



Derivatives Weekly Statistics Report

From 2005/11/28 To 2005/12/02

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2005	GOVI On 02-February-06			jGovi	233.5800	233.6970	233.5750	233.6970	506.00
28/11/2005	GOVI On 04-May-06			jGovi	237.9200	238.0520	237.9180	238.0520	200.00
28/11/2005	GOVI On 03-August-06			jGovi	242.3600	242.4980	242.3570	242.4980	0.00
28/11/2005	GOVI On 02-November-06			jGovi	246.8600	247.0090	246.8590	247.0090	0.00
28/11/2005	J152 On 28-February-06			jSwap	7.1600	7.1570	0.0017	0.0017	0.00
28/11/2005	J153 On 31-August-10			jSwap	7.5300	7.5210	0.0013	0.0009	0.00
28/11/2005	J157 On 15-September-15			jSwap	7.7800	7.7730	0.0197	0.0191	0.00
28/11/2005	J186 On 21-December-26			jSwap	7.3800	7.3640	0.0133	0.0148	0.00
28/11/2005	J194 On 28-February-08			jSwap	7.3700	7.3590	0.0030	0.0032	0.00
28/11/2005	J201 On 22-December-14			jSwap	7.7100	7.7000	0.0147	0.0137	0.00
28/11/2005	J203 On 15-September-17			jSwap	7.7300	7.7230	0.0183	0.0175	0.00
28/11/2005	J204 On 21-December-18			jSwap	7.7000	7.6810	0.0167	0.0155	0.00
28/11/2005	J207 On 15-January-20			jSwap	7.6800	7.6600	0.0288	0.0302	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
28/11/2005	JBAR On 16-March-05			jBar	7.1800	7.1640	0.0000	0.0000	0.00
28/11/2005	JFRA On 02-February-06			jFra	7.2900	7.2890	0.0179	0.0178	0.00
28/11/2005	JFRA On 01-February-07			jFra	7.6200	7.6140	0.0187	0.0186	500.00
28/11/2005	JFRA On 04-May-06			jFra	7.2900	7.2860	0.0179	0.0178	0.00
28/11/2005	JFRA On 03-May-07			jFra	7.6700	7.6600	0.0188	0.0187	0.00
28/11/2005	JFRA On 03-August-06			jFra	7.4600	7.4480	0.0183	0.0182	0.00
28/11/2005	JFRA On 02-August-07			jFra	7.7500	7.7330	0.0190	0.0189	0.00
28/11/2005	JFRA On 02-November-06			jFra	7.5300	7.5230	0.0184	0.0184	0.00
28/11/2005	JFRA On 01-November-07			jFra	7.6700	7.6720	0.0202	0.0202	0.00
28/11/2005	JN02 On 02-February-06			jNote	7.5300	7.5230	0.1396	0.1395	0.00
28/11/2005	JN05 On 02-February-06			jNote	7.7300	7.7420	0.3191	0.3195	0.00
28/11/2005	JN10 On 02-February-06			jNote	7.8400	7.8370	0.5422	0.5417	0.00
28/11/2005	JROD On 31-January-06			jRod	6.9200	6.7630	0.0025	0.0026	0.00
28/11/2005	JROD On 28-February-06			jRod	6.9200	6.8450	0.0051	0.0052	0.00
28/11/2005	JROD On 31-March-06			jRod	7.0200	6.9500	0.0046	0.0046	0.00
28/11/2005	JROD On 28-April-06			jRod	7.1100	7.0430	0.0041	0.0041	0.00
28/11/2005	JROD On 31-May-06			jRod	7.0500	7.0050	0.0068	0.0068	0.00
28/11/2005	JROD On 30-June-06			jRod	7.1200	7.0770	0.0063	0.0062	0.00
28/11/2005	JROD On 31-July-06			jRod	7.2000	7.1600	0.0056	0.0056	0.00
28/11/2005	JROD On 31-August-06			jRod	7.1500	7.1190	0.0081	0.0081	0.00
28/11/2005	JROD On 30-November-05			jRod	6.6600	6.5130	0.0019	0.0019	0.00
28/11/2005	JROD On 30-December-05			jRod	6.7400	6.5860	0.0017	0.0017	0.00
28/11/2005	R153 On 02-February-06			Bond Future	7.5800	7.5680	126.3062	126.3490	276.00
28/11/2005	R153 On 04-May-06			Bond Future	7.5800	7.5670	122.0632	122.1119	0.00
28/11/2005	R153 On 03-August-06			Bond Future	7.5800	7.5630	124.3409	124.3908	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
28/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	12587	12951	12587	12951	0.00
28/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	15797	15674	15797	15674	0.00
28/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	17800	18216	17800	18216	0.00
28/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	10890	10819	10890	10819	0.00
28/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	24074	24529	24074	24529	0.00
28/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	7152	7120	7152	7120	0.00
28/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	31286	31766	31286	31766	0.00
28/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	31286	31766	31286	31766	0.00
28/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	31286	31766	31286	31766	0.00
28/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	31286	31766	31286	31766	0.00
28/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	31286	31766	31286	31766	0.00
28/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	4459	4453	4459	4453	20.00
28/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	4459	4453	4459	4453	20.00
28/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	4459	4453	4459	4453	20.00
28/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	4459	4453	4459	4453	20.00
28/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	4459	4453	4459	4453	20.00
