
09/11/2005	JFRA On 03-May-07			jFra	7.9800	8.0150	0.0195	0.0196	0.00
09/11/2005	JFRA On 03-August-06			jFra	7.7100	7.7260	0.0189	0.0189	0.00
09/11/2005	JFRA On 02-August-07			jFra	7.9100	7.9930	0.0193	0.0195	0.00
09/11/2005	JFRA On 02-November-06			jFra	7.8100	7.8310	0.0191	0.0192	0.00
09/11/2005	JFRA On 01-November-07			jFra	8.0100	8.0950	0.0210	0.0213	0.00
09/11/2005	JN02 On 02-February-06			jNote	7.7700	7.8010	0.1436	0.1442	0.00
09/11/2005	JN05 On 02-February-06			jNote	8.0300	8.0790	0.3294	0.3310	0.00
09/11/2005	JN10 On 02-February-06			jNote	8.1000	8.1630	0.5533	0.5562	0.00
09/11/2005	JROD On 31-January-06			jRod	7.0100	7.0120	0.0023	0.0023	0.00
09/11/2005	JROD On 28-February-06			jRod	6.9600	6.9610	0.0049	0.0049	0.00
09/11/2005	JROD On 31-March-06			jRod	7.0500	7.0550	0.0045	0.0045	0.00
09/11/2005	JROD On 28-April-06			jRod	7.1500	7.1510	0.0039	0.0039	0.00
09/11/2005	JROD On 31-May-06			jRod	7.0900	7.0880	0.0065	0.0065	0.00
09/11/2005	JROD On 30-June-06			jRod	7.1800	7.1790	0.0058	0.0058	0.00
09/11/2005	JROD On 31-July-06			jRod	7.2900	7.2900	0.0050	0.0050	0.00
09/11/2005	JROD On 31-August-06			jRod	7.2400	7.2390	0.0073	0.0072	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
09/11/2005	JROD On 30-November-05			jRod	6.6900	6.6940	0.0018	0.0018	0.00
09/11/2005	JROD On 30-December-05			jRod	6.8200	6.8240	0.0015	0.0015	0.00
09/11/2005	R153 On 02-February-06			Bond Future	7.8300	7.8720	125.2231	125.0585	266.00
09/11/2005	R153 On 04-May-06			Bond Future	7.8500	7.8910	120.9705	120.8062	0.00
09/11/2005	R153 On 03-August-06			Bond Future	7.8600	7.9030	123.2579	123.0951	0.00
09/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	17965	17084	17965	17084	0.00
09/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	11971	12732	11971	12732	0.00
09/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	12914	12209	12914	12209	0.00
09/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	16932	17869	16932	17869	0.00
09/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	24010	22958	24010	22958	0.00
09/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	24010	22958	24010	22958	0.00
09/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	24010	22958	24010	22958	0.00
09/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	24010	22958	24010	22958	0.00
09/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	24010	22958	24010	22958	0.00
09/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	8111	8701	8111	8701	20.00
09/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	8111	8701	8111	8701	20.00
09/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	8111	8701	8111	8701	20.00
09/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	8111	8701	8111	8701	20.00
09/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	8111	8701	8111	8701	20.00
09/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	8884	8348	8884	8348	0.00
09/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	23022	24128	23022	24128	0.00
09/11/2005	R157 On 02-February-06			Bond Future	8.0400	8.0870	141.4481	141.0496	140.00
09/11/2005	R157 On 04-May-06			Bond Future	8.0600	8.1080	137.2607	136.8634	0.00
09/11/2005	R157 On 03-August-06			Bond Future	8.0700	8.1230	139.8595	139.4636	0.00
09/11/2005	R186 On 02-February-06			Bond Future	7.7100	7.7430	130.1264	129.6766	0.00
09/11/2005	R186 On 04-May-06			Bond Future	7.7100	7.7480	132.5602	132.1011	0.00
