



# Derivatives Monthly Statistics Report

For March 2005

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2005	GOVI On 05-May-05			jGovi	221.6300	223.1180	221.6330	223.1180	0.00
01/03/2005	GOVI On 04-August-05			jGovi	225.7200	227.2190	225.7200	227.2190	0.00
01/03/2005	GOVI On 03-November-05			jGovi	229.5700	231.0660	229.5660	231.0660	0.00
01/03/2005	GOVI On 05-May-05	220.00	Call	jGovi	45310	53167	45310	53167	0.00
01/03/2005	GOVI On 05-May-05	220.00	Put	jGovi	28980	53167	28980	53167	0.00
01/03/2005	GOVI On 04-August-05	224.00	Call	jGovi	44418	52589	44418	52589	0.00
01/03/2005	GOVI On 04-August-05	224.00	Put	jGovi	27218	52589	27218	52589	0.00
01/03/2005	GOVI On 03-November-05	228.00	Call	jGovi	51902	59381	51902	59381	0.00
01/03/2005	GOVI On 03-November-05	228.00	Put	jGovi	36242	59381	36242	59381	0.00
01/03/2005	J152 On 28-February-06			jSwap	7.3800	7.4391	0.0012	0.0009	0.00
01/03/2005	J153 On 31-August-10			jSwap	7.7600	7.6207	0.0117	0.0059	0.00
01/03/2005	J157 On 15-September-15			jSwap	7.8900	7.7483	0.0296	0.0189	0.00
01/03/2005	J186 On 21-December-26			jSwap	7.4900	7.3393	0.0013	0.0174	0.00
01/03/2005	J194 On 28-February-08			jSwap	7.5600	7.4401	0.0015	0.0019	0.00
01/03/2005	J201 On 22-December-14			jSwap	7.9100	7.7605	0.0283	0.0182	0.00
01/03/2005	J203 On 15-September-17			jSwap	7.8500	7.7127	0.0292	0.0179	0.00
01/03/2005	JBAR On 16-March-05			jBar	7.5500	0.0000	0.0000	0.0000	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
01/03/2005	JFRA On 02-February-06			jFra	7.1700	7.0550	0.0176	0.0173	0.00
01/03/2005	JFRA On 05-May-05			jFra	7.3500	7.1000	0.0180	0.0174	0.00
01/03/2005	JFRA On 04-May-06			jFra	7.3300	7.2060	0.0179	0.0176	0.00
01/03/2005	JFRA On 04-August-05			jFra	7.0200	6.9100	0.0172	0.0169	0.00
01/03/2005	JFRA On 03-August-06			jFra	7.4700	7.3630	0.0183	0.0180	0.00
01/03/2005	JFRA On 03-November-05			jFra	7.1000	6.9680	0.0174	0.0171	0.00
01/03/2005	JFRA On 02-November-06			jFra	7.6800	7.4420	0.0188	0.0182	0.00
01/03/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1464	1292	1464	1292	0.00
01/03/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1650	1292	1650	1292	0.00
01/03/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	510	185	510	185	0.00
01/03/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	260	185	260	185	0.00
01/03/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2199	2000	2199	2000	0.00
01/03/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1396	2000	1396	2000	0.00
01/03/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	572	452	572	452	0.00
01/03/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1131	452	1131	452	0.00
01/03/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2566	2355	2566	2355	0.00
01/03/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1423	2355	1423	2355	0.00
01/03/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1120	954	1120	954	0.00
01/03/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1497	954	1497	954	0.00
01/03/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3053	2626	3053	2626	0.00
01/03/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1392	2626	1392	2626	0.00
01/03/2005	JN02 On 05-May-05			jNote	7.3500	7.2110	0.1353	0.1330	0.00
01/03/2005	JN02 On 04-August-05			jNote	7.4000	7.2410	0.1363	0.1335	0.00
01/03/2005	JN02 On 03-November-05			jNote	7.5100	7.3310	0.1380	0.1350	0.00
01/03/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	3195	2191	3195	2191	0.00
01/03/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	6012	2191	6012	2191	0.00
01/03/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	6536	5001	6536	5001	0.00
01/03/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	8340	5001	8340	5001	0.00
01/03/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	9694	7759	9694	7759	0.00
01/03/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9602	7759	9602	7759	0.00
01/03/2005	JN05 On 05-May-05			jNote	7.6800	7.5300	0.3179	0.3128	0.00
01/03/2005	JN05 On 04-August-05			jNote	7.7200	7.5610	0.3190	0.3138	0.00
01/03/2005	JN05 On 03-November-05			jNote	7.7700	7.6150	0.3206	0.3155	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
01/03/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	4012	2271	4012	2271	0.00
01/03/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	17130	2271	17130	2271	0.00
01/03/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	9249	6642	9249	6642	0.00
01/03/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	20991	6642	20991	6642	0.00
01/03/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	13858	10712	13858	10712	0.00
01/03/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	23392	10712	23392	10712	0.00
01/03/2005	JN10 On 05-May-05			jNote	7.8500	7.6980	0.5434	0.5364	0.00
01/03/2005	JN10 On 04-August-05			jNote	7.8700	7.7120	0.5439	0.5366	0.00
01/03/2005	JN10 On 03-November-05			jNote	7.9000	7.7390	0.5447	0.5374	0.00
01/03/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	9376	5495	9376	5495	0.00
01/03/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	19620	5495	19620	5495	0.00
01/03/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	17894	12844	17894	12844	0.00
01/03/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	26950	12844	26950	12844	0.00
01/03/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	24989	19327	24989	19327	0.00
01/03/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	32094	19327	32094	19327	0.00
01/03/2005	JROD On 31-January-06			jRod	7.2800	7.2710	0.0070	0.0070	0.00
01/03/2005	JROD On 28-February-06			jRod	7.2600	7.2500	0.0071	0.0072	0.00
01/03/2005	JROD On 31-March-05			jRod	7.2500	7.2540	0.0006	0.0006	0.00
01/03/2005	JROD On 31-March-06			jRod	7.2300	7.2570	0.0092	0.0089	0.00
01/03/2005	JROD On 29-April-05			jRod	7.3600	7.3700	0.0003	0.0003	0.00
01/03/2005	JROD On 31-May-05			jRod	7.5000	7.4220	0.0012	0.0014	0.00
01/03/2005	JROD On 30-June-05			jRod	7.3900	7.3900	0.0005	0.0005	0.00
01/03/2005	JROD On 29-July-05			jRod	7.4000	7.3930	0.0005	0.0005	0.00
01/03/2005	JROD On 31-August-05			jRod	7.3800	7.3300	0.0006	0.0008	0.00
01/03/2005	JROD On 30-September-05			jRod	7.3100	7.3030	0.0014	0.0014	0.00
01/03/2005	JROD On 31-October-05			jRod	7.3000	7.2980	0.0014	0.0015	0.00
01/03/2005	JROD On 30-November-05			jRod	7.3000	7.2700	0.0014	0.0017	0.00
01/03/2005	JROD On 30-December-05			jRod	7.2800	7.2740	0.0021	0.0022	0.00
01/03/2005	R152 On 05-May-05			Bond Future	6.9200	6.8720	106.2146	106.2514	0.00
01/03/2005	R152 On 04-August-05			Bond Future	6.6500	6.5930	108.1860	108.2159	0.00
01/03/2005	R152 On 03-November-05			Bond Future	6.5100	6.4490	103.9237	103.9431	0.00
01/03/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2044	2225	2044	2225	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
01/03/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1389	2225	1389	2225	0.00
01/03/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6386	6643	6386	6643	0.00
01/03/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	306	6643	306	6643	0.00
01/03/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1997	2086	1997	2086	0.00
01/03/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1250	2086	1250	2086	0.00
01/03/2005	R153 On 05-May-05			Bond Future	7.5100	7.3900	126.1698	126.7445	1.00
01/03/2005	R153 On 04-August-05			Bond Future	7.5100	7.3850	128.5109	129.0886	0.00
01/03/2005	R153 On 03-November-05			Bond Future	7.5500	7.4250	124.0834	124.6565	0.00
01/03/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	17410	21257	17410	21257	0.00
01/03/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	5432	21257	5432	21257	0.00
01/03/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	22185	25385	22185	25385	0.00
01/03/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	10779	25385	10779	25385	0.00
01/03/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	24217	26940	24217	26940	0.00
01/03/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	15350	26940	15350	26940	0.00
01/03/2005	R157 On 05-May-05			Bond Future	7.8100	7.6720	141.9447	143.1359	0.00
01/03/2005	R157 On 04-August-05			Bond Future	7.8100	7.6720	141.9447	143.1359	0.00
01/03/2005	R157 On 03-November-05			Bond Future	7.8600	7.7160	140.1830	141.3899	0.00
01/03/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	27235	35120	27235	35120	0.00
01/03/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	10231	35120	10231	35120	0.00
01/03/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	36350	42982	36350	42982	0.00
01/03/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	19346	42982	19346	42982	0.00
01/03/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	40263	46154	40263	46154	0.00
01/03/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	28336	46154	28336	46154	0.00
01/03/2005	R186 On 05-May-05			Bond Future	7.1200	6.9650	141.0585	143.2215	0.00
01/03/2005	R186 On 05-May-05			Bond Future	7.1200	6.9650	141.0585	143.2215	0.00
01/03/2005	R186 On 04-August-05			Bond Future	7.1100	6.9540	138.3775	140.5710	0.00
01/03/2005	R186 On 03-November-05			Bond Future	7.1200	6.9570	140.6926	142.9115	0.00
01/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	48774	61804	48774	61804	0.00
01/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	48774	61804	48774	61804	0.00
01/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	30521	61804	30521	61804	0.00
01/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	30521	61804	30521	61804	0.00
01/03/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	71098	83071	71098	83071	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
01/03/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	51856	83071	51856	83071	0.00
01/03/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	86897	98292	86897	98292	0.00
01/03/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	68611	98292	68611	98292	0.00
01/03/2005	R194 On 05-May-05			Bond Future	7.3000	7.1910	108.6405	108.9353	0.00
01/03/2005	R194 On 04-August-05			Bond Future	7.2800	7.1600	110.6566	110.9506	0.00
01/03/2005	R194 On 03-November-05			Bond Future	7.3400	7.2050	107.4467	107.7353	0.00
01/03/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	8979	10762	8979	10762	0.00
01/03/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	3890	10762	3890	10762	0.00
01/03/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	11962	13448	11962	13448	0.00
01/03/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	6800	13448	6800	13448	0.00
01/03/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	12736	13951	12736	13951	0.00
01/03/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	9234	13951	9234	13951	0.00
01/03/2005	R201 On 05-May-05			Bond Future	7.8000	7.6740	109.6733	110.5749	0.00
01/03/2005	R201 On 04-August-05			Bond Future	7.8200	7.6840	107.2930	108.2041	0.00
01/03/2005	R201 On 03-November-05			Bond Future	7.8500	7.7170	109.0950	110.0064	0.00
01/03/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	21466	27441	21466	27441	0.00
01/03/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	7887	27441	7887	27441	0.00
01/03/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	27900	32953	27900	32953	0.00
01/03/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	15527	32953	15527	32953	0.00
01/03/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	31745	36160	31745	36160	0.00
01/03/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	22007	36160	22007	36160	0.00
01/03/2005	R203 On 05-May-05			Bond Future	7.8000	7.6620	104.8053	105.8806	0.00
01/03/2005	R203 On 04-August-05			Bond Future	7.8100	7.6680	106.7490	107.8415	0.00
01/03/2005	R203 On 03-November-05			Bond Future	7.8400	7.6960	104.3727	105.4714	0.00
01/03/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	25873	33000	25873	33000	0.00
01/03/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	9589	33000	9589	33000	0.00
01/03/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	34053	40121	34053	40121	0.00
01/03/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	18766	40121	18766	40121	0.00
01/03/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	39079	44542	39079	44542	0.00
01/03/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	26405	44542	26405	44542	0.00
02/03/2005	GOVI On 05-May-05			jGovi	220.3700	221.6330	220.3720	221.6330	0.00
02/03/2005	GOVI On 04-August-05			jGovi	224.4600	225.7200	224.4550	225.7200	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
02/03/2005	GOVI On 03-November-05			jGovi	228.3200	229.5660	228.3190	229.5660	0.00
02/03/2005	GOVI On 05-May-05	220.00	Call	jGovi	38714	45310	38714	45310	0.00
02/03/2005	GOVI On 05-May-05	220.00	Put	jGovi	34994	45310	34994	45310	0.00
02/03/2005	GOVI On 04-August-05	224.00	Call	jGovi	37727	44418	37727	44418	0.00
02/03/2005	GOVI On 04-August-05	224.00	Put	jGovi	33177	44418	33177	44418	0.00
02/03/2005	GOVI On 03-November-05	228.00	Call	jGovi	45675	51902	45675	51902	0.00
02/03/2005	GOVI On 03-November-05	228.00	Put	jGovi	42485	51902	42485	51902	0.00
02/03/2005	J152 On 28-February-06			jSwap	7.4100	7.3779	0.0009	0.0012	0.00
02/03/2005	J153 On 31-August-10			jSwap	7.8400	7.7630	0.0150	0.0117	0.00
02/03/2005	J157 On 15-September-15			jSwap	7.9600	7.8925	0.0350	0.0296	0.00
02/03/2005	J186 On 21-December-26			jSwap	7.5900	7.4879	0.0094	0.0013	0.00
02/03/2005	J194 On 28-February-08			jSwap	7.6300	7.5568	0.0034	0.0015	0.00
02/03/2005	J201 On 22-December-14			jSwap	7.9800	7.9060	0.0334	0.0283	0.00
02/03/2005	J203 On 15-September-17			jSwap	7.9300	7.8502	0.0356	0.0292	0.00
02/03/2005	JBAR On 16-March-05			jBar	7.5500	7.5500	0.0000	0.0000	0.00
02/03/2005	JFRA On 02-February-06			jFra	7.2800	7.1740	0.0178	0.0176	0.00
02/03/2005	JFRA On 05-May-05			jFra	7.3900	7.3520	0.0181	0.0180	0.00
02/03/2005	JFRA On 04-May-06			jFra	7.4300	7.3280	0.0182	0.0179	0.00
02/03/2005	JFRA On 04-August-05			jFra	7.0800	7.0220	0.0173	0.0172	0.00
02/03/2005	JFRA On 03-August-06			jFra	7.5500	7.4670	0.0185	0.0183	0.00
02/03/2005	JFRA On 03-November-05			jFra	7.1900	7.0960	0.0176	0.0174	0.00
02/03/2005	JFRA On 02-November-06			jFra	7.7700	7.6790	0.0190	0.0188	0.00
02/03/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1610	1464	1610	1464	0.00
02/03/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1549	1464	1549	1464	0.00
02/03/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	562	510	562	510	0.00
02/03/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	222	510	222	510	0.00
02/03/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2376	2199	2376	2199	0.00
02/03/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1323	2199	1323	2199	0.00

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02/03/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	629	572	629	572	0.00
02/03/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1055	572	1055	572	0.00
02/03/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2723	2566	2723	2566	0.00
02/03/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1370	2566	1370	2566	0.00
02/03/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1239	1120	1239	1120	0.00
02/03/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1398	1120	1398	1120	0.00
02/03/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3215	3053	3215	3053	0.00
02/03/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1332	3053	1332	3053	0.00
02/03/2005	JN02 On 05-May-05			jNote	7.4300	7.3470	0.1367	0.1353	0.00
02/03/2005	JN02 On 04-August-05			jNote	7.4900	7.4020	0.1377	0.1363	0.00
02/03/2005	JN02 On 03-November-05			jNote	7.5900	7.5050	0.1395	0.1380	0.00
02/03/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	3844	3195	3844	3195	0.00
02/03/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	5187	3195	5187	3195	0.00
02/03/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	7325	6536	7325	6536	0.00
02/03/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7601	6536	7601	6536	0.00
02/03/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	10607	9694	10607	9694	0.00
02/03/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8935	9694	8935	9694	0.00
02/03/2005	JN05 On 05-May-05			jNote	7.7600	7.6830	0.3205	0.3179	0.00
02/03/2005	JN05 On 04-August-05			jNote	7.8000	7.7160	0.3217	0.3190	0.00
02/03/2005	JN05 On 03-November-05			jNote	7.8500	7.7690	0.3234	0.3206	0.00
02/03/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	5031	4012	5031	4012	0.00
02/03/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	14903	4012	14903	4012	0.00
02/03/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	10693	9249	10693	9249	0.00
02/03/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	19071	9249	19071	9249	0.00
02/03/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	15558	13858	15558	13858	0.00
02/03/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	21613	13858	21613	13858	0.00
02/03/2005	JN10 On 05-May-05			jNote	7.9300	7.8520	0.5469	0.5434	0.00
02/03/2005	JN10 On 04-August-05			jNote	7.9500	7.8690	0.5475	0.5439	0.00
02/03/2005	JN10 On 03-November-05			jNote	7.9800	7.8970	0.5483	0.5447	0.00
02/03/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	11657	9376	11657	9376	0.00
02/03/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	16486	9376	16486	9376	0.00
02/03/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	20554	17894	20554	17894	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
02/03/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	24068	17894	24068	17894	0.00
02/03/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	27847	24989	27847	24989	0.00
02/03/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	29361	24989	29361	24989	0.00
02/03/2005	JROD On 31-January-06			jRod	7.2900	7.2750	0.0069	0.0070	0.00
02/03/2005	JROD On 28-February-06			jRod	7.2700	7.2600	0.0069	0.0071	0.00
02/03/2005	JROD On 31-March-05			jRod	7.2400	7.2490	0.0006	0.0006	0.00
02/03/2005	JROD On 31-March-06			jRod	7.2500	7.2340	0.0090	0.0092	0.00
02/03/2005	JROD On 29-April-05			jRod	7.3500	7.3610	0.0004	0.0003	0.00
02/03/2005	JROD On 31-May-05			jRod	7.4900	7.4960	0.0013	0.0012	0.00
02/03/2005	JROD On 30-June-05			jRod	7.3900	7.3930	0.0005	0.0005	0.00
02/03/2005	JROD On 29-July-05			jRod	7.4000	7.3990	0.0005	0.0005	0.00
02/03/2005	JROD On 31-August-05			jRod	7.3800	7.3760	0.0006	0.0006	0.00
02/03/2005	JROD On 30-September-05			jRod	7.3100	7.3080	0.0014	0.0014	0.00
02/03/2005	JROD On 31-October-05			jRod	7.3100	7.3030	0.0014	0.0014	0.00
02/03/2005	JROD On 30-November-05			jRod	7.3100	7.3040	0.0014	0.0014	0.00
02/03/2005	JROD On 30-December-05			jRod	7.2900	7.2810	0.0020	0.0021	0.00
02/03/2005	R152 On 05-May-05			Bond Future	6.9900	6.9180	106.1594	106.2146	0.00
02/03/2005	R152 On 04-August-05			Bond Future	6.7300	6.6470	108.1394	108.1860	0.00
02/03/2005	R152 On 03-November-05			Bond Future	6.6000	6.5110	103.8950	103.9237	0.00
02/03/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	1750	2044	1750	2044	0.00
02/03/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1646	2044	1646	2044	0.00
02/03/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5990	6386	5990	6386	0.00
02/03/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	375	6386	375	6386	0.00
02/03/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1842	1997	1842	1997	0.00
02/03/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1383	1997	1383	1997	0.00
02/03/2005	R153 On 05-May-05			Bond Future	7.6000	7.5060	125.7312	126.1698	1.00
02/03/2005	R153 On 04-August-05			Bond Future	7.6000	7.5070	128.0775	128.5109	0.00
02/03/2005	R153 On 03-November-05			Bond Future	7.6500	7.5520	123.6660	124.0834	0.00
02/03/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	14645	17410	14645	17410	0.00