28/11/2005	R157 On 02-February-06			Bond Future	7.8000	7.7910	143.4063	143.4811	140.00
28/11/2005	R157 On 04-May-06			Bond Future	7.8100	7.8000	139.2467	139.3361	0.00
28/11/2005	R157 On 03-August-06			Bond Future	7.8200	7.8080	141.8468	141.9341	0.00
28/11/2005	R186 On 02-February-06			Bond Future	7.4400	7.4250	133.5392	133.7350	0.00
28/11/2005	R186 On 04-May-06			Bond Future	7.4400	7.4220	136.0263	136.2338	0.00
28/11/2005	R186 On 03-August-06			Bond Future	7.4400	7.4190	133.2634	133.4696	0.00
28/11/2005	R194 On 02-February-06			Bond Future	7.4200	7.4130	109.2481	109.2656	0.00
28/11/2005	R194 On 04-May-06			Bond Future	7.4000	7.3870	106.2086	106.2327	0.00
28/11/2005	R194 On 03-August-06			Bond Future	7.3600	7.3460	108.1911	108.2165	0.00
28/11/2005	R201 On 02-February-06			Bond Future	7.7800	7.7620	107.2890	107.3876	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
28/11/2005	R201 On 04-May-06			Bond Future	7.7900	7.7720	109.2843	109.3872	0.00
28/11/2005	R201 On 03-August-06			Bond Future	7.8000	7.7810	106.9036	107.0106	0.00
28/11/2005	R203 On 02-February-06			Bond Future	7.7700	7.7610	106.9103	106.9877	0.00
28/11/2005	R203 On 04-May-06			Bond Future	7.7800	7.7680	104.7327	104.8090	0.00
28/11/2005	R203 On 03-August-06			Bond Future	7.7800	7.7720	106.6826	106.7728	0.00
28/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	75786	76653	75786	76653	0.00
28/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	75786	76653	75786	76653	0.00
28/11/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	75786	76653	75786	76653	0.00
28/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	75786	76653	75786	76653	0.00
28/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	75786	76653	75786	76653	0.00
28/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	75786	76653	75786	76653	0.00
28/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	6483	6449	6483	6449	0.00
28/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	6483	6449	6483	6449	0.00
28/11/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	6483	6449	6483	6449	0.00
28/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	6483	6449	6483	6449	0.00
28/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	6483	6449	6483	6449	0.00
28/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	6483	6449	6483	6449	0.00
28/11/2005	R204 On 02-February-06			Bond Future	7.7500	7.7330	103.0698	103.1924	0.00
28/11/2005	R204 On 04-May-06			Bond Future	7.7600	7.7390	104.9908	105.1200	0.00
28/11/2005	R204 On 03-August-06			Bond Future	7.7600	7.7450	102.9132	103.0407	0.00
28/11/2005	R207 On 02-February-06			Bond Future	7.7200	7.7010	96.4999	96.6397	0.00
28/11/2005	R207 On 04-May-06			Bond Future	7.7300	7.7080	98.2975	98.4359	0.00
28/11/2005	R207 On 03-August-06			Bond Future	7.7300	7.7130	96.4890	96.6339	0.00
29/11/2005	GOVI On 02-February-06			jGovi	234.0000	233.5750	234.0020	233.5750	506.00
29/11/2005	GOVI On 04-May-06			jGovi	238.3600	237.9180	238.3610	237.9180	200.00
29/11/2005	GOVI On 03-August-06			jGovi	242.8200	242.3570	242.8230	242.3570	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
29/11/2005	GOVI On 02-November-06			jGovi	247.3400	246.8590	247.3420	246.8590	0.00
29/11/2005	J152 On 28-February-06			jSwap	7.1500	7.1580	0.0017	0.0017	0.00
29/11/2005	J153 On 31-August-10			jSwap	7.5000	7.5300	0.0002	0.0013	0.00
29/11/2005	J157 On 15-September-15			jSwap	7.7400	7.7810	0.0171	0.0197	0.00
29/11/2005	J186 On 21-December-26			jSwap	7.3500	7.3780	0.0169	0.0133	0.00
29/11/2005	J194 On 28-February-08			jSwap	7.3500	7.3670	0.0034	0.0030	0.00
29/11/2005	J201 On 22-December-14			jSwap	7.6700	7.7140	0.0114	0.0147	0.00
29/11/2005	J203 On 15-September-17			jSwap	7.7000	7.7320	0.0156	0.0183	0.00
29/11/2005	J204 On 21-December-18			jSwap	7.6600	7.6950	0.0135	0.0167	0.00
29/11/2005	J207 On 15-January-20			jSwap	7.6400	7.6760	0.0325	0.0288	0.00
29/11/2005	JBAR On 16-March-05			jBar	7.1700	7.1790	0.0000	0.0000	0.00
29/11/2005	JFRA On 02-February-06			jFra	7.2900	7.2940	0.0179	0.0179	0.00
29/11/2005	JFRA On 01-February-07			jFra	7.6000	7.6210	0.0186	0.0187	500.00
29/11/2005	JFRA On 04-May-06			jFra	7.2700	7.2940	0.0178	0.0179	0.00
29/11/2005	JFRA On 03-May-07			jFra	7.6800	7.6740	0.0188	0.0188	0.00
29/11/2005	JFRA On 03-August-06			jFra	7.4500	7.4590	0.0182	0.0183	0.00
29/11/2005	JFRA On 02-August-07			jFra	7.5900	7.7460	0.0186	0.0190	0.00
29/11/2005	JFRA On 02-November-06			jFra	7.5300	7.5270	0.0184	0.0184	0.00
29/11/2005	JFRA On 01-November-07			jFra	7.6900	7.6730	0.0202	0.0202	0.00