09/11/2005	R186 On 03-August-06			Bond Future	7.7100	7.7490	129.7693	129.3133	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
09/11/2005	R194 On 02-February-06			Bond Future	7.6800	7.7280	108.7501	108.6578	0.00
09/11/2005	R194 On 04-May-06			Bond Future	7.6900	7.7450	105.7110	105.6207	0.00
09/11/2005	R194 On 03-August-06			Bond Future	7.6900	7.7460	107.7100	107.6227	0.00
09/11/2005	R201 On 02-February-06			Bond Future	8.0100	8.0620	105.7783	105.4370	0.00
09/11/2005	R201 On 04-May-06			Bond Future	8.0300	8.0830	107.7554	107.4091	0.00
09/11/2005	R201 On 03-August-06			Bond Future	8.0400	8.1000	105.3714	105.0266	0.00
09/11/2005	R203 On 02-February-06			Bond Future	8.0100	8.0540	105.1132	104.7513	0.00
09/11/2005	R203 On 04-May-06			Bond Future	8.0200	8.0690	102.9092	102.5452	0.00
09/11/2005	R203 On 03-August-06			Bond Future	8.0300	8.0800	104.8491	104.4905	0.00
09/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	61818	59146	61818	59146	0.00
09/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	61818	59146	61818	59146	0.00
09/11/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	61818	59146	61818	59146	0.00
09/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	61818	59146	61818	59146	0.00
09/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	61818	59146	61818	59146	0.00
09/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	61818	59146	61818	59146	0.00
09/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	10850	11764	10850	11764	0.00
09/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	10850	11764	10850	11764	0.00
09/11/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	10850	11764	10850	11764	0.00
09/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	10850	11764	10850	11764	0.00
09/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	10850	11764	10850	11764	0.00
09/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	10850	11764	10850	11764	0.00
09/11/2005	R204 On 02-February-06			Bond Future	7.9800	8.0240	101.1829	100.8493	0.00
09/11/2005	R204 On 04-May-06			Bond Future	8.0000	8.0390	103.0722	102.7350	0.00
09/11/2005	R204 On 03-August-06			Bond Future	8.0100	8.0500	100.9875	100.6468	0.00
09/11/2005	R207 On 02-February-06			Bond Future	7.9600	7.9930	94.5786	94.2755	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
09/11/2005	R207 On 04-May-06			Bond Future	7.9700	8.0070	96.3487	96.0409	0.00
09/11/2005	R207 On 03-August-06			Bond Future	7.9800	8.0180	94.5219	94.2176	0.00
10/11/2005	GOVI On 02-February-06			jGovi	230.6600	230.7830	230.6600	230.7830	463.00
10/11/2005	GOVI On 04-May-06			jGovi	234.9800	235.0920	234.9790	235.0920	195.00
10/11/2005	GOVI On 03-August-06			jGovi	239.4400	239.5320	239.4370	239.5320	0.00
10/11/2005	GOVI On 02-November-06			jGovi	244.0100	244.0840	244.0120	244.0840	0.00
10/11/2005	J152 On 28-February-06			jSwap	7.1800	7.1810	0.0015	0.0016	0.00
10/11/2005	J153 On 31-August-10			jSwap	7.7700	7.7620	0.0112	0.0109	0.00
10/11/2005	J157 On 15-September-15			jSwap	8.0200	8.0060	0.0357	0.0350	0.00
10/11/2005	J186 On 21-December-26			jSwap	7.6500	7.6370	0.0155	0.0146	0.00
10/11/2005	J194 On 28-February-08			jSwap	7.6000	7.5840	0.0023	0.0019	0.00
10/11/2005	J201 On 22-December-14			jSwap	7.9300	7.9240	0.0294	0.0288	0.00
10/11/2005	J203 On 15-September-17			jSwap	7.9700	7.9570	0.0361	0.0354	0.00