02/03/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	7053	17410	7053	17410	0.00
02/03/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	19794	22185	19794	22185	0.00
02/03/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	12723	22185	12723	22185	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
02/03/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	22112	24217	22112	24217	0.00
02/03/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	17421	24217	17421	24217	0.00
02/03/2005	R157 On 05-May-05			Bond Future	7.9000	7.8060	141.1347	141.9447	0.00
02/03/2005	R157 On 04-August-05			Bond Future	7.9000	7.8060	141.1347	141.9447	0.00
02/03/2005	R157 On 03-November-05			Bond Future	7.9500	7.8580	139.3835	140.1830	0.00
02/03/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	22315	27235	22315	27235	0.00
02/03/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	13411	27235	13411	27235	0.00
02/03/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	31922	36350	31922	36350	0.00
02/03/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	23018	36350	23018	36350	0.00
02/03/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	36268	40263	36268	40263	0.00
02/03/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	32336	40263	32336	40263	0.00
02/03/2005	R186 On 05-May-05			Bond Future	7.2500	7.1180	139.2333	141.0585	0.00
02/03/2005	R186 On 05-May-05			Bond Future	7.2500	7.1180	139.2333	141.0585	0.00
02/03/2005	R186 On 04-August-05			Bond Future	7.2500	7.1100	136.5212	138.3775	0.00
02/03/2005	R186 On 03-November-05			Bond Future	7.2500	7.1160	138.8369	140.6926	0.00
02/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	38700	48774	38700	48774	0.00
02/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	38700	48774	38700	48774	0.00
02/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	38700	48774	38700	48774	0.00
02/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	38700	48774	38700	48774	0.00
02/03/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	61219	71098	61219	71098	0.00
02/03/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	60539	71098	60539	71098	0.00
02/03/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	77247	86897	77247	86897	0.00
02/03/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	77517	86897	77517	86897	0.00
02/03/2005	R194 On 05-May-05			Bond Future	7.3900	7.3040	108.4272	108.6405	0.00
02/03/2005	R194 On 04-August-05			Bond Future	7.3700	7.2830	110.4516	110.6566	0.00
02/03/2005	R194 On 03-November-05			Bond Future	7.4300	7.3380	107.2585	107.4467	0.00
02/03/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	7721	8979	7721	8979	0.00
02/03/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	4765	8979	4765	8979	0.00
02/03/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	10887	11962	10887	11962	0.00
02/03/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	7774	11962	7774	11962	0.00
02/03/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	11843	12736	11843	12736	0.00
02/03/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	10224	12736	10224	12736	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
02/03/2005	R201 On 05-May-05			Bond Future	7.8900	7.8030	109.0708	109.6733	0.00
02/03/2005	R201 On 04-August-05			Bond Future	7.9100	7.8170	106.6889	107.2930	0.00
02/03/2005	R201 On 03-November-05			Bond Future	7.9400	7.8530	108.4974	109.0950	0.00
02/03/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	17767	21466	17767	21466	0.00
02/03/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	10213	21466	10213	21466	0.00
02/03/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	24656	27900	24656	27900	0.00
02/03/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	18324	27900	18324	27900	0.00
02/03/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	28793	31745	28793	31745	0.00
02/03/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	25031	31745	25031	31745	0.00
02/03/2005	R203 On 05-May-05			Bond Future	7.8900	7.7950	104.0385	104.8053	0.00
02/03/2005	R203 On 04-August-05			Bond Future	7.9000	7.8050	105.9769	106.7490	0.00
02/03/2005	R203 On 03-November-05			Bond Future	7.9400	7.8360	103.6051	104.3727	0.00
02/03/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	21142	25873	21142	25873	0.00
02/03/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	12528	25873	12528	25873	0.00
02/03/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	29807	34053	29807	34053	0.00
02/03/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	22241	34053	22241	34053	0.00
02/03/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	35203	39079	35203	39079	0.00
02/03/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	30205	39079	30205	39079	0.00
03/03/2005	GOVI On 05-May-05			jGovi	220.3500	220.3720	220.3470	220.3720	0.00
03/03/2005	GOVI On 04-August-05			jGovi	224.4400	224.4550	224.4350	224.4550	0.00
03/03/2005	GOVI On 03-November-05			jGovi	228.3100	228.3190	228.3140	228.3190	0.00
03/03/2005	GOVI On 05-May-05	220.00	Call	jGovi	38145	38714	38145	38714	0.00
03/03/2005	GOVI On 05-May-05	220.00	Put	jGovi	34675	38714	34675	38714	0.00
03/03/2005	GOVI On 04-August-05	224.00	Call	jGovi	37269	37727	37269	37727	0.00
03/03/2005	GOVI On 04-August-05	224.00	Put	jGovi	32919	37727	32919	37727	0.00
03/03/2005	GOVI On 03-November-05	228.00	Call	jGovi	45306	45675	45306	45675	0.00
03/03/2005	GOVI On 03-November-05	228.00	Put	jGovi	42166	45675	42166	45675	0.00
03/03/2005	J152 On 28-February-06			jSwap	7.4100	7.4082	0.0009	0.0009	0.00
03/03/2005	J153 On 31-August-10			jSwap	7.8400	7.8402	0.0152	0.0150	0.00
03/03/2005	J157 On 15-September-15			jSwap	7.9600	7.9647	0.0348	0.0350	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
03/03/2005	J186 On 21-December-26			jSwap	7.5900	7.5883	0.0095	0.0094	0.00
03/03/2005	J194 On 28-February-08			jSwap	7.6200	7.6278	0.0033	0.0034	0.00
03/03/2005	J201 On 22-December-14			jSwap	7.9800	7.9813	0.0335	0.0334	0.00
03/03/2005	J203 On 15-September-17			jSwap	7.9300	7.9277	0.0356	0.0356	0.00
03/03/2005	JBAR On 16-March-05			jBar	7.5500	7.5500	0.0000	0.0000	0.00
03/03/2005	JFRA On 02-February-06			jFra	7.2800	7.2750	0.0178	0.0178	0.00
03/03/2005	JFRA On 05-May-05			jFra	7.3900	7.3890	0.0181	0.0181	0.00
03/03/2005	JFRA On 04-May-06			jFra	7.4200	7.4300	0.0182	0.0182	0.00
03/03/2005	JFRA On 04-August-05			jFra	7.0700	7.0760	0.0173	0.0173	0.00
03/03/2005	JFRA On 03-August-06			jFra	7.5700	7.5530	0.0185	0.0185	0.00
03/03/2005	JFRA On 03-November-05			jFra	7.1900	7.1850	0.0176	0.0176	0.00
03/03/2005	JFRA On 02-November-06			jFra	7.7200	7.7700	0.0189	0.0190	0.00
03/03/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1595	1610	1595	1610	0.00
03/03/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1529	1610	1529	1610	0.00
03/03/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	565	562	565	562	0.00
03/03/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	212	562	212	562	0.00
03/03/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2355	2376	2355	2376	0.00
03/03/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1320	2376	1320	2376	0.00
03/03/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	614	629	614	629	0.00
03/03/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1050	629	1050	629	0.00
03/03/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2733	2723	2733	2723	0.00
03/03/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1345	2723	1345	2723	0.00
03/03/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1231	1239	1231	1239	0.00
03/03/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1380	1239	1380	1239	0.00
03/03/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3119	3215	3119	3215	0.00
03/03/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1355	3215	1355	3215	0.00
03/03/2005	JN02 On 05-May-05			jNote	7.4200	7.4270	0.1365	0.1367	0.00
03/03/2005	JN02 On 04-August-05			jNote	7.4800	7.4850	0.1376	0.1377	0.00
03/03/2005	JN02 On 03-November-05			jNote	7.5800	7.5910	0.1393	0.1395	0.00
03/03/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	3725	3844	3725	3844	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
03/03/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	5178	3844	5178	3844	0.00
03/03/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	7182	7325	7182	7325	0.00
03/03/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7605	7325	7605	7325	0.00
03/03/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	10455	10607	10455	10607	0.00
03/03/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8930	10607	8930	10607	0.00
03/03/2005	JN05 On 05-May-05			jNote	7.7700	7.7610	0.3207	0.3205	0.00
03/03/2005	JN05 On 04-August-05			jNote	7.8000	7.7970	0.3219	0.3217	0.00
03/03/2005	JN05 On 03-November-05			jNote	7.8600	7.8530	0.3235	0.3234	0.00
03/03/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	4987	5031	4987	5031	0.00
03/03/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	14652	5031	14652	5031	0.00
03/03/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	10662	10693	10662	10693	0.00
03/03/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	18833	10693	18833	10693	0.00
03/03/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	15493	15558	15493	15558	0.00
03/03/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	21383	15558	21383	15558	0.00
03/03/2005	JN10 On 05-May-05			jNote	7.9300	7.9300	0.5468	0.5469	0.00
03/03/2005	JN10 On 04-August-05			jNote	7.9500	7.9490	0.5473	0.5475	0.00
03/03/2005	JN10 On 03-November-05			jNote	7.9800	7.9780	0.5480	0.5483	0.00
03/03/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	11439	11657	11439	11657	0.00
03/03/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	16337	11657	16337	11657	0.00
03/03/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	20265	20554	20265	20554	0.00
03/03/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	23917	20554	23917	20554	0.00
03/03/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	27488	27847	27488	27847	0.00
03/03/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	29208	27847	29208	27847	0.00
03/03/2005	JROD On 31-January-06			jRod	7.3000	7.2850	0.0068	0.0069	0.00
03/03/2005	JROD On 28-February-06			jRod	7.2900	7.2740	0.0068	0.0069	0.00
03/03/2005	JROD On 31-March-05			jRod	7.2400	7.2430	0.0006	0.0006	0.00
03/03/2005	JROD On 31-March-06			jRod	7.2600	7.2490	0.0088	0.0090	0.00
03/03/2005	JROD On 29-April-05			jRod	7.3500	7.3520	0.0004	0.0004	0.00
03/03/2005	JROD On 31-May-05			jRod	7.4900	7.4920	0.0013	0.0013	0.00
03/03/2005	JROD On 30-June-05			jRod	7.3900	7.3930	0.0005	0.0005	0.00
03/03/2005	JROD On 29-July-05			jRod	7.4000	7.4000	0.0005	0.0005	0.00
03/03/2005	JROD On 31-August-05			jRod	7.3800	7.3770	0.0006	0.0006	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
03/03/2005	JROD On 30-September-05			jRod	7.3100	7.3080	0.0014	0.0014	0.00
03/03/2005	JROD On 31-October-05			jRod	7.3100	7.3050	0.0014	0.0014	0.00
03/03/2005	JROD On 30-November-05			jRod	7.3200	7.3090	0.0013	0.0014	0.00
03/03/2005	JROD On 30-December-05			jRod	7.2900	7.2880	0.0020	0.0020	0.00
03/03/2005	R152 On 05-May-05			Bond Future	7.0100	6.9870	106.1418	106.1594	0.00
03/03/2005	R152 On 04-August-05			Bond Future	6.7600	6.7310	108.1250	108.1394	0.00
03/03/2005	R152 On 03-November-05			Bond Future	6.6300	6.6030	103.8875	103.8950	0.00
03/03/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	1634	1750	1634	1750	0.00
03/03/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1706	1750	1706	1750	0.00
03/03/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5854	5990	5854	5990	0.00
03/03/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	384	5990	384	5990	0.00
03/03/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1798	1842	1798	1842	0.00
03/03/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1414	1842	1414	1842	0.00
03/03/2005	R153 On 05-May-05			Bond Future	7.6000	7.5950	125.7066	125.7312	1.00
03/03/2005	R153 On 04-August-05			Bond Future	7.6000	7.5990	128.0540	128.0775	0.00
03/03/2005	R153 On 03-November-05			Bond Future	7.6500	7.6450	123.6525	123.6660	0.00
03/03/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	14357	14645	14357	14645	0.00
03/03/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	7011	14645	7011	14645	0.00
03/03/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	19523	19794	19523	19794	0.00
03/03/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	12687	19794	12687	19794	0.00
03/03/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	21895	22112	21895	22112	0.00
03/03/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	17338	22112	17338	22112	0.00
03/03/2005	R157 On 05-May-05			Bond Future	7.9000	7.8980	141.0909	141.1347	0.00
03/03/2005	R157 On 04-August-05			Bond Future	7.9000	7.8980	141.0909	141.1347	0.00
03/03/2005	R157 On 03-November-05			Bond Future	7.9600	7.9530	139.3500	139.3835	0.00
03/03/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	21815	22315	21815	22315	0.00
03/03/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	13349	22315	13349	22315	0.00
03/03/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	31416	31922	31416	31922	0.00
03/03/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	22950	31922	22950	31922	0.00
03/03/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	35803	36268	35803	36268	0.00
03/03/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	32206	36268	32206	36268	0.00
03/03/2005	R186 On 05-May-05			Bond Future	7.2500	7.2500	139.3017	139.2333	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
03/03/2005	R186 On 05-May-05			Bond Future	7.2500	7.2500	139.3017	139.2333	0.00
03/03/2005	R186 On 04-August-05			Bond Future	7.2400	7.2450	136.6029	136.5212	0.00
03/03/2005	R186 On 03-November-05			Bond Future	7.2500	7.2520	138.9179	138.8369	0.00
03/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	38427	38700	38427	38700	0.00
03/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	38427	38700	38427	38700	0.00
03/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	37742	38700	37742	38700	0.00
03/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	37742	38700	37742	38700	0.00
03/03/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	60986	61219	60986	61219	0.00
03/03/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	59489	61219	59489	61219	0.00
03/03/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	76920	77247	76920	77247	0.00
03/03/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	76380	77247	76380	77247	0.00
03/03/2005	R194 On 05-May-05			Bond Future	7.4000	7.3860	108.3986	108.4272	0.00
03/03/2005	R194 On 04-August-05			Bond Future	7.3800	7.3690	110.4254	110.4516	0.00
03/03/2005	R194 On 03-November-05			Bond Future	7.4300	7.4250	107.2390	107.2585	0.00
03/03/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	7481	7721	7481	7721	0.00
03/03/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	4811	7721	4811	7721	0.00
03/03/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	10669	10887	10669	10887	0.00
03/03/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	7818	10887	7818	10887	0.00
03/03/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	11676	11843	11676	11843	0.00
03/03/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	10252	11843	10252	11843	0.00
03/03/2005	R201 On 05-May-05			Bond Future	7.8900	7.8900	109.0777	109.0708	0.00
03/03/2005	R201 On 04-August-05			Bond Future	7.9100	7.9060	106.6956	106.6889	0.00
03/03/2005	R201 On 03-November-05			Bond Future	7.9400	7.9430	108.5107	108.4974	0.00
03/03/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	17623	17767	17623	17767	0.00
03/03/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	10000	17767	10000	17767	0.00
03/03/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	24502	24656	24502	24656	0.00
03/03/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	18103	24656	18103	24656	0.00
03/03/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	28633	28793	28633	28793	0.00
03/03/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	24738	28793	24738	28793	0.00
03/03/2005	R203 On 05-May-05			Bond Future	7.9000	7.8910	103.9988	104.0385	0.00
03/03/2005	R203 On 04-August-05			Bond Future	7.9100	7.9030	105.9377	105.9769	0.00
03/03/2005	R203 On 03-November-05			Bond Future	7.9400	7.9350	103.5742	103.6051	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
03/03/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	20687	21142	20687	21142	0.00
03/03/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	12470	21142	12470	21142	0.00
03/03/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	29370	29807	29370	29807	0.00
03/03/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	22196	29807	22196	29807	0.00
03/03/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	34779	35203	34779	35203	0.00
03/03/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	30089	35203	30089	35203	0.00
04/03/2005	GOVI On 05-May-05			jGovi	220.0500	220.3470	220.0500	220.3470	0.00
04/03/2005	GOVI On 04-August-05			jGovi	224.1200	224.4350	224.1240	224.4350	0.00
04/03/2005	GOVI On 03-November-05			jGovi	228.0000	228.3140	228.0000	228.3140	0.00
04/03/2005	GOVI On 05-May-05	220.00	Call	jGovi	36479	38145	36479	38145	0.00
04/03/2005	GOVI On 05-May-05	220.00	Put	jGovi	35979	38145	35979	38145	0.00
04/03/2005	GOVI On 04-August-05	224.00	Call	jGovi	35577	37269	35577	37269	0.00
04/03/2005	GOVI On 04-August-05	224.00	Put	jGovi	34337	37269	34337	37269	0.00
04/03/2005	GOVI On 03-November-05	228.00	Call	jGovi	43628	45306	43628	45306	0.00
04/03/2005	GOVI On 03-November-05	228.00	Put	jGovi	43628	45306	43628	45306	0.00
04/03/2005	J152 On 28-February-06			jSwap	7.4200	7.4069	0.0008	0.0009	0.00
04/03/2005	J153 On 31-August-10			jSwap	7.8800	7.8446	0.0168	0.0152	0.00
04/03/2005	J157 On 15-September-15			jSwap	8.0000	7.9620	0.0373	0.0348	0.00
04/03/2005	J186 On 21-December-26			jSwap	7.6300	7.5894	0.0136	0.0095	0.00
04/03/2005	J194 On 28-February-08			jSwap	7.6600	7.6231	0.0043	0.0033	0.00
04/03/2005	J201 On 22-December-14			jSwap	8.0200	7.9824	0.0358	0.0335	0.00
04/03/2005	J203 On 15-September-17			jSwap	7.9600	7.9283	0.0382	0.0356	0.00
04/03/2005	JBAR On 16-March-05			jBar	7.5500	7.5500	0.0000	0.0000	0.00
04/03/2005	JFRA On 02-February-06			jFra	7.3200	7.2770	0.0179	0.0178	0.00
04/03/2005	JFRA On 05-May-05			jFra	7.4100	7.3940	0.0182	0.0181	0.00
04/03/2005	JFRA On 04-May-06			jFra	7.4800	7.4230	0.0183	0.0182	0.00
04/03/2005	JFRA On 04-August-05			jFra	7.1500	7.0720	0.0175	0.0173	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
04/03/2005	JFRA On 03-August-06			jFra	7.6200	7.5670	0.0187	0.0185	0.00
04/03/2005	JFRA On 03-November-05			jFra	7.2200	7.1890	0.0177	0.0176	0.00
04/03/2005	JFRA On 02-November-06			jFra	7.7700	7.7210	0.0190	0.0189	0.00
04/03/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1662	1595	1662	1595	0.00
04/03/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1483	1595	1483	1595	0.00
04/03/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	587	565	587	565	0.00
04/03/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	188	565	188	565	0.00
04/03/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2443	2355	2443	2355	0.00
04/03/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1278	2355	1278	2355	0.00
04/03/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	694	614	694	614	0.00
04/03/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	934	614	934	614	0.00
04/03/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2829	2733	2829	2733	0.00
04/03/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1304	2733	1304	2733	0.00
04/03/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1265	1231	1265	1231	0.00