29/11/2005	JN02 On 02-February-06			jNote	7.5100	7.5310	0.1392	0.1396	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
29/11/2005	JN05 On 02-February-06			jNote	7.7200	7.7300	0.3187	0.3191	0.00
29/11/2005	JN10 On 02-February-06			jNote	7.8300	7.8420	0.5416	0.5422	0.00
29/11/2005	JROD On 31-January-06			jRod	6.9000	6.9160	0.0026	0.0025	0.00
29/11/2005	JROD On 28-February-06			jRod	6.9200	6.9210	0.0052	0.0051	0.00
29/11/2005	JROD On 31-March-06			jRod	7.0200	7.0220	0.0047	0.0046	0.00
29/11/2005	JROD On 28-April-06			jRod	7.1100	7.1130	0.0041	0.0041	0.00
29/11/2005	JROD On 31-May-06			jRod	7.0500	7.0490	0.0068	0.0068	0.00
29/11/2005	JROD On 30-June-06			jRod	7.1100	7.1180	0.0063	0.0063	0.00
29/11/2005	JROD On 31-July-06			jRod	7.2000	7.2010	0.0056	0.0056	0.00
29/11/2005	JROD On 31-August-06			jRod	7.1500	7.1500	0.0081	0.0081	0.00
29/11/2005	JROD On 30-November-05			jRod	6.6600	6.6630	0.0000	0.0019	0.00
29/11/2005	JROD On 30-December-05			jRod	6.7200	6.7360	0.0018	0.0017	0.00
29/11/2005	R153 On 02-February-06			Bond Future	7.5400	7.5780	126.4644	126.3062	276.00
29/11/2005	R153 On 04-May-06			Bond Future	7.5400	7.5790	122.2297	122.0632	0.00
29/11/2005	R153 On 03-August-06			Bond Future	7.5300	7.5760	124.5136	124.3409	0.00
29/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	13340	12587	13340	12587	0.00
29/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	14885	15797	14885	15797	0.00
29/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	18742	17800	18742	17800	0.00
29/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	10168	10890	10168	10890	0.00
29/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	25197	24074	25197	24074	0.00
29/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	6611	7152	6611	7152	0.00
29/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	32568	31286	32568	31286	0.00
29/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	32568	31286	32568	31286	0.00
29/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	32568	31286	32568	31286	0.00
29/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	32568	31286	32568	31286	0.00
29/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	32568	31286	32568	31286	0.00
29/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	4077	4459	4077	4459	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
29/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	4077	4459	4077	4459	20.00
29/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	4077	4459	4077	4459	20.00
29/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	4077	4459	4077	4459	20.00
29/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	4077	4459	4077	4459	20.00
29/11/2005	R157 On 02-February-06			Bond Future	7.7600	7.8000	143.7475	143.4063	140.00
29/11/2005	R157 On 04-May-06			Bond Future	7.7700	7.8110	139.5965	139.2467	0.00
29/11/2005	R157 On 03-August-06			Bond Future	7.7700	7.8190	142.2124	141.8468	0.00
29/11/2005	R186 On 02-February-06			Bond Future	7.4000	7.4400	134.0099	133.5392	0.00
29/11/2005	R186 On 04-May-06			Bond Future	7.4000	7.4380	136.5070	136.0263	0.00
29/11/2005	R186 On 03-August-06			Bond Future	7.4000	7.4350	133.7540	133.2634	0.00
29/11/2005	R194 On 02-February-06			Bond Future	7.4100	7.4220	109.2772	109.2481	0.00
29/11/2005	R194 On 04-May-06			Bond Future	7.3800	7.4010	106.2430	106.2086	0.00
29/11/2005	R194 On 03-August-06			Bond Future	7.3400	7.3630	108.2329	108.1911	0.00
29/11/2005	R201 On 02-February-06			Bond Future	7.7300	7.7770	107.6248	107.2890	0.00
29/11/2005	R201 On 04-May-06			Bond Future	7.7300	7.7880	109.6322	109.2843	0.00
29/11/2005	R201 On 03-August-06			Bond Future	7.7400	7.7980	107.2691	106.9036	0.00
29/11/2005	R203 On 02-February-06			Bond Future	7.7400	7.7710	107.1893	106.9103	11.00
29/11/2005	R203 On 04-May-06			Bond Future	7.7400	7.7780	105.0153	104.7327	0.00
29/11/2005	R203 On 03-August-06			Bond Future	7.7400	7.7840	106.9836	106.6826	0.00
29/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	78294	75786	78294	75786	0.00
29/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	78294	75786	78294	75786	0.00
29/11/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	78294	75786	78294	75786	0.00
29/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	78294	75786	78294	75786	0.00
29/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	78294	75786	78294	75786	0.00
29/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	78294	75786	78294	75786	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