10/11/2005	J204 On 21-December-18			jSwap	7.9200	7.9120	0.0356	0.0348	0.00
10/11/2005	J207 On 15-January-20			jSwap	7.9100	7.8970	0.0082	0.0090	0.00
10/11/2005	JBAR On 16-March-05			jBar	7.1400	7.1360	0.0000	0.0000	0.00
10/11/2005	JFRA On 02-February-06			jFra	7.3800	7.2980	0.0181	0.0179	0.00
10/11/2005	JFRA On 01-February-07			jFra	7.9200	7.9030	0.0194	0.0193	500.00
10/11/2005	JFRA On 04-May-06			jFra	7.5800	7.5630	0.0186	0.0185	0.00
10/11/2005	JFRA On 03-May-07			jFra	7.9900	7.9820	0.0195	0.0195	0.00
10/11/2005	JFRA On 03-August-06			jFra	7.7300	7.7110	0.0189	0.0189	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
10/11/2005	JFRA On 02-August-07			jFra	7.9900	7.9080	0.0195	0.0193	0.00
10/11/2005	JFRA On 02-November-06			jFra	7.8300	7.8100	0.0192	0.0191	0.00
10/11/2005	JFRA On 01-November-07			jFra	8.0200	8.0100	0.0211	0.0210	0.00
10/11/2005	JN02 On 02-February-06			jNote	7.8000	7.7660	0.1442	0.1436	0.00
10/11/2005	JN05 On 02-February-06			jNote	8.0600	8.0320	0.3302	0.3294	0.00
10/11/2005	JN10 On 02-February-06			jNote	8.1200	8.1010	0.5542	0.5533	0.00
10/11/2005	JROD On 31-January-06			jRod	7.0000	7.0050	0.0023	0.0023	0.00
10/11/2005	JROD On 28-February-06			jRod	6.9600	6.9580	0.0049	0.0049	0.00
10/11/2005	JROD On 31-March-06			jRod	7.0500	7.0520	0.0045	0.0045	0.00
10/11/2005	JROD On 28-April-06			jRod	7.1500	7.1480	0.0039	0.0039	0.00
10/11/2005	JROD On 31-May-06			jRod	7.0800	7.0860	0.0066	0.0065	0.00
10/11/2005	JROD On 30-June-06			jRod	7.1700	7.1760	0.0059	0.0058	0.00
10/11/2005	JROD On 31-July-06			jRod	7.2800	7.2860	0.0050	0.0050	0.00
10/11/2005	JROD On 31-August-06			jRod	7.2400	7.2360	0.0073	0.0073	0.00
10/11/2005	JROD On 30-November-05			jRod	6.6900	6.6910	0.0018	0.0018	0.00
10/11/2005	JROD On 30-December-05			jRod	6.8100	6.8180	0.0015	0.0015	0.00
10/11/2005	R153 On 02-February-06			Bond Future	7.8400	7.8330	125.1808	125.2231	266.00
10/11/2005	R153 On 04-May-06			Bond Future	7.8600	7.8500	120.9344	120.9705	0.00
10/11/2005	R153 On 03-August-06			Bond Future	7.8700	7.8600	123.2314	123.2579	0.00
10/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	12706	12914	12706	12914	0.00
10/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	17084	16932	17084	16932	0.00
10/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	17719	17965	17719	17965	0.00
10/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	12085	11971	12085	11971	0.00
10/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	23730	24010	23730	24010	0.00
10/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	23730	24010	23730	24010	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
10/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	23730	24010	23730	24010	0.00
10/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	23730	24010	23730	24010	0.00
10/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	23730	24010	23730	24010	0.00
10/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	8191	8111	8191	8111	20.00
10/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	8191	8111	8191	8111	20.00
10/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	8191	8111	8191	8111	20.00
10/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	8191	8111	8191	8111	20.00
10/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	8191	8111	8191	8111	20.00
10/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	8717	8884	8717	8884	0.00