04/03/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1332	1231	1332	1231	0.00
04/03/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3212	3119	3212	3119	0.00
04/03/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1329	3119	1329	3119	0.00
04/03/2005	JN02 On 05-May-05			jNote	7.4700	7.4210	0.1373	0.1365	0.00
04/03/2005	JN02 On 04-August-05			jNote	7.5200	7.4770	0.1383	0.1376	0.00
04/03/2005	JN02 On 03-November-05			jNote	7.6200	7.5830	0.1400	0.1393	0.00
04/03/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	4098	3725	4098	3725	0.00
04/03/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	4705	3725	4705	3725	0.00
04/03/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	7624	7182	7624	7182	0.00
04/03/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7182	7182	7182	7182	0.00
04/03/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	10854	10455	10854	10455	0.00
04/03/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8614	10455	8614	10455	0.00
04/03/2005	JN05 On 05-May-05			jNote	7.8000	7.7660	0.3219	0.3207	0.00
04/03/2005	JN05 On 04-August-05			jNote	7.8400	7.8020	0.3231	0.3219	0.00
04/03/2005	JN05 On 03-November-05			jNote	7.8900	7.8570	0.3247	0.3235	0.00
04/03/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	5455	4987	5455	4987	0.00
04/03/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	13668	4987	13668	4987	0.00
04/03/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	11291	10662	11291	10662	0.00
04/03/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	17970	10662	17970	10662	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
04/03/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	16156	15493	16156	15493	0.00
04/03/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	20643	15493	20643	15493	0.00
04/03/2005	JN10 On 05-May-05			jNote	7.9600	7.9290	0.5484	0.5468	0.00
04/03/2005	JN10 On 04-August-05			jNote	7.9800	7.9470	0.5489	0.5473	0.00
04/03/2005	JN10 On 03-November-05			jNote	8.0100	7.9750	0.5496	0.5480	0.00
04/03/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	12464	11439	12464	11439	0.00
04/03/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	14944	11439	14944	11439	0.00
04/03/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	21418	20265	21418	20265	0.00
04/03/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	22589	20265	22589	20265	0.00
04/03/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	28712	27488	28712	27488	0.00
04/03/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	28028	27488	28028	27488	0.00
04/03/2005	JROD On 31-January-06			jRod	7.3100	7.2950	0.0066	0.0068	0.00
04/03/2005	JROD On 28-February-06			jRod	7.3100	7.2880	0.0066	0.0068	0.00
04/03/2005	JROD On 31-March-05			jRod	7.2500	7.2420	0.0006	0.0006	0.00
04/03/2005	JROD On 31-March-06			jRod	7.2900	7.2640	0.0085	0.0088	0.00
04/03/2005	JROD On 29-April-05			jRod	7.3600	7.3490	0.0003	0.0004	0.00
04/03/2005	JROD On 31-May-05			jRod	7.4900	7.4880	0.0013	0.0013	0.00
04/03/2005	JROD On 30-June-05			jRod	7.3900	7.3920	0.0006	0.0005	0.00
04/03/2005	JROD On 29-July-05			jRod	7.3900	7.4000	0.0005	0.0005	0.00
04/03/2005	JROD On 31-August-05			jRod	7.3800	7.3790	0.0006	0.0006	0.00
04/03/2005	JROD On 30-September-05			jRod	7.3100	7.3110	0.0014	0.0014	0.00
04/03/2005	JROD On 31-October-05			jRod	7.3200	7.3090	0.0013	0.0014	0.00
04/03/2005	JROD On 30-November-05			jRod	7.3300	7.3150	0.0013	0.0013	0.00
04/03/2005	JROD On 30-December-05			jRod	7.3100	7.2940	0.0019	0.0020	0.00
04/03/2005	R152 On 05-May-05			Bond Future	7.0200	7.0090	106.1314	106.1418	0.00
04/03/2005	R152 On 04-August-05			Bond Future	6.7800	6.7570	108.1112	108.1250	0.00
04/03/2005	R152 On 03-November-05			Bond Future	6.6700	6.6270	103.8747	103.8875	0.00
04/03/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	1554	1634	1554	1634	0.00
04/03/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1730	1634	1730	1634	0.00
04/03/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5727	5854	5727	5854	0.00
04/03/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	395	5854	395	5854	0.00
04/03/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1724	1798	1724	1798	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
04/03/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1467	1798	1467	1798	0.00
04/03/2005	R153 On 05-May-05			Bond Future	7.6000	7.6000	125.7066	125.7066	1.00
04/03/2005	R153 On 04-August-05			Bond Future	7.6000	7.6040	128.0540	128.0540	0.00
04/03/2005	R153 On 03-November-05			Bond Future	7.6500	7.6480	123.6481	123.6525	0.00
04/03/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	14280	14357	14280	14357	0.00
04/03/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	6934	14357	6934	14357	0.00
04/03/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	19476	19523	19476	19523	0.00
04/03/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	12639	19523	12639	19523	0.00
04/03/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	21867	21895	21867	21895	0.00
04/03/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	17355	21895	17355	21895	0.00
04/03/2005	R157 On 05-May-05			Bond Future	7.9100	7.9030	141.0033	141.0909	0.00
04/03/2005	R157 On 04-August-05			Bond Future	7.9100	7.9030	141.0033	141.0909	0.00
04/03/2005	R157 On 03-November-05			Bond Future	7.9700	7.9570	139.2578	139.3500	0.00
04/03/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	21215	21815	21215	21815	0.00
04/03/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	13625	21815	13625	21815	0.00
04/03/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	30910	31416	30910	31416	0.00
04/03/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	23319	31416	23319	31416	0.00
04/03/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	35366	35803	35366	35803	0.00
04/03/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	32690	35803	32690	35803	0.00
04/03/2005	R186 On 05-May-05			Bond Future	7.3300	7.2450	138.1180	139.3017	0.00
04/03/2005	R186 On 05-May-05			Bond Future	7.3300	7.2450	138.1180	139.3017	0.00
04/03/2005	R186 On 04-August-05			Bond Future	7.3300	7.2390	135.3989	136.6029	0.00
04/03/2005	R186 On 03-November-05			Bond Future	7.3400	7.2460	137.6964	138.9179	0.00
04/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	32396	38427	32396	38427	0.00
04/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	32396	38427	32396	38427	0.00
04/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	43549	38427	43549	38427	0.00
04/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	43549	38427	43549	38427	0.00
04/03/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	54793	60986	54793	60986	0.00
04/03/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	65336	60986	65336	60986	0.00
04/03/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	70623	76920	70623	76920	0.00
04/03/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	82298	76920	82298	76920	0.00
04/03/2005	R194 On 05-May-05			Bond Future	7.4100	7.3970	108.3726	108.3986	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
04/03/2005	R194 On 04-August-05			Bond Future	7.3900	7.3800	110.3945	110.4254	0.00
04/03/2005	R194 On 03-November-05			Bond Future	7.4500	7.4340	107.2088	107.2390	0.00
04/03/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	7291	7481	7291	7481	0.00
04/03/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	4880	7481	4880	7481	0.00
04/03/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	10472	10669	10472	10669	0.00
04/03/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	7931	10669	7931	10669	0.00
04/03/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	11524	11676	11524	11676	0.00
04/03/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	10401	11676	10401	11676	0.00
04/03/2005	R201 On 05-May-05			Bond Future	7.9200	7.8890	108.8985	109.0777	0.00
04/03/2005	R201 On 04-August-05			Bond Future	7.9300	7.9050	106.5132	106.6956	0.00
04/03/2005	R201 On 03-November-05			Bond Future	7.9700	7.9410	108.3256	108.5107	0.00
04/03/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	16520	17623	16520	17623	0.00
04/03/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	10689	17623	10689	17623	0.00
04/03/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	23494	24502	23494	24502	0.00
04/03/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	18919	24502	18919	24502	0.00
04/03/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	27619	28633	27619	28633	0.00
04/03/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	25575	28633	25575	28633	0.00
04/03/2005	R203 On 05-May-05			Bond Future	7.9200	7.8960	103.8321	103.9988	0.00
04/03/2005	R203 On 04-August-05			Bond Future	7.9300	7.9080	105.7734	105.9377	0.00
04/03/2005	R203 On 03-November-05			Bond Future	7.9600	7.9390	103.4048	103.5742	0.00
04/03/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	19617	20687	19617	20687	0.00
04/03/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	13066	20687	13066	20687	0.00
04/03/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	28397	29370	28397	29370	0.00
04/03/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	22866	29370	22866	29370	0.00
04/03/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	33891	34779	33891	34779	0.00
04/03/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	30896	34779	30896	34779	0.00
07/03/2005	GOVI On 05-May-05			jGovi	220.2200	220.0500	220.2240	220.0500	0.00
07/03/2005	GOVI On 04-August-05			jGovi	224.3100	224.1240	224.3080	224.1240	0.00
07/03/2005	GOVI On 03-November-05			jGovi	228.1900	228.0000	228.1900	228.0000	0.00
07/03/2005	GOVI On 05-May-05	220.00	Call	jGovi	36321	36479	36321	36479	0.00
07/03/2005	GOVI On 05-May-05	220.00	Put	jGovi	34081	36479	34081	36479	0.00
07/03/2005	GOVI On 04-August-05	224.00	Call	jGovi	35698	35577	35698	35577	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
07/03/2005	GOVI On 04-August-05	224.00	Put	jGovi	32618	35577	32618	35577	0.00
07/03/2005	GOVI On 03-November-05	228.00	Call	jGovi	43772	43628	43772	43628	0.00
07/03/2005	GOVI On 03-November-05	228.00	Put	jGovi	41872	43628	41872	43628	0.00
07/03/2005	J152 On 28-February-06			jSwap	7.4600	7.4180	0.0004	0.0008	0.00
07/03/2005	J153 On 31-August-10			jSwap	7.8700	7.8794	0.0165	0.0168	0.00
07/03/2005	J157 On 15-September-15			jSwap	8.0200	7.9957	0.0391	0.0373	0.00
07/03/2005	J186 On 21-December-26			jSwap	7.6600	7.6286	0.0165	0.0136	0.00
07/03/2005	J194 On 28-February-08			jSwap	7.6600	7.6608	0.0042	0.0043	0.00
07/03/2005	J201 On 22-December-14			jSwap	8.0300	8.0165	0.0366	0.0358	0.00
07/03/2005	J203 On 15-September-17			jSwap	7.9900	7.9593	0.0409	0.0382	0.00
07/03/2005	JBAR On 16-March-05			jBar	7.6000	7.5500	0.0000	0.0000	0.00
07/03/2005	JFRA On 02-February-06			jFra	7.3200	7.3230	0.0179	0.0179	0.00
07/03/2005	JFRA On 05-May-05			jFra	7.4600	7.4130	0.0183	0.0182	0.00
07/03/2005	JFRA On 04-May-06			jFra	7.4500	7.4760	0.0182	0.0183	0.00
07/03/2005	JFRA On 04-August-05			jFra	7.1700	7.1520	0.0176	0.0175	0.00
07/03/2005	JFRA On 03-August-06			jFra	7.6400	7.6230	0.0187	0.0187	0.00
07/03/2005	JFRA On 03-November-05			jFra	7.2300	7.2230	0.0177	0.0177	0.00
07/03/2005	JFRA On 02-November-06			jFra	7.6300	7.7700	0.0187	0.0190	0.00
07/03/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1563	1662	1563	1662	0.00
07/03/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1519	1662	1519	1662	0.00
07/03/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	570	587	570	587	0.00
07/03/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	176	587	176	587	0.00
07/03/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2295	2443	2295	2443	0.00
07/03/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1326	2443	1326	2443	0.00
07/03/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	641	694	641	694	0.00
07/03/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	960	694	960	694	0.00
07/03/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2749	2829	2749	2829	0.00
07/03/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1301	2829	1301	2829	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
07/03/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1189	1265	1189	1265	0.00
07/03/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1363	1265	1363	1265	0.00
07/03/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2872	3212	2872	3212	0.00
07/03/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1465	3212	1465	3212	0.00
07/03/2005	JN02 On 05-May-05			jNote	7.4500	7.4670	0.1371	0.1373	0.00
07/03/2005	JN02 On 04-August-05			jNote	7.5000	7.5240	0.1380	0.1383	0.00
07/03/2005	JN02 On 03-November-05			jNote	7.6000	7.6220	0.1397	0.1400	0.00
07/03/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	3398	4098	3398	4098	0.00
07/03/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	5164	4098	5164	4098	0.00
07/03/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	6801	7624	6801	7624	0.00
07/03/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7666	7624	7666	7624	0.00
07/03/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	10001	10854	10001	10854	0.00
07/03/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9008	10854	9008	10854	0.00
07/03/2005	JN05 On 05-May-05			jNote	7.7900	7.8010	0.3216	0.3219	0.00
07/03/2005	JN05 On 04-August-05			jNote	7.8300	7.8380	0.3227	0.3231	0.00
07/03/2005	JN05 On 03-November-05			jNote	7.8800	7.8910	0.3243	0.3247	0.00
07/03/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	4353	5455	4353	5455	0.00
07/03/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	14932	5455	14932	5455	0.00
07/03/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	9909	11291	9909	11291	0.00
07/03/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	19116	11291	19116	11291	0.00
07/03/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	14650	16156	14650	16156	0.00
07/03/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	21657	16156	21657	16156	0.00
07/03/2005	JN10 On 05-May-05			jNote	7.9800	7.9640	0.5495	0.5484	0.00
07/03/2005	JN10 On 04-August-05			jNote	8.0000	7.9830	0.5503	0.5489	0.00
07/03/2005	JN10 On 03-November-05			jNote	8.0300	8.0100	0.5512	0.5496	0.00
07/03/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	10964	12464	10964	12464	0.00
07/03/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	15657	12464	15657	12464	0.00
07/03/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	19933	21418	19933	21418	0.00
07/03/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	23174	21418	23174	21418	0.00
07/03/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	27299	28712	27299	28712	0.00
07/03/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	28401	28712	28401	28712	0.00
07/03/2005	JROD On 31-January-06			jRod	7.3700	7.3130	0.0060	0.0066	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
07/03/2005	JROD On 28-February-06			jRod	7.3800	7.3130	0.0059	0.0066	0.00
07/03/2005	JROD On 31-March-05			jRod	7.2900	7.2470	0.0005	0.0006	0.00
07/03/2005	JROD On 31-March-06			jRod	7.3600	7.2900	0.0077	0.0085	0.00
07/03/2005	JROD On 29-April-05			jRod	7.4000	7.3560	0.0002	0.0003	0.00
07/03/2005	JROD On 31-May-05			jRod	7.5300	7.4850	0.0012	0.0013	0.00
07/03/2005	JROD On 30-June-05			jRod	7.4300	7.3850	0.0003	0.0006	0.00
07/03/2005	JROD On 29-July-05			jRod	7.4400	7.3940	0.0003	0.0005	0.00
07/03/2005	JROD On 31-August-05			jRod	7.4300	7.3780	0.0004	0.0006	0.00
07/03/2005	JROD On 30-September-05			jRod	7.3700	7.3130	0.0010	0.0014	0.00
07/03/2005	JROD On 31-October-05			jRod	7.3700	7.3150	0.0010	0.0013	0.00
07/03/2005	JROD On 30-November-05			jRod	7.3800	7.3250	0.0009	0.0013	0.00
07/03/2005	JROD On 30-December-05			jRod	7.3600	7.3060	0.0013	0.0019	0.00
07/03/2005	R152 On 05-May-05			Bond Future	7.0700	7.0220	106.0923	106.1314	0.00
07/03/2005	R152 On 04-August-05			Bond Future	6.8300	6.7820	108.0868	108.1112	0.00
07/03/2005	R152 On 03-November-05			Bond Future	6.7000	6.6680	103.8640	103.8747	0.00
07/03/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	1501	1554	1501	1554	0.00
07/03/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1669	1554	1669	1554	0.00
07/03/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5735	5727	5735	5727	0.00
07/03/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	369	5727	369	5727	0.00
07/03/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1727	1724	1727	1724	0.00
07/03/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1421	1724	1421	1724	0.00
07/03/2005	R153 On 05-May-05			Bond Future	7.6200	7.6000	125.6133	125.7066	1.00
07/03/2005	R153 On 04-August-05			Bond Future	7.6200	7.6040	127.9741	128.0540	0.00
07/03/2005	R153 On 03-November-05			Bond Future	7.6600	7.6490	123.5899	123.6481	0.00
07/03/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	14891	14280	14891	14280	0.00
07/03/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	6020	14280	6020	14280	0.00
07/03/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	20029	19476	20029	19476	0.00
07/03/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	11640	19476	11640	19476	0.00
07/03/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	22415	21867	22415	21867	0.00
07/03/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	16245	21867	16245	21867	0.00
07/03/2005	R157 On 05-May-05			Bond Future	7.9600	7.9130	140.6100	141.0033	0.00
07/03/2005	R157 On 04-August-05			Bond Future	7.9600	7.9130	140.6100	141.0033	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
07/03/2005	R157 On 03-November-05			Bond Future	8.0100	7.9680	138.8985	139.2578	0.00
07/03/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	20880	21215	20880	21215	0.00
07/03/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	12852	21215	12852	21215	0.00
07/03/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	30607	30910	30607	30910	0.00
07/03/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	22579	30910	22579	30910	0.00
07/03/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	35149	35366	35149	35366	0.00
07/03/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	31887	35366	31887	35366	0.00
07/03/2005	R186 On 05-May-05			Bond Future	7.3700	7.3320	137.5790	138.1180	0.00
07/03/2005	R186 On 05-May-05			Bond Future	7.3700	7.3320	137.5790	138.1180	0.00
07/03/2005	R186 On 04-August-05			Bond Future	7.3700	7.3280	134.8631	135.3989	0.00
07/03/2005	R186 On 03-November-05			Bond Future	7.3800	7.3370	137.1780	137.6964	0.00
07/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	31451	32396	31451	32396	0.00
07/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	31451	32396	31451	32396	0.00
07/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	41251	32396	41251	32396	0.00
07/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	41251	32396	41251	32396	0.00
07/03/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	53855	54793	53855	54793	0.00
07/03/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	63054	54793	63054	54793	0.00
07/03/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	69536	70623	69536	70623	0.00
07/03/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	79743	70623	79743	70623	0.00
07/03/2005	R194 On 05-May-05			Bond Future	7.4300	7.4070	108.3233	108.3726	0.00
07/03/2005	R194 On 04-August-05			Bond Future	7.4100	7.3930	110.3588	110.3945	0.00
07/03/2005	R194 On 03-November-05			Bond Future	7.4600	7.4480	107.1894	107.2088	0.00
07/03/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	7539	7291	7539	7291	0.00
07/03/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	4323	7291	4323	7291	0.00
07/03/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	10725	10472	10725	10472	0.00