29/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	5981	6483	5981	6483	0.00
29/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	5981	6483	5981	6483	0.00
29/11/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	5981	6483	5981	6483	0.00
29/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	5981	6483	5981	6483	0.00
29/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	5981	6483	5981	6483	0.00
29/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	5981	6483	5981	6483	0.00
29/11/2005	R204 On 02-February-06			Bond Future	7.7100	7.7480	103.4053	103.0698	0.00
29/11/2005	R204 On 04-May-06			Bond Future	7.7100	7.7550	105.3303	104.9908	0.00
29/11/2005	R204 On 03-August-06			Bond Future	7.7200	7.7610	103.2643	102.9132	0.00
29/11/2005	R207 On 02-February-06			Bond Future	7.6800	7.7180	96.8459	96.4999	0.00
29/11/2005	R207 On 04-May-06			Bond Future	7.6800	7.7250	98.6563	98.2975	0.00
29/11/2005	R207 On 03-August-06			Bond Future	7.6900	7.7310	96.8599	96.4890	0.00
30/11/2005	GOVI On 02-February-06			jGovi	233.9300	234.0020	233.9320	234.0020	506.00
30/11/2005	GOVI On 04-May-06			jGovi	238.2900	238.3610	238.2860	238.3610	200.00
30/11/2005	GOVI On 03-August-06			jGovi	242.7500	242.8230	242.7450	242.8230	0.00
30/11/2005	GOVI On 02-November-06			jGovi	247.2700	247.3420	247.2660	247.3420	0.00
30/11/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0017	0.00
30/11/2005	J153 On 31-August-10			jSwap	7.5100	7.4950	0.0005	0.0002	0.00
30/11/2005	J157 On 15-September-15			jSwap	7.7500	7.7440	0.0174	0.0171	0.00
30/11/2005	J186 On 21-December-26			jSwap	7.3500	7.3450	0.0165	0.0169	0.00
30/11/2005	J194 On 28-February-08			jSwap	7.3800	7.3520	0.0028	0.0034	0.00
30/11/2005	J201 On 22-December-14			jSwap	7.6700	7.6670	0.0114	0.0114	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
30/11/2005	J203 On 15-September-17			jSwap	7.7000	7.6980	0.0159	0.0156	0.00
30/11/2005	J204 On 21-December-18			jSwap	7.6600	7.6570	0.0139	0.0135	0.00
30/11/2005	J207 On 15-January-20			jSwap	7.6400	7.6350	0.0320	0.0325	0.00
30/11/2005	JBAR On 16-March-05			jBar	0.0000	7.1710	0.0000	0.0000	0.00
30/11/2005	JFRA On 02-February-06			jFra	7.3100	7.2940	0.0179	0.0179	0.00
30/11/2005	JFRA On 01-February-07			jFra	7.6400	7.5970	0.0187	0.0186	500.00
30/11/2005	JFRA On 04-May-06			jFra	7.3000	7.2680	0.0179	0.0178	0.00
30/11/2005	JFRA On 03-May-07			jFra	7.6900	7.6800	0.0188	0.0188	0.00
30/11/2005	JFRA On 03-August-06			jFra	7.4900	7.4490	0.0183	0.0182	0.00
30/11/2005	JFRA On 02-August-07			jFra	7.6700	7.5850	0.0188	0.0186	0.00
30/11/2005	JFRA On 02-November-06			jFra	7.5900	7.5300	0.0186	0.0184	0.00
30/11/2005	JFRA On 01-November-07			jFra	7.6800	7.6920	0.0202	0.0202	0.00
30/11/2005	JN02 On 02-February-06			jNote	7.5400	7.5070	0.1397	0.1392	0.00
30/11/2005	JN05 On 02-February-06			jNote	7.7200	7.7170	0.3187	0.3187	0.00
30/11/2005	JN10 On 02-February-06			jNote	7.8200	7.8290	0.5407	0.5416	0.00
30/11/2005	JROD On 31-January-06			jRod	6.8900	6.8980	0.0026	0.0026	0.00
30/11/2005	JROD On 28-February-06			jRod	7.0900	6.9150	0.0020	0.0052	0.00
30/11/2005	JROD On 31-March-06			jRod	7.0200	7.0200	0.0047	0.0047	0.00
30/11/2005	JROD On 28-April-06			jRod	7.1100	7.1100	0.0041	0.0041	0.00
30/11/2005	JROD On 31-May-06			jRod	7.2000	7.0460	0.0037	0.0068	0.00
30/11/2005	JROD On 30-June-06			jRod	7.1100	7.1140	0.0063	0.0063	0.00
30/11/2005	JROD On 31-July-06			jRod	7.2000	7.1960	0.0057	0.0056	0.00
30/11/2005	JROD On 31-August-06			jRod	7.2900	7.1470	0.0050	0.0081	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
30/11/2005	JROD On 30-November-05			jRod	6.7000	6.6630	0.0000	0.0000	0.00
30/11/2005	JROD On 30-December-05			jRod	6.7200	6.7240	0.0018	0.0018	0.00
30/11/2005	R153 On 02-February-06			Bond Future	7.5500	7.5410	126.4217	126.4644	276.00
30/11/2005	R153 On 04-May-06			Bond Future	7.5500	7.5380	122.1850	122.2297	0.00
30/11/2005	R153 On 03-August-06			Bond Future	7.5400	7.5310	124.4714	124.5136	0.00
30/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	13078	13340	13078	13340	0.00
30/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	15070	14885	15070	14885	0.00
30/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	18431	18742	18431	18742	0.00
30/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	10303	10168	10303	10168	0.00
30/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	24843	25197	24843	25197	0.00