10/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	23215	23022	23215	23022	0.00
10/11/2005	R157 On 02-February-06			Bond Future	8.0500	8.0380	141.3585	141.4481	140.00
10/11/2005	R157 On 04-May-06			Bond Future	8.0700	8.0580	137.1891	137.2607	0.00
10/11/2005	R157 On 03-August-06			Bond Future	8.0800	8.0720	139.7895	139.8595	0.00
10/11/2005	R186 On 02-February-06			Bond Future	7.7200	7.7070	130.0012	130.1264	0.00
10/11/2005	R186 On 04-May-06			Bond Future	7.7200	7.7110	132.4483	132.5602	0.00
10/11/2005	R186 On 03-August-06			Bond Future	7.7200	7.7120	129.6582	129.7693	0.00
10/11/2005	R194 On 02-February-06			Bond Future	7.7000	7.6800	108.7078	108.7501	0.00
10/11/2005	R194 On 04-May-06			Bond Future	7.7100	7.6920	105.6735	105.7110	0.00
10/11/2005	R194 On 03-August-06			Bond Future	7.7100	7.6870	107.6804	107.7100	0.00
10/11/2005	R201 On 02-February-06			Bond Future	8.0200	8.0090	105.7138	105.7783	0.00
10/11/2005	R201 On 04-May-06			Bond Future	8.0400	8.0280	107.6986	107.7554	0.00
10/11/2005	R201 On 03-August-06			Bond Future	8.0500	8.0440	105.3220	105.3714	0.00
10/11/2005	R203 On 02-February-06			Bond Future	8.0200	8.0060	105.0377	105.1132	0.00
10/11/2005	R203 On 04-May-06			Bond Future	8.0300	8.0200	102.8348	102.9092	0.00
10/11/2005	R203 On 03-August-06			Bond Future	8.0400	8.0310	104.7904	104.8491	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
10/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	61326	61818	61326	61818	0.00
10/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	61326	61818	61326	61818	0.00
10/11/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	61326	61818	61326	61818	0.00
10/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	61326	61818	61326	61818	0.00
10/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	61326	61818	61326	61818	0.00
10/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	61326	61818	61326	61818	0.00
10/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	10944	10850	10944	10850	0.00
10/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	10944	10850	10944	10850	0.00
10/11/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	10944	10850	10944	10850	0.00
10/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	10944	10850	10944	10850	0.00
10/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	10944	10850	10944	10850	0.00
10/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	10944	10850	10944	10850	0.00
10/11/2005	R204 On 02-February-06			Bond Future	7.9900	7.9820	101.1033	101.1829	0.00
10/11/2005	R204 On 04-May-06			Bond Future	8.0100	7.9960	103.0015	103.0722	0.00
10/11/2005	R204 On 03-August-06			Bond Future	8.0200	8.0060	100.9177	100.9875	0.00
10/11/2005	R207 On 02-February-06			Bond Future	7.9700	7.9550	94.4907	94.5786	0.00
10/11/2005	R207 On 04-May-06			Bond Future	7.9800	7.9680	96.2618	96.3487	0.00
10/11/2005	R207 On 03-August-06			Bond Future	7.9900	7.9790	94.4516	94.5219	0.00
11/11/2005	GOVI On 02-February-06			jGovi	230.9100	230.6600	230.9090	230.6600	506.00
11/11/2005	GOVI On 04-May-06			jGovi	235.2100	234.9790	235.2100	234.9790	195.00
11/11/2005	GOVI On 03-August-06			jGovi	239.6400	239.4370	239.6420	239.4370	0.00
11/11/2005	GOVI On 02-November-06			jGovi	244.1900	244.0120	244.1870	244.0120	0.00
11/11/2005	J152 On 28-February-06			jSwap	7.1800	7.1820	0.0016	0.0015	0.00
11/11/2005	J153 On 31-August-10			jSwap	7.7500	7.7700	0.0104	0.0112	0.00