07/03/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	7351	10472	7351	10472	0.00
07/03/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	11778	11524	11778	11524	0.00
07/03/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	9770	11524	9770	11524	0.00
07/03/2005	R201 On 05-May-05			Bond Future	7.9700	7.9150	108.5550	108.8985	0.00
07/03/2005	R201 On 04-August-05			Bond Future	7.9800	7.9320	106.1765	106.5132	0.00
07/03/2005	R201 On 03-November-05			Bond Future	8.0200	7.9690	108.0028	108.3256	0.00
07/03/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	16097	16520	16097	16520	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
07/03/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	10266	16520	10266	16520	0.00
07/03/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	23100	23494	23100	23494	0.00
07/03/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	18525	23494	18525	23494	0.00
07/03/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	27272	27619	27272	27619	0.00
07/03/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	25162	27619	25162	27619	0.00
07/03/2005	R203 On 05-May-05			Bond Future	7.9700	7.9170	103.4368	103.8321	0.00
07/03/2005	R203 On 04-August-05			Bond Future	7.9800	7.9290	105.3835	105.7734	0.00
07/03/2005	R203 On 03-November-05			Bond Future	8.0100	7.9610	103.0287	103.4048	0.00
07/03/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	19080	19617	19080	19617	0.00
07/03/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	12529	19617	12529	19617	0.00
07/03/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	27907	28397	27907	28397	0.00
07/03/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	22377	28397	22377	28397	0.00
07/03/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	33428	33891	33428	33891	0.00
07/03/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	30356	33891	30356	33891	0.00
08/03/2005	GOVI On 05-May-05			jGovi	220.3700	220.2240	220.3710	220.2240	0.00
08/03/2005	GOVI On 04-August-05			jGovi	224.4600	224.3080	224.4570	224.3080	0.00
08/03/2005	GOVI On 03-November-05			jGovi	228.3300	228.1900	228.3320	228.1900	0.00
08/03/2005	GOVI On 05-May-05	220.00	Call	jGovi	36473	36321	36473	36321	0.00
08/03/2005	GOVI On 05-May-05	220.00	Put	jGovi	32763	36321	32763	36321	0.00
08/03/2005	GOVI On 04-August-05	224.00	Call	jGovi	36110	35698	36110	35698	0.00
08/03/2005	GOVI On 04-August-05	224.00	Put	jGovi	31540	35698	31540	35698	0.00
08/03/2005	GOVI On 03-November-05	228.00	Call	jGovi	44118	43772	44118	43772	0.00
08/03/2005	GOVI On 03-November-05	228.00	Put	jGovi	40798	43772	40798	43772	0.00
08/03/2005	J152 On 28-February-06			jSwap	7.4100	7.4550	0.0009	0.0004	0.00
08/03/2005	J153 On 31-August-10			jSwap	7.8100	7.8732	0.0138	0.0165	0.00
08/03/2005	J157 On 15-September-15			jSwap	7.9700	8.0200	0.0356	0.0391	0.00
08/03/2005	J186 On 21-December-26			jSwap	7.6300	7.6557	0.0136	0.0165	0.00
08/03/2005	J194 On 28-February-08			jSwap	7.5800	7.6605	0.0022	0.0042	0.00
08/03/2005	J201 On 22-December-14			jSwap	7.9900	8.0295	0.0338	0.0366	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
08/03/2005	J203 On 15-September-17			jSwap	7.9400	7.9934	0.0369	0.0409	0.00
08/03/2005	JBAR On 16-March-05			jBar	7.5500	7.6000	0.0000	0.0000	0.00
08/03/2005	JFRA On 02-February-06			jFra	7.2400	7.3180	0.0177	0.0179	0.00
08/03/2005	JFRA On 05-May-05			jFra	7.4100	7.4610	0.0181	0.0183	0.00
08/03/2005	JFRA On 04-May-06			jFra	7.3600	7.4460	0.0180	0.0182	0.00
08/03/2005	JFRA On 04-August-05			jFra	7.0900	7.1700	0.0174	0.0176	0.00
08/03/2005	JFRA On 03-August-06			jFra	7.5400	7.6420	0.0184	0.0187	0.00
08/03/2005	JFRA On 03-November-05			jFra	7.1700	7.2290	0.0175	0.0177	0.00
08/03/2005	JFRA On 02-November-06			jFra	7.5600	7.6250	0.0185	0.0187	0.00
08/03/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1512	1563	1512	1563	0.00
08/03/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1534	1563	1534	1563	0.00
08/03/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	558	570	558	570	0.00
08/03/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	173	570	173	570	0.00
08/03/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2228	2295	2228	2295	0.00
08/03/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1356	2295	1356	2295	0.00
08/03/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	597	641	597	641	0.00
08/03/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	996	641	996	641	0.00
08/03/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2643	2749	2643	2749	0.00
08/03/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1328	2749	1328	2749	0.00
08/03/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1154	1189	1154	1189	0.00
08/03/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1362	1189	1362	1189	0.00
08/03/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2827	2872	2827	2872	0.00
08/03/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1452	2872	1452	2872	0.00
08/03/2005	JN02 On 05-May-05			jNote	7.3800	7.4540	0.1358	0.1371	0.00
08/03/2005	JN02 On 04-August-05			jNote	7.4200	7.5030	0.1366	0.1380	0.00
08/03/2005	JN02 On 03-November-05			jNote	7.5200	7.6040	0.1383	0.1397	0.00
08/03/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	3110	3398	3110	3398	0.00
08/03/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	5374	3398	5374	3398	0.00
08/03/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	6446	6801	6446	6801	0.00
08/03/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7863	6801	7863	6801	0.00
08/03/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	9608	10001	9608	10001	0.00
08/03/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9167	10001	9167	10001	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
08/03/2005	JN05 On 05-May-05			jNote	7.7300	7.7940	0.3196	0.3216	0.00
08/03/2005	JN05 On 04-August-05			jNote	7.7700	7.8270	0.3207	0.3227	0.00
08/03/2005	JN05 On 03-November-05			jNote	7.8200	7.8800	0.3224	0.3243	0.00
08/03/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	4071	4353	4071	4353	0.00
08/03/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	15192	4353	15192	4353	0.00
08/03/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	9582	9909	9582	9909	0.00
08/03/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	19289	9909	19289	9909	0.00
08/03/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	14323	14650	14323	14650	0.00
08/03/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	21746	14650	21746	14650	0.00
08/03/2005	JN10 On 05-May-05			jNote	7.9400	7.9820	0.5477	0.5495	0.00
08/03/2005	JN10 On 04-August-05			jNote	7.9600	8.0030	0.5484	0.5503	0.00
08/03/2005	JN10 On 03-November-05			jNote	7.9900	8.0340	0.5493	0.5512	0.00
08/03/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	10886	10964	10886	10964	0.00
08/03/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	15305	10964	15305	10964	0.00
08/03/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	19858	19933	19858	19933	0.00
08/03/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	22823	19933	22823	19933	0.00
08/03/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	27218	27299	27218	27299	0.00
08/03/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	28045	27299	28045	27299	0.00
08/03/2005	JROD On 31-January-06			jRod	7.3200	7.3740	0.0065	0.0060	0.00
08/03/2005	JROD On 28-February-06			jRod	7.3300	7.3780	0.0064	0.0059	0.00
08/03/2005	JROD On 31-March-05			jRod	7.2400	7.2900	0.0006	0.0005	0.00
08/03/2005	JROD On 31-March-06			jRod	7.3100	7.3550	0.0083	0.0077	0.00
08/03/2005	JROD On 29-April-05			jRod	7.3400	7.3950	0.0004	0.0002	0.00
08/03/2005	JROD On 31-May-05			jRod	7.4700	7.5260	0.0013	0.0012	0.00
08/03/2005	JROD On 30-June-05			jRod	7.3800	7.4340	0.0006	0.0003	0.00
08/03/2005	JROD On 29-July-05			jRod	7.3900	7.4440	0.0005	0.0003	0.00
08/03/2005	JROD On 31-August-05			jRod	7.3800	7.4290	0.0006	0.0004	0.00
08/03/2005	JROD On 30-September-05			jRod	7.3200	7.3650	0.0014	0.0010	0.00
08/03/2005	JROD On 31-October-05			jRod	7.3200	7.3680	0.0013	0.0010	0.00
08/03/2005	JROD On 30-November-05			jRod	7.3300	7.3810	0.0012	0.0009	0.00
08/03/2005	JROD On 30-December-05			jRod	7.3100	7.3630	0.0018	0.0013	0.00
08/03/2005	R152 On 05-May-05			Bond Future	7.0000	7.0710	106.1482	106.0923	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
08/03/2005	R152 On 04-August-05			Bond Future	6.7500	6.8260	108.1306	108.0868	0.00
08/03/2005	R152 On 03-November-05			Bond Future	6.6200	6.7020	103.8912	103.8640	0.00
08/03/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	1546	1501	1546	1501	0.00
08/03/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1554	1501	1554	1501	0.00
08/03/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5857	5735	5857	5735	0.00
08/03/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	331	5735	331	5735	0.00
08/03/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1762	1727	1762	1727	0.00
08/03/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1341	1727	1341	1727	0.00
08/03/2005	R153 On 05-May-05			Bond Future	7.5600	7.6190	125.8838	125.6133	1.00
08/03/2005	R153 On 04-August-05			Bond Future	7.5700	7.6210	128.2374	127.9741	0.00
08/03/2005	R153 On 03-November-05			Bond Future	7.6100	7.6620	123.8318	123.5899	0.00
08/03/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	14897	14891	14897	14891	0.00
08/03/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	5780	14891	5780	14891	0.00
08/03/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	20028	20029	20028	20029	0.00
08/03/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	11358	20029	11358	20029	0.00
08/03/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	22334	22415	22334	22415	0.00
08/03/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	15984	22415	15984	22415	0.00
08/03/2005	R157 On 05-May-05			Bond Future	7.9100	7.9580	141.0471	140.6100	0.00
08/03/2005	R157 On 04-August-05			Bond Future	7.9100	7.9580	141.0471	140.6100	0.00
08/03/2005	R157 On 03-November-05			Bond Future	7.9600	8.0110	139.3081	138.8985	0.00
08/03/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	20628	20880	20628	20880	0.00
08/03/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	12600	20880	12600	20880	0.00
08/03/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	30335	30607	30335	30607	0.00
08/03/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	22307	30607	22307	30607	0.00
08/03/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	34811	35149	34811	35149	0.00
08/03/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	31633	35149	31633	35149	0.00
08/03/2005	R186 On 05-May-05			Bond Future	7.2900	7.3720	138.6738	137.5790	0.00
08/03/2005	R186 On 05-May-05			Bond Future	7.2900	7.3720	138.6738	137.5790	0.00
08/03/2005	R186 On 04-August-05			Bond Future	7.2900	7.3680	135.9515	134.8631	0.00
08/03/2005	R186 On 03-November-05			Bond Future	7.2900	7.3760	138.2715	137.1780	0.00
08/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	32822	31451	32822	31451	0.00
08/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	32822	31451	32822	31451	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
08/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	38416	31451	38416	31451	0.00
08/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	38416	31451	38416	31451	0.00
08/03/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	55216	53855	55216	53855	0.00
08/03/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	60233	53855	60233	53855	0.00
08/03/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	70881	69536	70881	69536	0.00
08/03/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	76805	69536	76805	69536	0.00
08/03/2005	R194 On 05-May-05			Bond Future	7.3400	7.4260	108.5364	108.3233	0.00
08/03/2005	R194 On 04-August-05			Bond Future	7.3200	7.4080	110.5611	110.3588	0.00
08/03/2005	R194 On 03-November-05			Bond Future	7.3700	7.4570	107.3774	107.1894	0.00
08/03/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	7937	7539	7937	7539	0.00
08/03/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	3889	7539	3889	7539	0.00
08/03/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	11092	10725	11092	10725	0.00
08/03/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	6884	10725	6884	10725	0.00
08/03/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	12082	11778	12082	11778	0.00
08/03/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	9273	11778	9273	11778	0.00
08/03/2005	R201 On 05-May-05			Bond Future	7.9100	7.9650	108.9330	108.5550	0.00
08/03/2005	R201 On 04-August-05			Bond Future	7.9300	7.9820	106.5537	106.1765	0.00
08/03/2005	R201 On 03-November-05			Bond Future	7.9600	8.0180	108.3652	108.0028	0.00
08/03/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	16092	16097	16092	16097	0.00
08/03/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	9916	16097	9916	16097	0.00
08/03/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	23110	23100	23110	23100	0.00
08/03/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	18129	23100	18129	23100	0.00
08/03/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	27216	27272	27216	27272	0.00
08/03/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	24776	27272	24776	27272	0.00
08/03/2005	R203 On 05-May-05			Bond Future	7.9100	7.9670	103.9193	103.4368	0.00
08/03/2005	R203 On 04-August-05			Bond Future	7.9200	7.9790	105.8594	105.3835	0.00
08/03/2005	R203 On 03-November-05			Bond Future	7.9500	8.0100	103.4895	103.0287	0.00
08/03/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	19346	19080	19346	19080	0.00
08/03/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	11923	19080	11923	19080	0.00
08/03/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	28128	27907	28128	27907	0.00
08/03/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	21737	27907	21737	27907	0.00
08/03/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	33562	33428	33562	33428	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
08/03/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	29720	33428	29720	33428	0.00
09/03/2005	GOVI On 05-May-05			jGovi	218.3600	220.3710	218.3600	220.3710	0.00
09/03/2005	GOVI On 04-August-05			jGovi	222.4200	224.4570	222.4150	224.4570	0.00
09/03/2005	GOVI On 03-November-05			jGovi	226.2700	228.3320	226.2650	228.3320	0.00
09/03/2005	GOVI On 05-May-05	220.00	Call	jGovi	14515	36473	14515	36473	0.00
09/03/2005	GOVI On 05-May-05	220.00	Put	jGovi	30915	36473	30915	36473	0.00
09/03/2005	GOVI On 04-August-05	224.00	Call	jGovi	27689	36110	27689	36110	0.00
09/03/2005	GOVI On 04-August-05	224.00	Put	jGovi	43539	36110	43539	36110	0.00
09/03/2005	GOVI On 03-November-05	228.00	Call	jGovi	35858	44118	35858	44118	0.00
09/03/2005	GOVI On 03-November-05	228.00	Put	jGovi	53208	44118	53208	44118	0.00
09/03/2005	J152 On 28-February-06			jSwap	7.4400	7.4050	0.0006	0.0009	0.00
09/03/2005	J153 On 31-August-10			jSwap	7.9900	7.8114	0.0217	0.0138	0.00
09/03/2005	J157 On 15-September-15			jSwap	8.1400	7.9723	0.0477	0.0356	0.00
09/03/2005	J186 On 21-December-26			jSwap	7.7800	7.6278	0.0298	0.0136	0.00
09/03/2005	J194 On 28-February-08			jSwap	7.7200	7.5837	0.0059	0.0022	0.00
09/03/2005	J201 On 22-December-14			jSwap	8.1600	7.9856	0.0455	0.0338	0.00
09/03/2005	J203 On 15-September-17			jSwap	8.1100	7.9430	0.0500	0.0369	0.00
09/03/2005	JBAR On 16-March-05			jBar	7.5500	7.5500	0.0000	0.0000	0.00
09/03/2005	JFRA On 02-February-06			jFra	7.3000	7.2410	0.0179	0.0177	0.00
09/03/2005	JFRA On 05-May-05			jFra	7.4300	7.4070	0.0182	0.0181	0.00
09/03/2005	JFRA On 04-May-06			jFra	7.4800	7.3560	0.0183	0.0180	0.00
09/03/2005	JFRA On 04-August-05			jFra	7.0900	7.0870	0.0174	0.0174	0.00
09/03/2005	JFRA On 03-August-06			jFra	7.5600	7.5370	0.0185	0.0184	0.00
09/03/2005	JFRA On 03-November-05			jFra	7.2000	7.1650	0.0176	0.0175	0.00
09/03/2005	JFRA On 02-November-06			jFra	7.9600	7.5620	0.0195	0.0185	0.00
09/03/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1604	1512	1604	1512	0.00
09/03/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1477	1512	1477	1512	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
09/03/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	591	558	591	558	0.00
09/03/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	151	558	151	558	0.00
09/03/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2423	2228	2423	2228	0.00
09/03/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1246	2228	1246	2228	0.00
09/03/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	591	597	591	597	0.00
09/03/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	992	597	992	597	0.00
09/03/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2714	2643	2714	2643	0.00
09/03/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1347	2643	1347	2643	0.00
09/03/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1194	1154	1194	1154	0.00
09/03/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1319	1154	1319	1154	0.00
09/03/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3597	2827	3597	2827	0.00
09/03/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1240	2827	1240	2827	0.00
09/03/2005	JN02 On 05-May-05			jNote	7.4900	7.3770	0.1378	0.1358	0.00
09/03/2005	JN02 On 04-August-05			jNote	7.5700	7.4230	0.1392	0.1366	0.00
09/03/2005	JN02 On 03-November-05			jNote	7.7000	7.5240	0.1413	0.1383	0.00
09/03/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	4138	3110	4138	3110	0.00
09/03/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	4285	3110	4285	3110	0.00
09/03/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	8005	6446	8005	6446	0.00
09/03/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6700	6446	6700	6446	0.00
09/03/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	11673	9608	11673	9608	0.00
09/03/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8020	9608	8020	9608	0.00
09/03/2005	JN05 On 05-May-05			jNote	7.9100	7.7310	0.3258	0.3196	0.00
09/03/2005	JN05 On 04-August-05			jNote	7.9600	7.7650	0.3273	0.3207	0.00
09/03/2005	JN05 On 03-November-05			jNote	8.0200	7.8200	0.3293	0.3224	0.00
09/03/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	7063	4071	7063	4071	0.00
09/03/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	10771	4071	10771	4071	0.00
09/03/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	13635	9582	13635	9582	0.00
09/03/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	15447	9582	15447	9582	0.00
09/03/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	19140	14323	19140	14323	0.00
09/03/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	18198	14323	18198	14323	0.00
09/03/2005	JN10 On 05-May-05			jNote	8.1200	7.9360	0.5557	0.5477	0.00
09/03/2005	JN10 On 04-August-05			jNote	8.1400	7.9570	0.5565	0.5484	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
09/03/2005	JN10 On 03-November-05			jNote	8.1800	7.9880	0.5574	0.5493	0.00
09/03/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	17681	10886	17681	10886	0.00
09/03/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	9807	10886	9807	10886	0.00
09/03/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	27242	19858	27242	19858	0.00
09/03/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	17673	19858	17673	19858	0.00
09/03/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	35059	27218	35059	27218	0.00
09/03/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	23061	27218	23061	27218	0.00
09/03/2005	JROD On 31-January-06			jRod	7.3200	7.3240	0.0065	0.0065	0.00
09/03/2005	JROD On 28-February-06			jRod	7.3300	7.3280	0.0064	0.0064	0.00
09/03/2005	JROD On 31-March-05			jRod	7.2300	7.2380	0.0007	0.0006	0.00
09/03/2005	JROD On 31-March-06			jRod	7.3100	7.3050	0.0083	0.0083	0.00