30/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	6703	6611	6703	6611	0.00
30/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	32181	32568	32181	32568	0.00
30/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	32181	32568	32181	32568	0.00
30/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	32181	32568	32181	32568	0.00
30/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	32181	32568	32181	32568	0.00
30/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	32181	32568	32181	32568	0.00
30/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	4136	4077	4136	4077	20.00
30/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	4136	4077	4136	4077	20.00
30/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	4136	4077	4136	4077	20.00
30/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	4136	4077	4136	4077	20.00
30/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	4136	4077	4136	4077	20.00
30/11/2005	R157 On 02-February-06			Bond Future	7.7600	7.7590	143.7142	143.7475	140.00
30/11/2005	R157 On 04-May-06			Bond Future	7.7700	7.7680	139.5639	139.5965	0.00
30/11/2005	R157 On 03-August-06			Bond Future	7.7800	7.7730	142.1725	142.2124	0.00
30/11/2005	R186 On 02-February-06			Bond Future	7.4100	7.4040	133.9444	134.0099	0.00
30/11/2005	R186 On 04-May-06			Bond Future	7.4100	7.4010	136.4418	136.5070	0.00
30/11/2005	R186 On 03-August-06			Bond Future	7.4000	7.3970	133.6892	133.7540	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
30/11/2005	R194 On 02-February-06			Bond Future	7.4200	7.4070	109.2598	109.2772	0.00
30/11/2005	R194 On 04-May-06			Bond Future	7.3900	7.3810	106.2241	106.2430	0.00
30/11/2005	R194 On 03-August-06			Bond Future	7.3500	7.3350	108.2120	108.2329	0.00
30/11/2005	R201 On 02-February-06			Bond Future	7.7300	7.7260	107.6314	107.6248	0.00
30/11/2005	R201 On 04-May-06			Bond Future	7.7300	7.7340	109.6322	109.6322	0.00
30/11/2005	R201 On 03-August-06			Bond Future	7.7400	7.7400	107.2691	107.2691	0.00
30/11/2005	R203 On 02-February-06			Bond Future	7.7400	7.7350	107.1582	107.1893	11.00
30/11/2005	R203 On 04-May-06			Bond Future	7.7500	7.7410	104.9771	105.0153	0.00
30/11/2005	R203 On 03-August-06			Bond Future	7.7500	7.7440	106.9459	106.9836	0.00
30/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	77939	78294	77939	78294	0.00
30/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	77939	78294	77939	78294	0.00
30/11/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	77939	78294	77939	78294	0.00
30/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	77939	78294	77939	78294	0.00
30/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	77939	78294	77939	78294	0.00
30/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	77939	78294	77939	78294	0.00
30/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	6002	5981	6002	5981	0.00
30/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	6002	5981	6002	5981	0.00
30/11/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	6002	5981	6002	5981	0.00
30/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	6002	5981	6002	5981	0.00
30/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	6002	5981	6002	5981	0.00
30/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	6002	5981	6002	5981	0.00
30/11/2005	R204 On 02-February-06			Bond Future	7.7100	7.7070	103.3643	103.4053	0.00
30/11/2005	R204 On 04-May-06			Bond Future	7.7200	7.7130	105.2979	105.3303	0.00
30/11/2005	R204 On 03-August-06			Bond Future	7.7200	7.7170	103.2243	103.2643	0.00
30/11/2005	R207 On 02-February-06			Bond Future	7.6800	7.6760	96.8046	96.8459	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
30/11/2005	R207 On 04-May-06			Bond Future	7.6900	7.6810	98.6072	98.6563	0.00
30/11/2005	R207 On 03-August-06			Bond Future	7.6900	7.6850	96.8114	96.8599	0.00
01/12/2005	GOVI On 02-February-06			jGovi	234.6100	233.9320	234.6130	233.9320	506.00
01/12/2005	GOVI On 04-May-06			jGovi	238.9900	238.2860	238.9900	238.2860	200.00
01/12/2005	GOVI On 03-August-06			jGovi	243.4700	242.7450	243.4660	242.7450	0.00
01/12/2005	GOVI On 02-November-06			jGovi	248.0100	247.2660	248.0050	247.2660	0.00
01/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
01/12/2005	J153 On 31-August-10			jSwap	7.4700	7.5130	0.0013	0.0005	0.00
01/12/2005	J157 On 15-September-15			jSwap	7.6900	7.7480	0.0133	0.0174	0.00
01/12/2005	J186 On 21-December-26			jSwap	7.2800	7.3490	0.0247	0.0165	0.00
01/12/2005	J194 On 28-February-08			jSwap	7.3600	7.3780	0.0031	0.0028	0.00