11/11/2005	J157 On 15-September-15			jSwap	7.9900	8.0160	0.0339	0.0357	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
11/11/2005	J186 On 21-December-26			jSwap	7.6300	7.6460	0.0136	0.0155	0.00
11/11/2005	J194 On 28-February-08			jSwap	7.5800	7.6010	0.0019	0.0023	0.00
11/11/2005	J201 On 22-December-14			jSwap	7.9100	7.9330	0.0281	0.0294	0.00
11/11/2005	J203 On 15-September-17			jSwap	7.9500	7.9660	0.0346	0.0361	0.00
11/11/2005	J204 On 21-December-18			jSwap	7.9000	7.9210	0.0336	0.0356	0.00
11/11/2005	J207 On 15-January-20			jSwap	7.8800	7.9060	0.0106	0.0082	0.00
11/11/2005	JBAR On 16-March-05			jBar	7.1400	7.1360	0.0000	0.0000	0.00
11/11/2005	JFRA On 02-February-06			jFra	7.4000	7.3790	0.0181	0.0181	0.00
11/11/2005	JFRA On 01-February-07			jFra	7.9500	7.9220	0.0194	0.0194	500.00
11/11/2005	JFRA On 04-May-06			jFra	7.5900	7.5820	0.0186	0.0186	0.00
11/11/2005	JFRA On 03-May-07			jFra	8.0200	7.9910	0.0196	0.0195	0.00
11/11/2005	JFRA On 03-August-06			jFra	7.7500	7.7280	0.0190	0.0189	0.00
11/11/2005	JFRA On 02-August-07			jFra	8.0100	7.9860	0.0196	0.0195	0.00
11/11/2005	JFRA On 02-November-06			jFra	7.8600	7.8300	0.0192	0.0192	0.00
11/11/2005	JFRA On 01-November-07			jFra	8.0100	8.0230	0.0211	0.0211	0.00
11/11/2005	JN02 On 02-February-06			jNote	7.8200	7.7980	0.1445	0.1442	0.00
11/11/2005	JN05 On 02-February-06			jNote	8.0400	8.0560	0.3294	0.3302	0.00
11/11/2005	JN10 On 02-February-06			jNote	8.1000	8.1240	0.5533	0.5542	0.00
11/11/2005	JROD On 31-January-06			jRod	6.8400	6.9970	0.0024	0.0023	0.00
11/11/2005	JROD On 28-February-06			jRod	6.8700	6.9560	0.0050	0.0049	0.00
11/11/2005	JROD On 31-March-06			jRod	6.9700	7.0510	0.0045	0.0045	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
11/11/2005	JROD On 28-April-06			jRod	7.0600	7.1450	0.0040	0.0039	0.00
11/11/2005	JROD On 31-May-06			jRod	7.0300	7.0820	0.0066	0.0066	0.00
11/11/2005	JROD On 30-June-06			jRod	7.1200	7.1730	0.0059	0.0059	0.00
11/11/2005	JROD On 31-July-06			jRod	7.2300	7.2830	0.0051	0.0050	0.00
11/11/2005	JROD On 31-August-06			jRod	7.1900	7.2350	0.0074	0.0073	0.00
11/11/2005	JROD On 30-November-05			jRod	6.5400	6.6860	0.0019	0.0018	0.00
11/11/2005	JROD On 30-December-05			jRod	6.6500	6.8070	0.0016	0.0015	0.00
11/11/2005	R153 On 02-February-06			Bond Future	7.8500	7.8430	125.1598	125.1808	266.00
11/11/2005	R153 On 04-May-06			Bond Future	7.8700	7.8590	120.8983	120.9344	0.00
11/11/2005	R153 On 03-August-06			Bond Future	7.8800	7.8670	123.1784	123.2314	0.00
11/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	12499	12706	12499	12706	0.00
11/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	17238	17084	17238	17084	0.00
11/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	17473	17719	17473	17719	0.00
11/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	12200	12085	12200	12085	0.00
11/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	23451	23730	23451	23730	0.00
11/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	23451	23730	23451	23730	0.00
11/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	23451	23730	23451	23730	0.00
11/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	23451	23730	23451	23730	0.00
11/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	23451	23730	23451	23730	0.00
11/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	8273	8191	8273	8191	20.00
11/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	8273	8191	8273	8191	20.00