09/03/2005	JROD On 29-April-05			jRod	7.3300	7.3410	0.0004	0.0004	0.00
09/03/2005	JROD On 31-May-05			jRod	7.4700	7.4720	0.0013	0.0013	0.00
09/03/2005	JROD On 30-June-05			jRod	7.3800	7.3830	0.0006	0.0006	0.00
09/03/2005	JROD On 29-July-05			jRod	7.4000	7.3940	0.0005	0.0005	0.00
09/03/2005	JROD On 31-August-05			jRod	7.3800	7.3800	0.0006	0.0006	0.00
09/03/2005	JROD On 30-September-05			jRod	7.3200	7.3150	0.0014	0.0014	0.00
09/03/2005	JROD On 31-October-05			jRod	7.3200	7.3180	0.0013	0.0013	0.00
09/03/2005	JROD On 30-November-05			jRod	7.3300	7.3300	0.0012	0.0012	0.00
09/03/2005	JROD On 30-December-05			jRod	7.3100	7.3120	0.0018	0.0018	0.00
09/03/2005	R152 On 05-May-05			Bond Future	7.0200	7.0010	106.1306	106.1482	0.00
09/03/2005	R152 On 04-August-05			Bond Future	6.7700	6.7470	108.1156	108.1306	0.00
09/03/2005	R152 On 03-November-05			Bond Future	6.6500	6.6150	103.8806	103.8912	0.00
09/03/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	1444	1546	1444	1546	0.00
09/03/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1628	1546	1628	1546	0.00
09/03/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5723	5857	5723	5857	0.00
09/03/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	346	5857	346	5857	0.00
09/03/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1709	1762	1709	1762	0.00
09/03/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1393	1762	1393	1762	0.00
09/03/2005	R153 On 05-May-05			Bond Future	7.7500	7.5640	124.9672	125.8838	1.00
09/03/2005	R153 On 04-August-05			Bond Future	7.7600	7.5650	127.3050	128.2374	0.00
09/03/2005	R153 On 03-November-05			Bond Future	7.8200	7.6080	122.8898	123.8318	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
09/03/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	10023	14897	10023	14897	0.00
09/03/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	10072	14897	10072	14897	0.00
09/03/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	15720	20028	15720	20028	0.00
09/03/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	16373	20028	16373	20028	0.00
09/03/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	18457	22334	18457	22334	0.00
09/03/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	21527	22334	21527	22334	0.00
09/03/2005	R157 On 05-May-05			Bond Future	8.1000	7.9080	139.4047	141.0471	0.00
09/03/2005	R157 On 04-August-05			Bond Future	8.1200	7.9080	142.0129	141.0471	0.00
09/03/2005	R157 On 03-November-05			Bond Future	8.1700	7.9620	137.6137	139.3081	0.00
09/03/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	13022	20628	13022	20628	0.00
09/03/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	21418	20628	21418	20628	0.00
09/03/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	0	30335	0	30335	0.00
09/03/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	10088	30335	10088	30335	0.00
09/03/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	51829	0	51829	0	0.00
09/03/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	11885	0	11885	0	100.00
09/03/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	71614	0	71614	0	0.00
09/03/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	8066	0	8066	0	200.00
09/03/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	28222	34811	28222	34811	0.00
09/03/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	41988	34811	41988	34811	0.00
09/03/2005	R186 On 05-May-05			Bond Future	7.4700	7.2910	136.2196	138.6738	0.00
09/03/2005	R186 On 05-May-05			Bond Future	7.4700	7.2910	136.2196	138.6738	0.00
09/03/2005	R186 On 04-August-05			Bond Future	7.4700	7.2870	133.4589	135.9515	0.00
09/03/2005	R186 On 03-November-05			Bond Future	7.4900	7.2940	135.7323	138.2715	0.00
09/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	22651	32822	22651	32822	0.00
09/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	22651	32822	22651	32822	0.00
09/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	52788	32822	52788	32822	0.00
09/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	52788	32822	52788	32822	0.00
09/03/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	44527	55216	44527	55216	0.00
09/03/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	74470	55216	74470	55216	0.00
09/03/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	60026	70881	60026	70881	0.00
09/03/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	91341	70881	91341	70881	0.00
09/03/2005	R194 On 05-May-05			Bond Future	7.4900	7.3440	108.1471	108.5364	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
09/03/2005	R194 On 04-August-05			Bond Future	7.4900	7.3230	110.1688	110.5611	0.00
09/03/2005	R194 On 03-November-05			Bond Future	7.5500	7.3700	106.9824	107.3774	0.00
09/03/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	5919	7937	5919	7937	0.00
09/03/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	5763	7937	5763	7937	0.00
09/03/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	9271	11092	9271	11092	0.00
09/03/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	8986	11092	8986	11092	0.00
09/03/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	10475	12082	10475	12082	0.00
09/03/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	11617	12082	11617	12082	0.00
09/03/2005	R201 On 05-May-05			Bond Future	8.1000	7.9100	107.6416	108.9330	0.00
09/03/2005	R201 On 04-August-05			Bond Future	8.1200	7.9260	105.2412	106.5537	0.00
09/03/2005	R201 On 03-November-05			Bond Future	8.1700	7.9630	107.0290	108.3652	0.00
09/03/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	10143	16092	10143	16092	0.00
09/03/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	16881	16092	16881	16092	0.00
09/03/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	17610	23110	17610	23110	0.00
09/03/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	25754	23110	25754	23110	0.00
09/03/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	22081	27216	22081	27216	0.00
09/03/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	33003	27216	33003	27216	0.00
09/03/2005	R203 On 05-May-05			Bond Future	8.1000	7.9060	102.3953	103.9193	0.00
09/03/2005	R203 On 04-August-05			Bond Future	8.1200	7.9180	104.3101	105.8594	0.00
09/03/2005	R203 On 03-November-05			Bond Future	8.1600	7.9500	101.9266	103.4895	0.00
09/03/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	12120	19346	12120	19346	0.00
09/03/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	19938	19346	19938	19346	0.00
09/03/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	21249	28128	21249	28128	0.00
09/03/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	30352	28128	30352	28128	0.00
09/03/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	27044	33562	27044	33562	0.00
09/03/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	38831	33562	38831	33562	0.00
10/03/2005	GOVI On 05-May-05			jGovi	215.2300	218.3600	215.2270	218.3600	0.00
10/03/2005	GOVI On 04-August-05			jGovi	219.2300	222.4150	219.2250	222.4150	0.00
10/03/2005	GOVI On 03-November-05			jGovi	223.0400	226.2650	223.0440	226.2650	0.00
10/03/2005	GOVI On 05-May-05	220.00	Call	jGovi	16388	14515	16388	14515	0.00
10/03/2005	GOVI On 05-May-05	220.00	Put	jGovi	64118	14515	64118	14515	0.00
10/03/2005	GOVI On 04-August-05	224.00	Call	jGovi	16729	27689	16729	27689	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
10/03/2005	GOVI On 04-August-05	224.00	Put	jGovi	64479	27689	64479	27689	0.00
10/03/2005	GOVI On 03-November-05	228.00	Call	jGovi	24291	35858	24291	35858	0.00
10/03/2005	GOVI On 03-November-05	228.00	Put	jGovi	73851	35858	73851	35858	0.00
10/03/2005	J152 On 28-February-06			jSwap	7.3400	7.4359	0.0016	0.0006	0.00
10/03/2005	J153 On 31-August-10			jSwap	8.1100	7.9914	0.0267	0.0217	0.00
10/03/2005	J157 On 15-September-15			jSwap	8.5300	8.1376	0.0769	0.0477	0.00
10/03/2005	J186 On 21-December-26			jSwap	7.8800	7.7843	0.0392	0.0298	0.00
10/03/2005	J194 On 28-February-08			jSwap	7.8200	7.7240	0.0086	0.0059	0.00
10/03/2005	J201 On 22-December-14			jSwap	8.2500	8.1589	0.0522	0.0455	0.00
10/03/2005	J203 On 15-September-17			jSwap	8.4700	8.1056	0.0796	0.0500	0.00
10/03/2005	JBAR On 16-March-05			jBar	7.5500	7.5500	0.0000	0.0000	0.00
10/03/2005	JFRA On 02-February-06			jFra	7.4600	7.3020	0.0183	0.0179	0.00
10/03/2005	JFRA On 05-May-05			jFra	7.4300	7.4300	0.0182	0.0182	0.00
10/03/2005	JFRA On 04-May-06			jFra	7.6100	7.4810	0.0186	0.0183	0.00
10/03/2005	JFRA On 04-August-05			jFra	7.2000	7.0860	0.0176	0.0174	0.00
10/03/2005	JFRA On 03-August-06			jFra	7.8200	7.5590	0.0191	0.0185	0.00
10/03/2005	JFRA On 03-November-05			jFra	7.3300	7.1990	0.0179	0.0176	0.00
10/03/2005	JFRA On 02-November-06			jFra	7.8400	7.9640	0.0192	0.0195	0.00
10/03/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1853	1604	1853	1604	0.00
10/03/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1332	1604	1332	1604	0.00
10/03/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	588	591	588	591	0.00
10/03/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	145	591	145	591	0.00
10/03/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2674	2423	2674	2423	0.00
10/03/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1179	2423	1179	2423	0.00
10/03/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	715	591	715	591	0.00
10/03/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	848	591	848	591	0.00
10/03/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	3177	2714	3177	2714	0.00
10/03/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1172	2714	1172	2714	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
10/03/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1378	1194	1378	1194	0.00
10/03/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1190	1194	1190	1194	0.00
10/03/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3387	3597	3387	3597	0.00
10/03/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1328	3597	1328	3597	0.00
10/03/2005	JN02 On 05-May-05			jNote	7.5800	7.4920	0.1393	0.1378	0.00
10/03/2005	JN02 On 04-August-05			jNote	7.6700	7.5710	0.1409	0.1392	0.00
10/03/2005	JN02 On 03-November-05			jNote	7.8100	7.6990	0.1432	0.1413	0.00
10/03/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	5011	4138	5011	4138	0.00
10/03/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	3523	4138	3523	4138	0.00
10/03/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	9123	8005	9123	8005	0.00
10/03/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	5946	8005	5946	8005	0.00
10/03/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	12982	11673	12982	11673	0.00
10/03/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7298	11673	7298	11673	0.00
10/03/2005	JN05 On 05-May-05			jNote	8.0300	7.9100	0.3298	0.3258	0.00
10/03/2005	JN05 On 04-August-05			jNote	8.0800	7.9560	0.3315	0.3273	0.00
10/03/2005	JN05 On 03-November-05			jNote	8.1500	8.0230	0.3335	0.3293	0.00
10/03/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	9536	7063	9536	7063	0.00
10/03/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	8306	7063	8306	7063	0.00
10/03/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	16573	13635	16573	13635	0.00
10/03/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	13171	13635	13171	13635	0.00
10/03/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	22309	19140	22309	19140	0.00
10/03/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	16132	19140	16132	19140	0.00
10/03/2005	JN10 On 05-May-05			jNote	8.2100	8.1150	0.5598	0.5557	0.00
10/03/2005	JN10 On 04-August-05			jNote	8.2400	8.1400	0.5607	0.5565	0.00
10/03/2005	JN10 On 03-November-05			jNote	8.2800	8.1760	0.5617	0.5574	0.00
10/03/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	21910	17681	21910	17681	0.00
10/03/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	7393	17681	7393	17681	0.00
10/03/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	31523	27242	31523	27242	0.00
10/03/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	15062	27242	15062	27242	0.00
10/03/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	39455	35059	39455	35059	0.00
10/03/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	20528	35059	20528	35059	0.00
10/03/2005	JROD On 31-January-06			jRod	7.3300	7.3240	0.0065	0.0065	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
10/03/2005	JROD On 28-February-06			jRod	7.3300	7.3280	0.0064	0.0064	0.00
10/03/2005	JROD On 31-March-05			jRod	7.2400	7.2340	0.0007	0.0007	0.00
10/03/2005	JROD On 31-March-06			jRod	7.3100	7.3050	0.0082	0.0083	0.00
10/03/2005	JROD On 29-April-05			jRod	7.3400	7.3320	0.0004	0.0004	0.00
10/03/2005	JROD On 31-May-05			jRod	7.4700	7.4670	0.0013	0.0013	0.00
10/03/2005	JROD On 30-June-05			jRod	7.3800	7.3830	0.0006	0.0006	0.00
10/03/2005	JROD On 29-July-05			jRod	7.4000	7.3960	0.0005	0.0005	0.00
10/03/2005	JROD On 31-August-05			jRod	7.3900	7.3810	0.0006	0.0006	0.00
10/03/2005	JROD On 30-September-05			jRod	7.3200	7.3150	0.0013	0.0014	0.00
10/03/2005	JROD On 31-October-05			jRod	7.3300	7.3170	0.0013	0.0013	0.00
10/03/2005	JROD On 30-November-05			jRod	7.3400	7.3290	0.0012	0.0012	0.00
10/03/2005	JROD On 30-December-05			jRod	7.3200	7.3120	0.0018	0.0018	0.00
10/03/2005	R152 On 05-May-05			Bond Future	7.0700	7.0230	106.0923	106.1306	0.00
10/03/2005	R152 On 04-August-05			Bond Future	6.8400	6.7740	108.0774	108.1156	0.00
10/03/2005	R152 On 03-November-05			Bond Future	6.7300	6.6490	103.8543	103.8806	0.00
10/03/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	1267	1444	1267	1444	0.00
10/03/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1834	1444	1834	1444	0.00
10/03/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5409	5723	5409	5723	0.00
10/03/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	415	5723	415	5723	0.00
10/03/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1596	1709	1596	1709	0.00
10/03/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1543	1709	1543	1709	0.00
10/03/2005	R153 On 05-May-05			Bond Future	7.8400	7.7510	124.5388	124.9672	1.00
10/03/2005	R153 On 04-August-05			Bond Future	7.8600	7.7640	126.8724	127.3050	0.00
10/03/2005	R153 On 03-November-05			Bond Future	7.9200	7.8190	122.4643	122.8898	0.00
10/03/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	8137	10023	8137	10023	0.00
10/03/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	12469	10023	12469	10023	0.00
10/03/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	13980	15720	13980	15720	0.00
10/03/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	18959	15720	18959	15720	0.00
10/03/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	16892	18457	16892	18457	0.00
10/03/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	24217	18457	24217	18457	0.00
10/03/2005	R157 On 05-May-05			Bond Future	8.1600	8.0970	138.8375	139.4047	0.00
10/03/2005	R157 On 04-August-05			Bond Future	8.1900	8.1190	141.4326	142.0129	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
10/03/2005	R157 On 03-November-05			Bond Future	8.2400	8.1660	137.0470	137.6137	0.00
10/03/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	10846	13022	10846	13022	0.00
10/03/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	24913	13022	24913	13022	0.00
10/03/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	20388	0	20388	0	0.00
10/03/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	36278	0	36278	0	0.00
10/03/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	26272	28222	26272	28222	0.00
10/03/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	45704	28222	45704	28222	0.00
10/03/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	56031	0	56031	0	0.00
10/03/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	13284	11885	13284	11885	0.00
10/03/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	71635	0	71635	0	0.00
10/03/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	9074	8066	9074	8066	0.00
10/03/2005	R186 On 05-May-05			Bond Future	7.5300	7.4740	135.4822	136.2196	0.00
10/03/2005	R186 On 05-May-05			Bond Future	7.5300	7.4740	135.4822	136.2196	0.00
10/03/2005	R186 On 04-August-05			Bond Future	7.5300	7.4740	132.7132	133.4589	0.00
10/03/2005	R186 On 03-November-05			Bond Future	7.5400	7.4860	134.9925	135.7323	0.00
10/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	19966	22651	19966	22651	0.00
10/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	19966	22651	19966	22651	0.00
10/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	57477	22651	57477	22651	0.00
10/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	57477	22651	57477	22651	0.00
10/03/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	41681	44527	41681	44527	0.00
10/03/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	79081	44527	79081	44527	0.00
10/03/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	57240	60026	57240	60026	0.00
10/03/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	95953	60026	95953	60026	0.00
10/03/2005	R194 On 05-May-05			Bond Future	7.5700	7.4940	107.9557	108.1471	0.00
10/03/2005	R194 On 04-August-05			Bond Future	7.5700	7.4880	109.9769	110.1688	0.00
10/03/2005	R194 On 03-November-05			Bond Future	7.6400	7.5530	106.7995	106.9824	0.00
10/03/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	5041	5919	5041	5919	0.00
10/03/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	6800	5919	6800	5919	0.00
10/03/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	8459	9271	8459	9271	0.00
10/03/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	10094	9271	10094	9271	0.00
10/03/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	9774	10475	9774	10475	0.00
10/03/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	12745	10475	12745	10475	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
10/03/2005	R201 On 05-May-05			Bond Future	8.1700	8.0990	107.1955	107.6416	0.00
10/03/2005	R201 On 04-August-05			Bond Future	8.1900	8.1220	104.7842	105.2412	0.00
10/03/2005	R201 On 03-November-05			Bond Future	8.2400	8.1670	106.5820	107.0290	0.00
10/03/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	8442	10143	8442	10143	0.00
10/03/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	19642	10143	19642	10143	0.00
10/03/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	15901	17610	15901	17610	0.00
10/03/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	28615	17610	28615	17610	0.00
10/03/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	20509	22081	20509	22081	0.00
10/03/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	35901	22081	35901	22081	0.00
10/03/2005	R203 On 05-May-05			Bond Future	8.1600	8.1000	101.9224	102.3953	0.00
10/03/2005	R203 On 04-August-05			Bond Future	8.1800	8.1180	103.8362	104.3101	0.00
10/03/2005	R203 On 03-November-05			Bond Future	8.2200	8.1550	101.4453	101.9266	0.00
10/03/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	10334	12120	10334	12120	0.00
10/03/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	22880	12120	22880	12120	0.00
10/03/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	19515	21249	19515	21249	0.00
10/03/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	33357	21249	33357	21249	0.00
10/03/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	25343	27044	25343	27044	0.00
10/03/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	41943	27044	41943	27044	0.00
11/03/2005	GOVI On 05-May-05			jGovi	217.4700	215.2270	217.4740	215.2270	0.00
11/03/2005	GOVI On 04-August-05			jGovi	221.5100	219.2250	221.5140	219.2250	0.00
11/03/2005	GOVI On 03-November-05			jGovi	225.3800	223.0440	225.3760	223.0440	0.00
11/03/2005	GOVI On 05-May-05	220.00	Call	jGovi	23787	16388	23787	16388	0.00
11/03/2005	GOVI On 05-May-05	220.00	Put	jGovi	49047	16388	49047	16388	0.00