01/12/2005	J201 On 22-December-14			jSwap	7.6100	7.6660	0.0072	0.0114	0.00
01/12/2005	J203 On 15-September-17			jSwap	7.6400	7.7020	0.0110	0.0159	0.00
01/12/2005	J204 On 21-December-18			jSwap	7.6000	7.6610	0.0086	0.0139	0.00
01/12/2005	J207 On 15-January-20			jSwap	7.5800	7.6410	0.0378	0.0320	0.00
01/12/2005	JBAR On 16-March-05			jBar	7.1600	0.0000	0.0000	0.0000	0.00
01/12/2005	JFRA On 02-February-06			jFra	7.3200	7.3050	0.0179	0.0179	0.00
01/12/2005	JFRA On 01-February-07			jFra	7.6200	7.6400	0.0186	0.0187	500.00
01/12/2005	JFRA On 04-May-06			jFra	7.3100	7.3000	0.0179	0.0179	0.00
01/12/2005	JFRA On 03-May-07			jFra	7.6700	7.6890	0.0188	0.0188	0.00
01/12/2005	JFRA On 03-August-06			jFra	7.4900	7.4920	0.0183	0.0183	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
01/12/2005	JFRA On 02-August-07			jFra	7.5900	7.6670	0.0186	0.0188	0.00
01/12/2005	JFRA On 02-November-06			jFra	7.5700	7.5900	0.0185	0.0186	0.00
01/12/2005	JFRA On 01-November-07			jFra	7.6400	7.6750	0.0201	0.0202	0.00
01/12/2005	JN02 On 02-February-06			jNote	7.5200	7.5400	0.1394	0.1397	0.00
01/12/2005	JN05 On 02-February-06			jNote	7.6900	7.7200	0.3176	0.3187	0.00
01/12/2005	JN10 On 02-February-06			jNote	7.7700	7.8150	0.5383	0.5407	0.00
01/12/2005	JROD On 31-January-06			jRod	6.8800	6.8900	0.0026	0.0026	0.00
01/12/2005	JROD On 28-February-06			jRod	7.0800	7.0880	0.0021	0.0020	0.00
01/12/2005	JROD On 31-March-06			jRod	7.0100	7.0150	0.0047	0.0047	0.00
01/12/2005	JROD On 28-April-06			jRod	7.1100	7.1070	0.0041	0.0041	0.00
01/12/2005	JROD On 31-May-06			jRod	7.2000	7.2040	0.0037	0.0037	0.00
01/12/2005	JROD On 30-June-06			jRod	7.1100	7.1140	0.0063	0.0063	0.00
01/12/2005	JROD On 31-July-06			jRod	7.1900	7.1970	0.0057	0.0057	0.00
01/12/2005	JROD On 31-August-06			jRod	7.2800	7.2880	0.0050	0.0050	0.00
01/12/2005	JROD On 30-December-05			jRod	6.7200	6.7210	0.0018	0.0018	0.00
01/12/2005	R153 On 02-February-06			Bond Future	7.5000	7.5510	126.6229	126.4217	276.00
01/12/2005	R153 On 04-May-06			Bond Future	7.5000	7.5490	122.3964	122.1850	0.00
01/12/2005	R153 On 03-August-06			Bond Future	7.4900	7.5420	124.6867	124.4714	0.00
01/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	14079	13078	14079	13078	0.00
01/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	13957	15070	13957	15070	0.00
01/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	19674	18431	19674	18431	0.00
01/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	9433	10303	9433	10303	0.00
01/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	26313	24843	26313	24843	0.00
01/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	6060	6703	6060	6703	0.00
01/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	33846	32181	33846	32181	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
01/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	33846	32181	33846	32181	0.00
01/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	33846	32181	33846	32181	0.00
01/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	33846	32181	33846	32181	0.00
01/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	33846	32181	33846	32181	0.00
01/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	3688	4136	3688	4136	20.00
01/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3688	4136	3688	4136	20.00
01/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	3688	4136	3688	4136	20.00
01/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	3688	4136	3688	4136	20.00
01/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	3688	4136	3688	4136	20.00
01/12/2005	R157 On 02-February-06			Bond Future	7.7000	7.7630	144.2237	143.7142	140.00
01/12/2005	R157 On 04-May-06			Bond Future	7.7100	7.7720	140.0948	139.5639	0.00
01/12/2005	R157 On 03-August-06			Bond Future	7.7100	7.7780	142.7152	142.1725	0.00
01/12/2005	R186 On 02-February-06			Bond Future	7.3300	7.4090	134.9457	133.9444	0.00
01/12/2005	R186 On 04-May-06			Bond Future	7.3300	7.4060	137.4631	136.4418	0.00
01/12/2005	R186 On 03-August-06			Bond Future	7.3200	7.4020	134.7433	133.6892	0.00
01/12/2005	R194 On 02-February-06			Bond Future	7.4000	7.4160	109.2888	109.2598	0.00
01/12/2005	R194 On 04-May-06			Bond Future	7.3700	7.3920	106.2584	106.2241	0.00
01/12/2005	R194 On 03-August-06			Bond Future	7.3200	7.3490	108.2493	108.2120	0.00
01/12/2005	R201 On 02-February-06			Bond Future	7.6600	7.7250	108.0748	107.6314	0.00
01/12/2005	R201 On 04-May-06			Bond Future	7.6600	7.7340	110.0919	109.6322	0.00