11/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	8273	8191	8273	8191	20.00
11/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	8273	8191	8273	8191	20.00
11/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	8273	8191	8273	8191	20.00
11/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	8550	8717	8550	8717	0.00
11/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	23409	23215	23409	23215	0.00
11/11/2005	R157 On 02-February-06			Bond Future	8.0200	8.0490	141.5704	141.3585	140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2005	R157 On 04-May-06			Bond Future	8.0400	8.0670	137.3881	137.1891	0.00
11/11/2005	R157 On 03-August-06			Bond Future	8.0600	8.0810	139.9762	139.7895	0.00
11/11/2005	R186 On 02-February-06			Bond Future	7.7000	7.7170	130.2644	130.0012	0.00
11/11/2005	R186 On 04-May-06			Bond Future	7.7000	7.7200	132.6847	132.4483	0.00
11/11/2005	R186 On 03-August-06			Bond Future	7.7000	7.7210	129.8930	129.6582	0.00
11/11/2005	R194 On 02-February-06			Bond Future	7.6800	7.7020	108.7501	108.7078	0.00
11/11/2005	R194 On 04-May-06			Bond Future	7.6900	7.7140	105.7076	105.6735	0.00
11/11/2005	R194 On 03-August-06			Bond Future	7.6900	7.7070	107.6996	107.6804	0.00
11/11/2005	R201 On 02-February-06			Bond Future	8.0000	8.0190	105.8493	105.7138	0.00
11/11/2005	R201 On 04-May-06			Bond Future	8.0200	8.0370	107.8186	107.6986	0.00
11/11/2005	R201 On 03-August-06			Bond Future	8.0300	8.0520	105.4331	105.3220	0.00
11/11/2005	R203 On 02-February-06			Bond Future	8.0000	8.0160	105.1964	105.0377	0.00
11/11/2005	R203 On 04-May-06			Bond Future	8.0100	8.0300	102.9837	102.8348	0.00
11/11/2005	R203 On 03-August-06			Bond Future	8.0200	8.0390	104.9225	104.7904	0.00
11/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	62293	61326	62293	61326	0.00
11/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	62293	61326	62293	61326	0.00
11/11/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	62293	61326	62293	61326	0.00
11/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	62293	61326	62293	61326	0.00
11/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	62293	61326	62293	61326	0.00
11/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	62293	61326	62293	61326	0.00
11/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	10591	10944	10591	10944	0.00
11/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	10591	10944	10591	10944	0.00
11/11/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	10591	10944	10591	10944	0.00
11/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	10591	10944	10591	10944	0.00
11/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	10591	10944	10591	10944	0.00
11/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	10591	10944	10591	10944	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
11/11/2005	R204 On 02-February-06			Bond Future	7.9700	7.9920	101.3104	101.1033	0.00
11/11/2005	R204 On 04-May-06			Bond Future	7.9800	8.0050	103.1980	103.0015	0.00
11/11/2005	R204 On 03-August-06			Bond Future	7.9900	8.0150	101.1040	100.9177	0.00
11/11/2005	R207 On 02-February-06			Bond Future	7.9400	7.9660	94.7387	94.4907	0.00
11/11/2005	R207 On 04-May-06			Bond Future	7.9500	7.9790	96.5070	96.2618	0.00
11/11/2005	R207 On 03-August-06			Bond Future	7.9600	7.9880	94.6864	94.4516	0.00
<b>Grand Total:</b>									<b>8,360.00</b>