11/03/2005	GOVI On 04-August-05	224.00	Call	jGovi	24421	16729	24421	16729	0.00
11/03/2005	GOVI On 04-August-05	224.00	Put	jGovi	49281	16729	49281	16729	0.00
11/03/2005	GOVI On 03-November-05	228.00	Call	jGovi	32753	24291	32753	24291	0.00
11/03/2005	GOVI On 03-November-05	228.00	Put	jGovi	58993	24291	58993	24291	0.00
11/03/2005	J152 On 28-February-06			jSwap	7.3400	7.3353	0.0015	0.0016	0.00
11/03/2005	J153 On 31-August-10			jSwap	8.1000	8.1073	0.0263	0.0267	0.00
11/03/2005	J157 On 15-September-15			jSwap	8.5200	8.5253	0.0764	0.0769	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
11/03/2005	J186 On 21-December-26			jSwap	7.8800	7.8765	0.0398	0.0392	0.00
11/03/2005	J194 On 28-February-08			jSwap	7.8200	7.8242	0.0085	0.0086	0.00
11/03/2005	J201 On 22-December-14			jSwap	8.2500	8.2525	0.0518	0.0522	0.00
11/03/2005	J203 On 15-September-17			jSwap	8.4700	8.4696	0.0797	0.0796	0.00
11/03/2005	JBAR On 16-March-05			jBar	0.0000	7.5500	0.0000	0.0000	0.00
11/03/2005	JFRA On 02-February-06			jFra	7.4200	7.4630	0.0182	0.0183	0.00
11/03/2005	JFRA On 05-May-05			jFra	7.4200	7.4310	0.0182	0.0182	0.00
11/03/2005	JFRA On 04-May-06			jFra	7.6000	7.6110	0.0186	0.0186	0.00
11/03/2005	JFRA On 04-August-05			jFra	7.1800	7.1960	0.0176	0.0176	0.00
11/03/2005	JFRA On 03-August-06			jFra	7.7400	7.8200	0.0189	0.0191	0.00
11/03/2005	JFRA On 03-November-05			jFra	7.3100	7.3270	0.0179	0.0179	0.00
11/03/2005	JFRA On 02-November-06			jFra	7.9600	7.8420	0.0195	0.0192	0.00
11/03/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1773	1853	1773	1853	0.00
11/03/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1367	1853	1367	1853	0.00
11/03/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	562	588	562	588	0.00
11/03/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	143	588	143	588	0.00
11/03/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2636	2674	2636	2674	0.00
11/03/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1173	2674	1173	2674	0.00
11/03/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	684	715	684	715	0.00
11/03/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	851	715	851	715	0.00
11/03/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	3026	3177	3026	3177	0.00
11/03/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1218	3177	1218	3177	0.00
11/03/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1332	1378	1332	1378	0.00
11/03/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1185	1378	1185	1378	0.00
11/03/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3573	3387	3573	3387	0.00
11/03/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1219	3387	1219	3387	0.00
11/03/2005	JN02 On 05-May-05			jNote	7.5800	7.5810	0.1392	0.1393	0.00
11/03/2005	JN02 On 04-August-05			jNote	7.6700	7.6730	0.1409	0.1409	0.00
11/03/2005	JN02 On 03-November-05			jNote	7.8100	7.8100	0.1432	0.1432	0.00
11/03/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	4893	5011	4893	5011	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
11/03/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	3478	5011	3478	5011	0.00
11/03/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	9023	9123	9023	9123	0.00
11/03/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	5882	9123	5882	9123	0.00
11/03/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	12858	12982	12858	12982	0.00
11/03/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7228	12982	7228	12982	0.00
11/03/2005	JN05 On 05-May-05			jNote	8.0200	8.0300	0.3295	0.3298	0.00
11/03/2005	JN05 On 04-August-05			jNote	8.0700	8.0830	0.3311	0.3315	0.00
11/03/2005	JN05 On 03-November-05			jNote	8.1400	8.1510	0.3331	0.3335	0.00
11/03/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	9170	9536	9170	9536	0.00
11/03/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	8350	9536	8350	9536	0.00
11/03/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	16163	16573	16163	16573	0.00
11/03/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	13211	16573	13211	16573	0.00
11/03/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	21877	22309	21877	22309	0.00
11/03/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	16150	22309	16150	22309	0.00
11/03/2005	JN10 On 05-May-05			jNote	8.2100	8.2130	0.5595	0.5598	0.00
11/03/2005	JN10 On 04-August-05			jNote	8.2300	8.2420	0.5603	0.5607	0.00
11/03/2005	JN10 On 03-November-05			jNote	8.2700	8.2790	0.5613	0.5617	0.00
11/03/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	21341	21910	21341	21910	0.00
11/03/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	7365	21910	7365	21910	0.00
11/03/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	30918	31523	30918	31523	0.00
11/03/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	15064	31523	15064	31523	0.00
11/03/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	38847	39455	38847	39455	0.00
11/03/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	20524	39455	20524	39455	0.00
11/03/2005	JROD On 31-January-06			jRod	7.3300	7.3290	0.0065	0.0065	0.00
11/03/2005	JROD On 28-February-06			jRod	7.3300	7.3340	0.0064	0.0064	0.00
11/03/2005	JROD On 31-March-05			jRod	7.2300	7.2350	0.0007	0.0007	0.00
11/03/2005	JROD On 31-March-06			jRod	7.3100	7.3110	0.0083	0.0082	0.00
11/03/2005	JROD On 29-April-05			jRod	7.3300	7.3370	0.0004	0.0004	0.00
11/03/2005	JROD On 31-May-05			jRod	7.4600	7.4660	0.0013	0.0013	0.00
11/03/2005	JROD On 30-June-05			jRod	7.3800	7.3810	0.0006	0.0006	0.00
11/03/2005	JROD On 29-July-05			jRod	7.4000	7.3960	0.0005	0.0005	0.00
11/03/2005	JROD On 31-August-05			jRod	7.3900	7.3870	0.0006	0.0006	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
11/03/2005	JROD On 30-September-05			jRod	7.3200	7.3220	0.0013	0.0013	0.00
11/03/2005	JROD On 31-October-05			jRod	7.3300	7.3260	0.0013	0.0013	0.00
11/03/2005	JROD On 30-November-05			jRod	7.3400	7.3380	0.0012	0.0012	0.00
11/03/2005	JROD On 30-December-05			jRod	7.3200	7.3170	0.0018	0.0018	0.00
11/03/2005	R152 On 05-May-05			Bond Future	7.0900	7.0710	106.0811	106.0923	0.00
11/03/2005	R152 On 04-August-05			Bond Future	6.8600	6.8430	108.0658	108.0774	0.00
11/03/2005	R152 On 03-November-05			Bond Future	6.7700	6.7330	103.8441	103.8543	0.00
11/03/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	1184	1267	1184	1267	0.00
11/03/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1863	1267	1863	1267	0.00
11/03/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5294	5409	5294	5409	0.00
11/03/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	416	5409	416	5409	0.00
11/03/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1531	1596	1531	1596	0.00
11/03/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1581	1596	1581	1596	0.00
11/03/2005	R153 On 05-May-05			Bond Future	7.8600	7.8390	124.4417	124.5388	1.00
11/03/2005	R153 On 04-August-05			Bond Future	7.8800	7.8570	126.7704	126.8724	0.00
11/03/2005	R153 On 03-November-05			Bond Future	7.9400	7.9150	122.3626	122.4643	0.00
11/03/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	7579	8137	7579	8137	0.00
11/03/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	12882	8137	12882	8137	0.00
11/03/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	13389	13980	13389	13980	0.00
11/03/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	19389	13980	19389	13980	0.00
11/03/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	16317	16892	16317	16892	0.00
11/03/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	24659	16892	24659	16892	0.00
11/03/2005	R157 On 05-May-05			Bond Future	8.1800	8.1630	138.6663	138.8375	0.00
11/03/2005	R157 On 04-August-05			Bond Future	8.2100	8.1880	141.2567	141.4326	0.00
11/03/2005	R157 On 03-November-05			Bond Future	8.2600	8.2350	136.8671	137.0470	0.00
11/03/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	9990	10846	9990	10846	0.00
11/03/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	25771	10846	25771	10846	0.00
11/03/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	19444	20388	19444	20388	0.00
11/03/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	37094	20388	37094	20388	0.00
11/03/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	25279	26272	25279	26272	0.00
11/03/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	46511	26272	46511	26272	0.00
11/03/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	57939	0	57939	0	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
11/03/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	13672	13284	13672	13284	0.00
11/03/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	73397	0	73397	0	0.00
11/03/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	9345	9074	9345	9074	0.00
11/03/2005	R186 On 05-May-05			Bond Future	7.5500	7.5300	135.2204	135.4822	0.00
11/03/2005	R186 On 05-May-05			Bond Future	7.5500	7.5300	135.2204	135.4822	0.00
11/03/2005	R186 On 04-August-05			Bond Future	7.5500	7.5310	132.4400	132.7132	0.00
11/03/2005	R186 On 03-November-05			Bond Future	7.5600	7.5430	134.7216	134.9925	0.00
11/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	18512	19966	18512	19966	0.00
11/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	18512	19966	18512	19966	0.00
11/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	58641	19966	58641	19966	0.00
11/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	58641	19966	58641	19966	0.00
11/03/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	39884	41681	39884	41681	0.00
11/03/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	80016	41681	80016	41681	0.00
11/03/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	55284	57240	55284	57240	0.00
11/03/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	96707	57240	96707	57240	0.00
11/03/2005	R194 On 05-May-05			Bond Future	7.5900	7.5680	107.9015	107.9557	0.00
11/03/2005	R194 On 04-August-05			Bond Future	7.5900	7.5690	109.9201	109.9769	0.00
11/03/2005	R194 On 03-November-05			Bond Future	7.6600	7.6380	106.7436	106.7995	0.00
11/03/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	4708	5041	4708	5041	0.00
11/03/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	7009	5041	7009	5041	0.00
11/03/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	8105	8459	8105	8459	0.00
11/03/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	10307	8459	10307	8459	0.00
11/03/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	9447	9774	9447	9774	0.00
11/03/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	12976	9774	12976	9774	0.00
11/03/2005	R201 On 05-May-05			Bond Future	8.1900	8.1650	107.0608	107.1955	0.00
11/03/2005	R201 On 04-August-05			Bond Future	8.2100	8.1910	104.6456	104.7842	0.00
11/03/2005	R201 On 03-November-05			Bond Future	8.2600	8.2360	106.4465	106.5820	0.00
11/03/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	7774	8442	7774	8442	0.00
11/03/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	20320	8442	20320	8442	0.00
11/03/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	15175	15901	15175	15901	0.00
11/03/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	29276	15901	29276	15901	0.00
11/03/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	19766	20509	19766	20509	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
11/03/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	36513	20509	36513	20509	0.00
11/03/2005	R203 On 05-May-05			Bond Future	8.1800	8.1610	101.7680	101.9224	0.00
11/03/2005	R203 On 04-August-05			Bond Future	8.2000	8.1800	103.6764	103.8362	0.00
11/03/2005	R203 On 03-November-05			Bond Future	8.2400	8.2190	101.2880	101.4453	0.00
11/03/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	9543	10334	9543	10334	0.00
11/03/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	23633	10334	23633	10334	0.00
11/03/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	18634	19515	18634	19515	0.00
11/03/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	34073	19515	34073	19515	0.00
11/03/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	24445	25343	24445	25343	0.00
11/03/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	42618	25343	42618	25343	0.00
14/03/2005	GOVI On 05-May-05			jGovi	216.4100	217.4740	216.4080	217.4740	0.00
14/03/2005	GOVI On 04-August-05			jGovi	220.4500	221.5140	220.4450	221.5140	0.00
14/03/2005	GOVI On 03-November-05			jGovi	224.3400	225.3760	224.3440	225.3760	0.00
14/03/2005	GOVI On 05-May-05	220.00	Call	jGovi	19402	23787	19402	23787	0.00
14/03/2005	GOVI On 05-May-05	220.00	Put	jGovi	55322	23787	55322	23787	0.00
14/03/2005	GOVI On 04-August-05	224.00	Call	jGovi	20459	24421	20459	24421	0.00
14/03/2005	GOVI On 04-August-05	224.00	Put	jGovi	56009	24421	56009	24421	0.00
14/03/2005	GOVI On 03-November-05	228.00	Call	jGovi	28874	32753	28874	32753	0.00
14/03/2005	GOVI On 03-November-05	228.00	Put	jGovi	65434	32753	65434	32753	0.00
14/03/2005	J152 On 28-February-06			jSwap	7.3700	7.3424	0.0013	0.0015	0.00
14/03/2005	J153 On 31-August-10			jSwap	8.2200	8.0976	0.0314	0.0263	0.00
14/03/2005	J157 On 15-September-15			jSwap	8.6200	8.5175	0.0840	0.0764	0.00
14/03/2005	J186 On 21-December-26			jSwap	7.9500	7.8825	0.0463	0.0398	0.00
14/03/2005	J194 On 28-February-08			jSwap	7.9400	7.8196	0.0116	0.0085	0.00
14/03/2005	J201 On 22-December-14			jSwap	8.3500	8.2466	0.0591	0.0518	0.00
14/03/2005	J203 On 15-September-17			jSwap	8.5600	8.4700	0.0869	0.0797	0.00
14/03/2005	JBAR On 16-March-05			jBar	0.0000	0.0000	0.0000	0.0000	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
14/03/2005	JFRA On 02-February-06			jFra	7.5200	7.4160	0.0184	0.0182	0.00
14/03/2005	JFRA On 05-May-05			jFra	7.4700	7.4210	0.0183	0.0182	0.00
14/03/2005	JFRA On 04-May-06			jFra	7.7000	7.5980	0.0188	0.0186	0.00
14/03/2005	JFRA On 04-August-05			jFra	7.2900	7.1820	0.0178	0.0176	0.00
14/03/2005	JFRA On 03-August-06			jFra	7.8700	7.7390	0.0193	0.0189	0.00
14/03/2005	JFRA On 03-November-05			jFra	7.4000	7.3100	0.0181	0.0179	0.00
14/03/2005	JFRA On 02-November-06			jFra	8.0400	7.9630	0.0197	0.0195	0.00
14/03/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1931	1773	1931	1773	0.00
14/03/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1267	1773	1267	1773	0.00
14/03/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	646	562	646	562	0.00
14/03/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	103	562	103	562	0.00
14/03/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2814	2636	2814	2636	0.00
14/03/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1105	2636	1105	2636	0.00
14/03/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	813	684	813	684	0.00
14/03/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	717	684	717	684	0.00
14/03/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	3270	3026	3270	3026	0.00
14/03/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1133	3026	1133	3026	0.00
14/03/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1461	1332	1461	1332	0.00
14/03/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1086	1332	1086	1332	0.00
14/03/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3728	3573	3728	3573	0.00
14/03/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1177	3573	1177	3573	0.00
14/03/2005	JN02 On 05-May-05			jNote	7.6800	7.5770	0.1410	0.1392	0.00
14/03/2005	JN02 On 04-August-05			jNote	7.7900	7.6710	0.1429	0.1409	0.00
14/03/2005	JN02 On 03-November-05			jNote	7.9400	7.8070	0.1453	0.1432	0.00
14/03/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	5926	4893	5926	4893	0.00
14/03/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	2658	4893	2658	4893	0.00
14/03/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	10325	9023	10325	9023	0.00
14/03/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	5041	9023	5041	9023	0.00
14/03/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	14363	12858	14363	12858	0.00
14/03/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	6396	12858	6396	12858	0.00
14/03/2005	JN05 On 05-May-05			jNote	8.1400	8.0200	0.3335	0.3295	0.00
14/03/2005	JN05 On 04-August-05			jNote	8.2000	8.0720	0.3353	0.3311	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
14/03/2005	JN05 On 03-November-05			jNote	8.2700	8.1400	0.3373	0.3331	0.00
14/03/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	11826	9170	11826	9170	0.00
14/03/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	6051	9170	6051	9170	0.00
14/03/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	19089	16163	19089	16163	0.00
14/03/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	10993	16163	10993	16163	0.00
14/03/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	24982	21877	24982	21877	0.00
14/03/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	14049	21877	14049	21877	0.00
14/03/2005	JN10 On 05-May-05			jNote	8.3100	8.2050	0.5640	0.5595	0.00
14/03/2005	JN10 On 04-August-05			jNote	8.3400	8.2330	0.5647	0.5603	0.00
14/03/2005	JN10 On 03-November-05			jNote	8.3800	8.2700	0.5655	0.5613	0.00
14/03/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	26303	21341	26303	21341	0.00
14/03/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	5005	21341	5005	21341	0.00
14/03/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	35532	30918	35532	30918	0.00
14/03/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	12384	30918	12384	30918	0.00
14/03/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	43323	38847	43323	38847	0.00
14/03/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	17874	38847	17874	38847	0.00
14/03/2005	JROD On 31-January-06			jRod	7.3300	7.3280	0.0065	0.0065	0.00
14/03/2005	JROD On 28-February-06			jRod	7.3300	7.3330	0.0064	0.0064	0.00
14/03/2005	JROD On 31-March-05			jRod	7.2300	7.2340	0.0007	0.0007	0.00
14/03/2005	JROD On 31-March-06			jRod	7.3100	7.3100	0.0082	0.0083	0.00
14/03/2005	JROD On 29-April-05			jRod	7.3200	7.3340	0.0004	0.0004	0.00
14/03/2005	JROD On 31-May-05			jRod	7.4500	7.4620	0.0014	0.0013	0.00
14/03/2005	JROD On 30-June-05			jRod	7.3800	7.3780	0.0006	0.0006	0.00
14/03/2005	JROD On 29-July-05			jRod	7.4000	7.3950	0.0005	0.0005	0.00
14/03/2005	JROD On 31-August-05			jRod	7.3900	7.3860	0.0006	0.0006	0.00
14/03/2005	JROD On 30-September-05			jRod	7.3200	7.3230	0.0013	0.0013	0.00
14/03/2005	JROD On 31-October-05			jRod	7.3300	7.3260	0.0013	0.0013	0.00
14/03/2005	JROD On 30-November-05			jRod	7.3400	7.3360	0.0012	0.0012	0.00
14/03/2005	JROD On 30-December-05			jRod	7.3200	7.3160	0.0018	0.0018	0.00
14/03/2005	R152 On 05-May-05			Bond Future	7.1800	7.0850	106.0093	106.0811	0.00
14/03/2005	R152 On 04-August-05			Bond Future	6.9800	6.8640	108.0039	108.0658	0.00
14/03/2005	R152 On 03-November-05			Bond Future	6.8800	6.7660	103.8072	103.8441	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
14/03/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	877	1184	877	1184	0.00
14/03/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	2274	1184	2274	1184	0.00
14/03/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	4791	5294	4791	5294	0.00
14/03/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	531	5294	531	5294	0.00
14/03/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1365	1531	1365	1531	0.00
14/03/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1783	1531	1783	1531	0.00
14/03/2005	R153 On 05-May-05			Bond Future	7.9700	7.8590	123.9144	124.4417	1.00
14/03/2005	R153 On 04-August-05			Bond Future	7.9900	7.8790	126.2433	126.7704	0.00
14/03/2005	R153 On 03-November-05			Bond Future	8.0500	7.9380	121.8603	122.3626	0.00
14/03/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	5482	7579	5482	7579	0.00
14/03/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	16058	7579	16058	7579	0.00