01/12/2005	R201 On 03-August-06			Bond Future	7.6700	7.7400	107.7314	107.2691	0.00
01/12/2005	R203 On 02-February-06			Bond Future	7.6700	7.7390	107.6722	107.1582	11.00
01/12/2005	R203 On 04-May-06			Bond Future	7.6800	7.7460	105.5143	104.9771	0.00
01/12/2005	R203 On 03-August-06			Bond Future	7.6800	7.7490	107.4905	106.9459	0.00
01/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	82577	77939	82577	77939	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
01/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	82577	77939	82577	77939	0.00
01/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	82577	77939	82577	77939	0.00
01/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	82577	77939	82577	77939	0.00
01/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	82577	77939	82577	77939	0.00
01/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	82577	77939	82577	77939	0.00
01/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	5195	6002	5195	6002	0.00
01/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	5195	6002	5195	6002	0.00
01/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	5195	6002	5195	6002	0.00
01/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	5195	6002	5195	6002	0.00
01/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	5195	6002	5195	6002	0.00
01/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	5195	6002	5195	6002	0.00
01/12/2005	R204 On 02-February-06			Bond Future	7.6500	7.7120	103.9156	103.3643	0.00
01/12/2005	R204 On 04-May-06			Bond Future	7.6500	7.7170	105.8586	105.2979	0.00
01/12/2005	R204 On 03-August-06			Bond Future	7.6500	7.7220	103.8021	103.2243	0.00
01/12/2005	R207 On 02-February-06			Bond Future	7.6200	7.6810	97.3515	96.8046	0.00
01/12/2005	R207 On 04-May-06			Bond Future	7.6200	7.6870	99.1648	98.6072	0.00
01/12/2005	R207 On 03-August-06			Bond Future	7.6200	7.6910	97.3874	96.8114	0.00
02/12/2005	GOVI On 02-February-06			jGovi	235.3200	234.6130	235.3170	234.6130	506.00
02/12/2005	GOVI On 04-May-06			jGovi	239.7000	238.9900	239.7010	238.9900	200.00
02/12/2005	GOVI On 03-August-06			jGovi	244.1800	243.4660	244.1760	243.4660	0.00
02/12/2005	GOVI On 02-November-06			jGovi	248.7100	248.0050	248.7060	248.0050	0.00
02/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
02/12/2005	J153 On 31-August-10			jSwap	7.4300	7.4690	0.0028	0.0013	0.00
02/12/2005	J157 On 15-September-15			jSwap	7.6100	7.6890	0.0079	0.0133	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
02/12/2005	J186 On 21-December-26			jSwap	7.2100	7.2750	0.0319	0.0247	0.00
02/12/2005	J194 On 28-February-08			jSwap	7.3400	7.3640	0.0037	0.0031	0.00
02/12/2005	J201 On 22-December-14			jSwap	7.5300	7.6050	0.0022	0.0072	0.00
02/12/2005	J203 On 15-September-17			jSwap	7.5700	7.6390	0.0056	0.0110	0.00
02/12/2005	J204 On 21-December-18			jSwap	7.5400	7.5990	0.0033	0.0086	0.00
02/12/2005	J207 On 15-January-20			jSwap	7.5200	7.5780	0.0433	0.0378	0.00
02/12/2005	JBAR On 16-March-05			jBar	7.1600	7.1640	0.0000	0.0000	0.00
02/12/2005	JFRA On 02-February-06			jFra	7.3000	7.3220	0.0179	0.0179	0.00
02/12/2005	JFRA On 01-February-07			jFra	7.5300	7.6150	0.0184	0.0186	500.00
02/12/2005	JFRA On 04-May-06			jFra	7.2700	7.3120	0.0178	0.0179	0.00
02/12/2005	JFRA On 03-May-07			jFra	7.6000	7.6720	0.0186	0.0188	0.00
02/12/2005	JFRA On 03-August-06			jFra	7.4200	7.4910	0.0182	0.0183	0.00
02/12/2005	JFRA On 02-August-07			jFra	7.5200	7.5860	0.0184	0.0186	0.00
02/12/2005	JFRA On 02-November-06			jFra	7.4900	7.5740	0.0183	0.0185	0.00
02/12/2005	JFRA On 01-November-07			jFra	7.6600	7.6410	0.0202	0.0201	0.00
02/12/2005	JN02 On 02-February-06			jNote	7.4700	7.5230	0.1385	0.1394	0.00
02/12/2005	JN05 On 02-February-06			jNote	7.6500	7.6880	0.3162	0.3176	0.00
02/12/2005	JN10 On 02-February-06			jNote	7.7000	7.7670	0.5349	0.5383	0.00
02/12/2005	JROD On 31-January-06			jRod	6.7300	6.8820	0.0027	0.0026	0.00
02/12/2005	JROD On 28-February-06			jRod	6.9200	7.0810	0.0021	0.0021	0.00
02/12/2005	JROD On 31-March-06			jRod	6.9300	7.0120	0.0047	0.0047	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
02/12/2005	JROD On 28-April-06			jRod	7.0200	7.1050	0.0042	0.0041	0.00
02/12/2005	JROD On 31-May-06			jRod	7.1200	7.2000	0.0038	0.0037	0.00
02/12/2005	JROD On 30-June-06			jRod	7.0600	7.1110	0.0064	0.0063	0.00
02/12/2005	JROD On 31-July-06			jRod	7.1400	7.1920	0.0058	0.0057	0.00
02/12/2005	JROD On 31-August-06			jRod	7.2300	7.2840	0.0051	0.0050	0.00
02/12/2005	JROD On 30-December-05			jRod	6.5600	6.7160	0.0018	0.0018	0.00