14/03/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	11263	13389	11263	13389	0.00
14/03/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	22533	13389	22533	13389	0.00
14/03/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	14400	16317	14400	16317	0.00
14/03/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	27766	16317	27766	16317	0.00
14/03/2005	R157 On 05-May-05			Bond Future	8.2800	8.1830	137.8314	138.6663	0.00
14/03/2005	R157 On 04-August-05			Bond Future	8.3100	8.2090	140.4315	141.2567	0.00
14/03/2005	R157 On 03-November-05			Bond Future	8.3600	8.2570	136.0531	136.8671	0.00
14/03/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	7112	9990	7112	9990	0.00
14/03/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	31242	9990	31242	9990	0.00
14/03/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	16384	19444	16384	19444	0.00
14/03/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	42286	19444	42286	19444	0.00
14/03/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	22298	25279	22298	25279	0.00
14/03/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	51670	25279	51670	25279	0.00
14/03/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	51814	57939	51814	57939	0.00
14/03/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	15799	13672	15799	13672	0.00
14/03/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	66673	73397	66673	73397	0.00
14/03/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	10873	9345	10873	9345	0.00
14/03/2005	R186 On 05-May-05			Bond Future	7.6200	7.5500	134.2845	135.2204	0.00
14/03/2005	R186 On 05-May-05			Bond Future	7.6200	7.5500	134.2845	135.2204	0.00
14/03/2005	R186 On 04-August-05			Bond Future	7.6200	7.5520	131.5101	132.4400	0.00
14/03/2005	R186 On 03-November-05			Bond Future	7.6400	7.5640	133.7992	134.7216	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
14/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	14799	18512	14799	18512	0.00
14/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	14799	18512	14799	18512	0.00
14/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	64287	18512	64287	18512	0.00
14/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	64287	18512	64287	18512	0.00
14/03/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	35706	39884	35706	39884	0.00
14/03/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	85136	39884	85136	39884	0.00
14/03/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	50979	55284	50979	55284	0.00
14/03/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	101626	55284	101626	55284	0.00
14/03/2005	R194 On 05-May-05			Bond Future	7.7200	7.5890	107.5716	107.9015	0.00
14/03/2005	R194 On 04-August-05			Bond Future	7.7300	7.5930	109.5943	109.9201	0.00
14/03/2005	R194 On 03-November-05			Bond Future	7.8100	7.6640	106.4393	106.7436	0.00
14/03/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	3357	4708	3357	4708	0.00
14/03/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	8956	4708	8956	4708	0.00
14/03/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	6771	8105	6771	8105	0.00
14/03/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	12231	8105	12231	8105	0.00
14/03/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	8282	9447	8282	9447	0.00
14/03/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	14855	9447	14855	9447	0.00
14/03/2005	R201 On 05-May-05			Bond Future	8.2900	8.1850	106.3774	107.0608	0.00
14/03/2005	R201 On 04-August-05			Bond Future	8.3200	8.2120	103.9564	104.6456	0.00
14/03/2005	R201 On 03-November-05			Bond Future	8.3600	8.2570	105.7723	106.4465	0.00
14/03/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	5436	7774	5436	7774	0.00
14/03/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	24815	7774	24815	7774	0.00
14/03/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	12608	15175	12608	15175	0.00
14/03/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	33600	15175	33600	15175	0.00
14/03/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	17338	19766	17338	19766	0.00
14/03/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	40827	19766	40827	19766	0.00
14/03/2005	R203 On 05-May-05			Bond Future	8.2700	8.1810	101.0619	101.7680	0.00
14/03/2005	R203 On 04-August-05			Bond Future	8.3000	8.2010	102.9651	103.6764	0.00
14/03/2005	R203 On 03-November-05			Bond Future	8.3300	8.2400	100.5956	101.2880	0.00
14/03/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	6981	9543	6981	9543	0.00
14/03/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	28132	9543	28132	9543	0.00
14/03/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	15857	18634	15857	18634	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
14/03/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	38410	18634	38410	18634	0.00
14/03/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	21733	24445	21733	24445	0.00
14/03/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	46831	24445	46831	24445	0.00
15/03/2005	GOVI On 05-May-05			jGovi	216.8100	216.4080	216.8080	216.4080	0.00
15/03/2005	GOVI On 04-August-05			jGovi	220.8500	220.4450	220.8510	220.4450	0.00
15/03/2005	GOVI On 03-November-05			jGovi	224.7400	224.3440	224.7430	224.3440	0.00
15/03/2005	GOVI On 05-May-05	220.00	Call	jGovi	20103	19402	20103	19402	0.00
15/03/2005	GOVI On 05-May-05	220.00	Put	jGovi	52023	19402	52023	19402	0.00
15/03/2005	GOVI On 04-August-05	224.00	Call	jGovi	21484	20459	21484	20459	0.00
15/03/2005	GOVI On 04-August-05	224.00	Put	jGovi	52974	20459	52974	20459	0.00
15/03/2005	GOVI On 03-November-05	228.00	Call	jGovi	29925	28874	29925	28874	0.00
15/03/2005	GOVI On 03-November-05	228.00	Put	jGovi	62495	28874	62495	28874	0.00
15/03/2005	J152 On 28-February-06			jSwap	7.4900	7.3681	0.0001	0.0013	0.00
15/03/2005	J153 On 31-August-10			jSwap	8.1700	8.2160	0.0297	0.0314	0.00
15/03/2005	J157 On 15-September-15			jSwap	8.2900	8.6245	0.0587	0.0840	0.00
15/03/2005	J186 On 21-December-26			jSwap	7.9200	7.9478	0.0435	0.0463	0.00
15/03/2005	J194 On 28-February-08			jSwap	7.9000	7.9394	0.0104	0.0116	0.00
15/03/2005	J201 On 22-December-14			jSwap	8.3100	8.3539	0.0559	0.0591	0.00
15/03/2005	J203 On 15-September-17			jSwap	8.2700	8.5628	0.0627	0.0869	0.00
15/03/2005	JBAR On 16-March-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
15/03/2005	JFRA On 02-February-06			jFra	7.5000	7.5210	0.0184	0.0184	0.00
15/03/2005	JFRA On 05-May-05			jFra	7.4600	7.4720	0.0183	0.0183	0.00
15/03/2005	JFRA On 04-May-06			jFra	7.6700	7.6990	0.0188	0.0188	0.00
15/03/2005	JFRA On 04-August-05			jFra	7.2500	7.2890	0.0177	0.0178	0.00
15/03/2005	JFRA On 03-August-06			jFra	7.8800	7.8740	0.0193	0.0193	0.00
15/03/2005	JFRA On 03-November-05			jFra	7.3600	7.4030	0.0180	0.0181	0.00
15/03/2005	JFRA On 02-November-06			jFra	7.9500	8.0440	0.0194	0.0197	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
15/03/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1885	1931	1885	1931	0.00
15/03/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1278	1931	1278	1931	0.00
15/03/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	621	646	621	646	0.00
15/03/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	105	646	105	646	0.00
15/03/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2760	2814	2760	2814	0.00
15/03/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1113	2814	1113	2814	0.00
15/03/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	748	813	748	813	0.00
15/03/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	760	813	760	813	0.00
15/03/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	3252	3270	3252	3270	0.00
15/03/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1113	3270	1113	3270	0.00
15/03/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1391	1461	1391	1461	0.00
15/03/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1117	1461	1117	1461	0.00
15/03/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3552	3728	3552	3728	0.00
15/03/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1227	3728	1227	3728	0.00
15/03/2005	JN02 On 05-May-05			jNote	7.6400	7.6780	0.1403	0.1410	0.00
15/03/2005	JN02 On 04-August-05			jNote	7.7400	7.7880	0.1421	0.1429	0.00
15/03/2005	JN02 On 03-November-05			jNote	7.8800	7.9350	0.1445	0.1453	0.00
15/03/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	5399	5926	5399	5926	0.00
15/03/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	2865	5926	2865	5926	0.00
15/03/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	9709	10325	9709	10325	0.00
15/03/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	5286	10325	5286	10325	0.00
15/03/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	13676	14363	13676	14363	0.00
15/03/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	6640	14363	6640	14363	0.00
15/03/2005	JN05 On 05-May-05			jNote	8.1000	8.1410	0.3321	0.3335	0.00
15/03/2005	JN05 On 04-August-05			jNote	8.1500	8.1980	0.3338	0.3353	0.00
15/03/2005	JN05 On 03-November-05			jNote	8.2300	8.2680	0.3359	0.3373	0.00
15/03/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	10622	11826	10622	11826	0.00
15/03/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	6605	11826	6605	11826	0.00
15/03/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	17882	19089	17882	19089	0.00
15/03/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	11578	19089	11578	19089	0.00
15/03/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	23763	24982	23763	24982	0.00
15/03/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	14575	24982	14575	24982	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
15/03/2005	JN10 On 05-May-05			jNote	8.2700	8.3140	0.5622	0.5640	0.00
15/03/2005	JN10 On 04-August-05			jNote	8.3000	8.3420	0.5629	0.5647	0.00
15/03/2005	JN10 On 03-November-05			jNote	8.3400	8.3770	0.5638	0.5655	0.00
15/03/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	24103	26303	24103	26303	0.00
15/03/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	5552	26303	5552	26303	0.00
15/03/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	33478	35532	33478	35532	0.00
15/03/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	13135	35532	13135	35532	0.00
15/03/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	41339	43323	41339	43323	0.00
15/03/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	18614	43323	18614	43323	0.00
15/03/2005	JROD On 31-January-06			jRod	7.3300	7.3280	0.0065	0.0065	0.00
15/03/2005	JROD On 28-February-06			jRod	7.3300	7.3340	0.0064	0.0064	0.00
15/03/2005	JROD On 31-March-05			jRod	7.2300	7.2310	0.0007	0.0007	0.00
15/03/2005	JROD On 31-March-06			jRod	7.3100	7.3120	0.0082	0.0082	0.00
15/03/2005	JROD On 29-April-05			jRod	7.3200	7.3240	0.0004	0.0004	0.00
15/03/2005	JROD On 31-May-05			jRod	7.4500	7.4530	0.0014	0.0014	0.00
15/03/2005	JROD On 30-June-05			jRod	7.3800	7.3760	0.0006	0.0006	0.00
15/03/2005	JROD On 29-July-05			jRod	7.4000	7.3950	0.0005	0.0005	0.00
15/03/2005	JROD On 31-August-05			jRod	7.3900	7.3870	0.0006	0.0006	0.00
15/03/2005	JROD On 30-September-05			jRod	7.3200	7.3220	0.0013	0.0013	0.00
15/03/2005	JROD On 31-October-05			jRod	7.3300	7.3250	0.0013	0.0013	0.00
15/03/2005	JROD On 30-November-05			jRod	7.3400	7.3360	0.0012	0.0012	0.00
15/03/2005	JROD On 30-December-05			jRod	7.3200	7.3160	0.0018	0.0018	0.00
15/03/2005	R152 On 05-May-05			Bond Future	7.1500	7.1750	106.0300	106.0093	0.00
15/03/2005	R152 On 04-August-05			Bond Future	6.9400	6.9760	108.0232	108.0039	0.00
15/03/2005	R152 On 03-November-05			Bond Future	6.8400	6.8840	103.8203	103.8072	0.00
15/03/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	924	877	924	877	0.00
15/03/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	2114	877	2114	877	0.00
15/03/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	4931	4791	4931	4791	0.00
15/03/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	478	4791	478	4791	0.00
15/03/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1410	1365	1410	1365	0.00
15/03/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1697	1365	1697	1365	0.00
15/03/2005	R153 On 05-May-05			Bond Future	7.9400	7.9680	124.0641	123.9144	1.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2005	R153 On 04-August-05			Bond Future	7.9600	7.9930	126.3956	126.2433	0.00
15/03/2005	R153 On 03-November-05			Bond Future	8.0200	8.0520	122.0054	121.8603	0.00
15/03/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	5834	5482	5834	5482	0.00
15/03/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	14914	5482	14914	5482	0.00
15/03/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	11673	11263	11673	11263	0.00
15/03/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	21421	11263	21421	11263	0.00
15/03/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	14771	14400	14771	14400	0.00
15/03/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	26685	14400	26685	14400	0.00
15/03/2005	R157 On 05-May-05			Bond Future	8.2500	8.2810	138.1372	137.8314	0.00
15/03/2005	R157 On 04-August-05			Bond Future	8.2700	8.3080	140.7391	140.4315	0.00
15/03/2005	R157 On 03-November-05			Bond Future	8.3200	8.3570	136.3616	136.0531	0.00
15/03/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	7749	7112	7749	7112	0.00
15/03/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	28819	7112	28819	7112	0.00
15/03/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	17206	16384	17206	16384	0.00
15/03/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	40032	16384	40032	16384	0.00
15/03/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	23109	22298	23109	22298	0.00
15/03/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	49396	22298	49396	22298	0.00
15/03/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	53867	51814	53867	51814	0.00
15/03/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	14776	15799	14776	15799	0.00
15/03/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	68981	66673	68981	66673	0.00
15/03/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	10105	10873	10105	10873	0.00
15/03/2005	R186 On 05-May-05			Bond Future	7.5800	7.6220	134.8162	134.2845	0.00
15/03/2005	R186 On 05-May-05			Bond Future	7.5800	7.6220	134.8162	134.2845	0.00
15/03/2005	R186 On 04-August-05			Bond Future	7.5800	7.6240	132.0513	131.5101	0.00
15/03/2005	R186 On 03-November-05			Bond Future	7.5900	7.6360	134.3360	133.7992	0.00
15/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	15820	14799	15820	14799	0.00
15/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	15820	14799	15820	14799	0.00
15/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	59991	14799	59991	14799	0.00
15/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	59991	14799	59991	14799	0.00
15/03/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	37013	35706	37013	35706	0.00
15/03/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	81031	35706	81031	35706	0.00
15/03/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	52285	50979	52285	50979	0.00
15/03/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	97563	50979	97563	50979	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
15/03/2005	R194 On 05-May-05			Bond Future	7.6800	7.7170	107.6797	107.5716	0.00
15/03/2005	R194 On 04-August-05			Bond Future	7.6800	7.7310	109.7051	109.5943	0.00
15/03/2005	R194 On 03-November-05			Bond Future	7.7600	7.8060	106.5442	106.4393	0.00
15/03/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	3644	3357	3644	3357	0.00
15/03/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	8162	3357	8162	3357	0.00
15/03/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	7110	6771	7110	6771	0.00
15/03/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	11463	6771	11463	6771	0.00
15/03/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	8582	8282	8582	8282	0.00
15/03/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	14106	8282	14106	8282	0.00
15/03/2005	R201 On 05-May-05			Bond Future	8.2500	8.2870	106.6179	106.3774	0.00
15/03/2005	R201 On 04-August-05			Bond Future	8.2800	8.3170	104.1986	103.9564	0.00
15/03/2005	R201 On 03-November-05			Bond Future	8.3300	8.3620	106.0092	105.7723	0.00
15/03/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	5924	5436	5924	5436	0.00
15/03/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	22898	5436	22898	5436	0.00
15/03/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	13247	12608	13247	12608	0.00
15/03/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	31818	12608	31818	12608	0.00
15/03/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	17954	17338	17954	17338	0.00
15/03/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	39074	17338	39074	17338	0.00
15/03/2005	R203 On 05-May-05			Bond Future	8.2300	8.2730	101.3758	101.0619	0.00
15/03/2005	R203 On 04-August-05			Bond Future	8.2500	8.2950	103.2821	102.9651	0.00
15/03/2005	R203 On 03-November-05			Bond Future	8.2900	8.3330	100.9075	100.5956	0.00
15/03/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	7697	6981	7697	6981	0.00
15/03/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	25710	6981	25710	6981	0.00
15/03/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	16723	15857	16723	15857	0.00
15/03/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	36105	15857	36105	15857	0.00
15/03/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	22612	21733	22612	21733	0.00
15/03/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	44590	21733	44590	21733	0.00
16/03/2005	GOVI On 05-May-05			jGovi	216.6500	216.8080	216.6490	216.8080	0.00
16/03/2005	GOVI On 04-August-05			jGovi	220.6900	220.8510	220.6930	220.8510	0.00
16/03/2005	GOVI On 03-November-05			jGovi	224.5800	224.7430	224.5830	224.7430	0.00
16/03/2005	GOVI On 05-May-05	220.00	Call	jGovi	19233	20103	19233	20103	0.00
16/03/2005	GOVI On 05-May-05	220.00	Put	jGovi	52743	20103	52743	20103	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
16/03/2005	GOVI On 04-August-05	224.00	Call	jGovi	20687	21484	20687	21484	0.00
16/03/2005	GOVI On 04-August-05	224.00	Put	jGovi	53757	21484	53757	21484	0.00
16/03/2005	GOVI On 03-November-05	228.00	Call	jGovi	29140	29925	29140	29925	0.00
16/03/2005	GOVI On 03-November-05	228.00	Put	jGovi	63310	29925	63310	29925	0.00
16/03/2005	J152 On 28-February-06			jSwap	7.5200	7.4882	0.0002	0.0001	0.00
16/03/2005	J153 On 31-August-10			jSwap	8.2100	8.1745	0.0313	0.0297	0.00
16/03/2005	J157 On 15-September-15			jSwap	8.3800	8.2914	0.0612	0.0587	0.00
16/03/2005	J186 On 21-December-26			jSwap	7.9400	7.9198	0.0451	0.0435	0.00
16/03/2005	J194 On 28-February-08			jSwap	7.9200	7.8954	0.0110	0.0104	0.00
16/03/2005	J201 On 22-December-14			jSwap	8.3600	8.3144	0.0587	0.0559	0.00
16/03/2005	J203 On 15-September-17			jSwap	8.3400	8.2662	0.0649	0.0627	0.00
16/03/2005	JBAR On 16-March-05			jBar	7.5500	0.0000	0.0000	0.0000	0.00
16/03/2005	JFRA On 02-February-06			jFra	7.5100	7.4980	0.0184	0.0184	0.00
16/03/2005	JFRA On 05-May-05			jFra	7.4700	7.4610	0.0183	0.0183	0.00
16/03/2005	JFRA On 04-May-06			jFra	7.7000	7.6730	0.0189	0.0188	0.00
16/03/2005	JFRA On 04-August-05			jFra	7.2400	7.2450	0.0177	0.0177	0.00
16/03/2005	JFRA On 03-August-06			jFra	7.8900	7.8750	0.0193	0.0193	0.00
16/03/2005	JFRA On 03-November-05			jFra	7.3600	7.3620	0.0180	0.0180	0.00
16/03/2005	JFRA On 02-November-06			jFra	8.0200	7.9510	0.0196	0.0194	0.00
16/03/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1888	1885	1888	1885	0.00
16/03/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1259	1885	1259	1885	0.00
16/03/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	639	621	639	621	0.00
16/03/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	94	621	94	621	0.00