02/12/2005	R153 On 02-February-06			Bond Future	7.4700	7.5040	126.7816	126.6229	276.00
02/12/2005	R153 On 04-May-06			Bond Future	7.4600	7.4970	122.5512	122.3964	0.00
02/12/2005	R153 On 03-August-06			Bond Future	7.4500	7.4860	124.8408	124.6867	0.00
02/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	14832	14079	14832	14079	0.00
02/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	13162	13957	13162	13957	0.00
02/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	20605	19674	20605	19674	0.00
02/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	8815	9433	8815	9433	0.00
02/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	27408	26313	27408	26313	0.00
02/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	5607	6060	5607	6060	0.00
02/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	35082	33846	35082	33846	0.00
02/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	35082	33846	35082	33846	0.00
02/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	35082	33846	35082	33846	0.00
02/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	35082	33846	35082	33846	0.00
02/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	35082	33846	35082	33846	0.00
02/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	3375	3688	3375	3688	20.00
02/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3375	3688	3375	3688	20.00
02/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	3375	3688	3375	3688	20.00
02/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	3375	3688	3375	3688	20.00
02/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	3375	3688	3375	3688	20.00
02/12/2005	R157 On 02-February-06			Bond Future	7.6200	7.7020	144.8791	144.2237	140.00
02/12/2005	R157 On 04-May-06			Bond Future	7.6300	7.7070	140.7519	140.0948	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
02/12/2005	R157 On 03-August-06			Bond Future	7.6300	7.7100	143.3814	142.7152	0.00
02/12/2005	R186 On 02-February-06			Bond Future	7.2700	7.3330	135.8245	134.9457	0.00
02/12/2005	R186 On 04-May-06			Bond Future	7.2600	7.3280	138.3632	137.4631	0.00
02/12/2005	R186 On 03-August-06			Bond Future	7.2500	7.3210	135.6381	134.7433	0.00
02/12/2005	R194 On 02-February-06			Bond Future	7.3700	7.4010	109.3431	109.2888	0.00
02/12/2005	R194 On 04-May-06			Bond Future	7.3400	7.3720	106.3099	106.2584	0.00
02/12/2005	R194 On 03-August-06			Bond Future	7.2900	7.3240	108.2955	108.2493	0.00
02/12/2005	R201 On 02-February-06			Bond Future	7.5800	7.6580	108.5872	108.0748	0.00
02/12/2005	R201 On 04-May-06			Bond Future	7.5800	7.6630	110.6130	110.0919	0.00
02/12/2005	R201 On 03-August-06			Bond Future	7.5800	7.6670	108.2601	107.7314	0.00
02/12/2005	R203 On 02-February-06			Bond Future	7.6000	7.6730	108.2367	107.6722	11.00
02/12/2005	R203 On 04-May-06			Bond Future	7.6000	7.6760	106.0863	105.5143	0.00
02/12/2005	R203 On 03-August-06			Bond Future	7.6000	7.6770	108.0617	107.4905	0.00
02/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	87541	82577	87541	82577	0.00
02/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	87541	82577	87541	82577	0.00
02/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	87541	82577	87541	82577	0.00
02/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	87541	82577	87541	82577	0.00
02/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	87541	82577	87541	82577	0.00
02/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	87541	82577	87541	82577	0.00
02/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	4447	5195	4447	5195	0.00
02/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	4447	5195	4447	5195	0.00
02/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	4447	5195	4447	5195	0.00
02/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	4447	5195	4447	5195	0.00
02/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	4447	5195	4447	5195	0.00
02/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	4447	5195	4447	5195	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
02/12/2005	R204 On 02-February-06			Bond Future	7.5800	7.6450	104.4626	103.9156	0.00
02/12/2005	R204 On 04-May-06			Bond Future	7.5800	7.6480	106.4153	105.8586	0.00
02/12/2005	R204 On 03-August-06			Bond Future	7.5800	7.6500	104.3600	103.8021	0.00
02/12/2005	R207 On 02-February-06			Bond Future	7.5500	7.6150	97.8943	97.3515	0.00
02/12/2005	R207 On 04-May-06			Bond Future	7.5500	7.6190	99.7185	99.1648	0.00
02/12/2005	R207 On 03-August-06			Bond Future	7.5500	7.6200	97.9352	97.3874	0.00