16/03/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2802	2760	2802	2760	0.00
16/03/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1080	2760	1080	2760	0.00
16/03/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	734	748	734	748	0.00
16/03/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	754	748	754	748	0.00
16/03/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	3268	3252	3268	3252	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
16/03/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1090	3252	1090	3252	0.00
16/03/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1381	1391	1381	1391	0.00
16/03/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1109	1391	1109	1391	0.00
16/03/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3667	3552	3667	3552	0.00
16/03/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1174	3552	1174	3552	0.00
16/03/2005	JN02 On 05-May-05			jNote	7.6600	7.6380	0.1407	0.1403	0.00
16/03/2005	JN02 On 04-August-05			jNote	7.7600	7.7410	0.1425	0.1421	0.00
16/03/2005	JN02 On 03-November-05			jNote	7.9100	7.8840	0.1449	0.1445	0.00
16/03/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	5591	5399	5591	5399	0.00
16/03/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	2654	5399	2654	5399	0.00
16/03/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	9909	9709	9909	9709	0.00
16/03/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	5065	9709	5065	9709	0.00
16/03/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	13939	13676	13939	13676	0.00
16/03/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	6392	13676	6392	13676	0.00
16/03/2005	JN05 On 05-May-05			jNote	8.1400	8.0980	0.3334	0.3321	0.00
16/03/2005	JN05 On 04-August-05			jNote	8.1900	8.1540	0.3352	0.3338	0.00
16/03/2005	JN05 On 03-November-05			jNote	8.2700	8.2250	0.3374	0.3359	0.00
16/03/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	11439	10622	11439	10622	0.00
16/03/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	5867	10622	5867	10622	0.00
16/03/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	18724	17882	18724	17882	0.00
16/03/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	10789	17882	10789	17882	0.00
16/03/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	24683	23763	24683	23763	0.00
16/03/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	13789	23763	13789	23763	0.00
16/03/2005	JN10 On 05-May-05			jNote	8.3200	8.2730	0.5643	0.5622	0.00
16/03/2005	JN10 On 04-August-05			jNote	8.3500	8.3000	0.5650	0.5629	0.00
16/03/2005	JN10 On 03-November-05			jNote	8.3800	8.3360	0.5660	0.5638	0.00
16/03/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	26159	24103	26159	24103	0.00
16/03/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	4654	24103	4654	24103	0.00
16/03/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	35426	33478	35426	33478	0.00
16/03/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	12004	33478	12004	33478	0.00
16/03/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	43277	41339	43277	41339	0.00
16/03/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	17354	41339	17354	41339	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
16/03/2005	JROD On 31-January-06			jRod	7.3600	7.3280	0.0062	0.0065	0.00
16/03/2005	JROD On 28-February-06			jRod	7.3700	7.3340	0.0061	0.0064	0.00
16/03/2005	JROD On 31-March-05			jRod	7.2300	7.2290	0.0007	0.0007	0.00
16/03/2005	JROD On 31-March-06			jRod	7.3400	7.3120	0.0079	0.0082	0.00
16/03/2005	JROD On 29-April-05			jRod	7.3100	7.3200	0.0005	0.0004	0.00
16/03/2005	JROD On 31-May-05			jRod	7.4400	7.4490	0.0014	0.0014	0.00
16/03/2005	JROD On 30-June-05			jRod	7.3800	7.3760	0.0006	0.0006	0.00
16/03/2005	JROD On 29-July-05			jRod	7.4100	7.3950	0.0005	0.0005	0.00
16/03/2005	JROD On 31-August-05			jRod	7.4100	7.3880	0.0004	0.0006	0.00
16/03/2005	JROD On 30-September-05			jRod	7.3500	7.3230	0.0011	0.0013	0.00
16/03/2005	JROD On 31-October-05			jRod	7.3500	7.3250	0.0011	0.0013	0.00
16/03/2005	JROD On 30-November-05			jRod	7.3700	7.3360	0.0010	0.0012	0.00
16/03/2005	JROD On 30-December-05			jRod	7.3400	7.3160	0.0015	0.0018	0.00
16/03/2005	R152 On 05-May-05			Bond Future	7.1500	7.1490	106.0308	106.0300	0.00
16/03/2005	R152 On 04-August-05			Bond Future	6.9400	6.9410	108.0260	108.0232	0.00
16/03/2005	R152 On 03-November-05			Bond Future	6.8300	6.8420	103.8234	103.8203	0.00
16/03/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	901	924	901	924	0.00
16/03/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	2083	924	2083	924	0.00
16/03/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	4938	4931	4938	4931	0.00
16/03/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	458	4931	458	4931	0.00
16/03/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1411	1410	1411	1410	0.00
16/03/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1667	1410	1667	1410	0.00
16/03/2005	R153 On 05-May-05			Bond Future	7.9500	7.9370	123.9916	124.0641	1.00
16/03/2005	R153 On 04-August-05			Bond Future	7.9800	7.9600	126.3263	126.3956	0.00
16/03/2005	R153 On 03-November-05			Bond Future	8.0400	8.0190	121.9350	122.0054	0.00
16/03/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	5457	5834	5457	5834	0.00
16/03/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	15261	5834	15261	5834	0.00
16/03/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	11282	11673	11282	11673	0.00
16/03/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	21722	11673	21722	11673	0.00
16/03/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	14371	14771	14371	14771	0.00
16/03/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	26989	14771	26989	14771	0.00
16/03/2005	R157 On 05-May-05			Bond Future	8.2600	8.2450	137.9757	138.1372	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
16/03/2005	R157 On 04-August-05			Bond Future	8.2900	8.2710	140.5727	140.7391	0.00
16/03/2005	R157 On 03-November-05			Bond Future	8.3400	8.3190	136.1991	136.3616	0.00
16/03/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	7105	7749	7105	7749	0.00
16/03/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	29791	7749	29791	7749	0.00
16/03/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	16444	17206	16444	17206	0.00
16/03/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	40933	17206	40933	17206	0.00
16/03/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	22322	23109	22322	23109	0.00
16/03/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	50234	23109	50234	23109	0.00
16/03/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	52605	53867	52605	53867	0.00
16/03/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	15178	14776	15178	14776	0.00
16/03/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	67599	68981	67599	68981	0.00
16/03/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	10387	10105	10387	10105	0.00
16/03/2005	R186 On 05-May-05			Bond Future	7.5800	7.5810	134.8162	134.8162	0.00
16/03/2005	R186 On 05-May-05			Bond Future	7.5800	7.5810	134.8162	134.8162	0.00
16/03/2005	R186 On 04-August-05			Bond Future	7.5800	7.5820	132.0513	132.0513	0.00
16/03/2005	R186 On 03-November-05			Bond Future	7.5900	7.5940	134.3489	134.3360	0.00
16/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	15333	15820	15333	15820	0.00
16/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	15333	15820	15333	15820	0.00
16/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	59504	15820	59504	15820	0.00
16/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	59504	15820	59504	15820	0.00
16/03/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	36457	37013	36457	37013	0.00
16/03/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	80475	37013	80475	37013	0.00
16/03/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	51730	52285	51730	52285	0.00
16/03/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	96880	52285	96880	52285	0.00
16/03/2005	R194 On 05-May-05			Bond Future	7.7000	7.6750	107.6257	107.6797	0.00
16/03/2005	R194 On 04-August-05			Bond Future	7.7100	7.6840	109.6509	109.7051	0.00
16/03/2005	R194 On 03-November-05			Bond Future	7.7800	7.7570	106.4906	106.5442	0.00
16/03/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	3368	3644	3368	3644	0.00
16/03/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	8427	3644	8427	3644	0.00
16/03/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	6817	7110	6817	7110	0.00
16/03/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	11712	7110	11712	7110	0.00
16/03/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	8293	8582	8293	8582	0.00
16/03/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	14352	8582	14352	8582	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
16/03/2005	R201 On 05-May-05			Bond Future	8.2700	8.2510	106.4842	106.6179	0.00
16/03/2005	R201 On 04-August-05			Bond Future	8.3000	8.2800	104.0742	104.1986	0.00
16/03/2005	R201 On 03-November-05			Bond Future	8.3500	8.3250	105.8810	106.0092	0.00
16/03/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	5416	5924	5416	5924	0.00
16/03/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	23728	5924	23728	5924	0.00
16/03/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	12701	13247	12701	13247	0.00
16/03/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	32516	13247	32516	13247	0.00
16/03/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	17348	17954	17348	17954	0.00
16/03/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	39750	17954	39750	17954	0.00
16/03/2005	R203 On 05-May-05			Bond Future	8.2500	8.2320	101.2302	101.3758	0.00
16/03/2005	R203 On 04-August-05			Bond Future	8.2700	8.2530	103.1310	103.2821	0.00
16/03/2005	R203 On 03-November-05			Bond Future	8.3100	8.2910	100.7588	100.9075	0.00
16/03/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	7090	7697	7090	7697	0.00
16/03/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	26558	7697	26558	7697	0.00
16/03/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	16032	16723	16032	16723	0.00
16/03/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	36926	16723	36926	16723	0.00
16/03/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	21912	22612	21912	22612	0.00
16/03/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	45377	22612	45377	22612	0.00
17/03/2005	GOVI On 05-May-05			jGovi	215.8600	216.6490	215.8550	216.6490	0.00
17/03/2005	GOVI On 04-August-05			jGovi	219.9000	220.6930	219.9010	220.6930	0.00
17/03/2005	GOVI On 03-November-05			jGovi	223.8100	224.5830	223.8090	224.5830	0.00
17/03/2005	GOVI On 05-May-05	220.00	Call	jGovi	16619	19233	16619	19233	0.00
17/03/2005	GOVI On 05-May-05	220.00	Put	jGovi	58069	19233	58069	19233	0.00
17/03/2005	GOVI On 04-August-05	224.00	Call	jGovi	18149	20687	18149	20687	0.00
17/03/2005	GOVI On 04-August-05	224.00	Put	jGovi	59139	20687	59139	20687	0.00
17/03/2005	GOVI On 03-November-05	228.00	Call	jGovi	26566	29140	26566	29140	0.00
17/03/2005	GOVI On 03-November-05	228.00	Put	jGovi	68476	29140	68476	29140	0.00
17/03/2005	J152 On 28-February-06			jSwap	7.5600	7.5191	0.0006	0.0002	0.00
17/03/2005	J153 On 31-August-10			jSwap	8.2900	8.2122	0.0345	0.0313	0.00
17/03/2005	J157 On 15-September-15			jSwap	8.4500	8.3829	0.0657	0.0612	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
17/03/2005	J186 On 21-December-26			jSwap	8.0100	7.9358	0.0521	0.0451	0.00
17/03/2005	J194 On 28-February-08			jSwap	7.9900	7.9179	0.0128	0.0110	0.00
17/03/2005	J201 On 22-December-14			jSwap	8.4200	8.3564	0.0626	0.0587	0.00
17/03/2005	J203 On 15-September-17			jSwap	8.4200	8.3440	0.0703	0.0649	0.00
17/03/2005	JBAR On 16-March-05			jBar	7.5500	7.5500	0.0000	0.0000	0.00
17/03/2005	JFRA On 02-February-06			jFra	7.5700	7.5070	0.0185	0.0184	0.00
17/03/2005	JFRA On 05-May-05			jFra	7.5100	7.4730	0.0184	0.0183	0.00
17/03/2005	JFRA On 04-May-06			jFra	7.7600	7.7040	0.0190	0.0189	0.00
17/03/2005	JFRA On 04-August-05			jFra	7.3000	7.2420	0.0179	0.0177	0.00
17/03/2005	JFRA On 03-August-06			jFra	7.9400	7.8910	0.0194	0.0193	0.00
17/03/2005	JFRA On 03-November-05			jFra	7.4400	7.3610	0.0182	0.0180	0.00
17/03/2005	JFRA On 02-November-06			jFra	8.1600	8.0200	0.0199	0.0196	0.00
17/03/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1986	1888	1986	1888	0.00
17/03/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1201	1888	1201	1888	0.00
17/03/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	701	639	701	639	0.00
17/03/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	75	639	75	639	0.00
17/03/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2908	2802	2908	2802	0.00
17/03/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1039	2802	1039	2802	0.00
17/03/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	809	734	809	734	0.00
17/03/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	682	734	682	734	0.00
17/03/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	3360	3268	3360	3268	0.00
17/03/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1067	3268	1067	3268	0.00
17/03/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1488	1381	1488	1381	0.00
17/03/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1033	1381	1033	1381	0.00
17/03/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3929	3667	3929	3667	0.00
17/03/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1097	3667	1097	3667	0.00
17/03/2005	JN02 On 05-May-05			jNote	7.7300	7.6600	0.1419	0.1407	0.00
17/03/2005	JN02 On 04-August-05			jNote	7.8400	7.7640	0.1438	0.1425	0.00
17/03/2005	JN02 On 03-November-05			jNote	7.9900	7.9120	0.1463	0.1449	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
17/03/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	6446	5591	6446	5591	0.00
17/03/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	2171	5591	2171	5591	0.00
17/03/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	10860	9909	10860	9909	0.00
17/03/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	4553	9909	4553	9909	0.00
17/03/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	14966	13939	14966	13939	0.00
17/03/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	5924	13939	5924	13939	0.00
17/03/2005	JN05 On 05-May-05			jNote	8.2100	8.1360	0.3358	0.3334	0.00
17/03/2005	JN05 On 04-August-05			jNote	8.2700	8.1940	0.3378	0.3352	0.00
17/03/2005	JN05 On 03-November-05			jNote	8.3500	8.2670	0.3400	0.3374	0.00
17/03/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	13244	11439	13244	11439	0.00
17/03/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	4776	11439	4776	11439	0.00
17/03/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	20679	18724	20679	18724	0.00
17/03/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	9614	18724	9614	18724	0.00
17/03/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	26774	24683	26774	24683	0.00
17/03/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	12640	24683	12640	24683	0.00
17/03/2005	JN10 On 05-May-05			jNote	8.3800	8.3170	0.5670	0.5643	0.00
17/03/2005	JN10 On 04-August-05			jNote	8.4100	8.3460	0.5679	0.5650	0.00
17/03/2005	JN10 On 03-November-05			jNote	8.4500	8.3840	0.5690	0.5660	0.00
17/03/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	29412	26159	29412	26159	0.00
17/03/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	3641	26159	3641	26159	0.00
17/03/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	38496	35426	38496	35426	0.00
17/03/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	10554	35426	10554	35426	0.00
17/03/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	46371	43277	46371	43277	0.00
17/03/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	15816	43277	15816	43277	0.00
17/03/2005	JROD On 31-January-06			jRod	7.3900	7.3570	0.0059	0.0062	0.00
17/03/2005	JROD On 28-February-06			jRod	7.4000	7.3650	0.0057	0.0061	0.00
17/03/2005	JROD On 31-March-05			jRod	7.2300	7.2270	0.0007	0.0007	0.00
17/03/2005	JROD On 31-March-06			jRod	7.3700	7.3380	0.0075	0.0079	0.00
17/03/2005	JROD On 29-April-05			jRod	7.3200	7.3110	0.0004	0.0005	0.00
17/03/2005	JROD On 31-May-05			jRod	7.4600	7.4400	0.0013	0.0014	0.00
17/03/2005	JROD On 30-June-05			jRod	7.3900	7.3770	0.0005	0.0006	0.00
17/03/2005	JROD On 29-July-05			jRod	7.4200	7.4060	0.0004	0.0005	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
17/03/2005	JROD On 31-August-05			jRod	7.4400	7.4110	0.0003	0.0004	0.00
17/03/2005	JROD On 30-September-05			jRod	7.3700	7.3450	0.0010	0.0011	0.00
17/03/2005	JROD On 31-October-05			jRod	7.3800	7.3530	0.0009	0.0011	0.00
17/03/2005	JROD On 30-November-05			jRod	7.4000	7.3670	0.0008	0.0010	0.00
17/03/2005	JROD On 30-December-05			jRod	7.3700	7.3420	0.0013	0.0015	0.00
17/03/2005	R152 On 05-May-05			Bond Future	7.2200	7.1480	105.9758	106.0308	0.00
17/03/2005	R152 On 04-August-05			Bond Future	7.0200	6.9360	107.9790	108.0260	0.00
17/03/2005	R152 On 03-November-05			Bond Future	6.9400	6.8320	103.7913	103.8234	0.00
17/03/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	707	901	707	901	0.00
17/03/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	2439	901	2439	901	0.00
17/03/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	4566	4938	4566	4938	0.00
17/03/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	555	4938	555	4938	0.00
17/03/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1277	1411	1277	1411	0.00
17/03/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1854	1411	1854	1411	0.00
17/03/2005	R153 On 05-May-05			Bond Future	8.0300	7.9520	123.6013	123.9916	1.00
17/03/2005	R153 On 04-August-05			Bond Future	8.0600	7.9750	125.9395	126.3263	0.00
17/03/2005	R153 On 03-November-05			Bond Future	8.1200	8.0350	121.5576	121.9350	0.00
17/03/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	4236	5457	4236	5457	0.00
17/03/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	17944	5457	17944	5457	0.00
17/03/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	9906	11282	9906	11282	0.00
17/03/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	24214	11282	24214	11282	0.00
17/03/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	13085	14371	13085	14371	0.00
17/03/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	29478	14371	29478	14371	0.00
17/03/2005	R157 On 05-May-05			Bond Future	8.3300	8.2640	137.3827	137.9757	0.00
17/03/2005	R157 On 04-August-05			Bond Future	8.3600	8.2910	139.9760	140.5727	0.00
17/03/2005	R157 On 03-November-05			Bond Future	8.4100	8.3390	135.6082	136.1991	0.00
17/03/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	5513	7105	5513	7105	0.00
17/03/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	34128	7105	34128	7105	0.00
17/03/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	14438	16444	14438	16444	0.00
17/03/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	44895	16444	44895	16444	0.00
17/03/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	20296	22322	20296	22322	0.00
17/03/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	54116	22322	54116	22322	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
17/03/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	48420	52605	48420	52605	0.00
17/03/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	16960	15178	16960	15178	0.00
17/03/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	62936	67599	62936	67599	0.00
17/03/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	11691	10387	11691	10387	0.00
17/03/2005	R186 On 05-May-05			Bond Future	7.6500	7.5810	133.9748	134.8162	0.00
17/03/2005	R186 On 05-May-05			Bond Future	7.6500	7.5810	133.9748	134.8162	0.00
17/03/2005	R186 On 04-August-05			Bond Future	7.6500	7.5820	131.2024	132.0513	0.00
17/03/2005	R186 On 03-November-05			Bond Future	7.6600	7.5930	133.4939	134.3489	0.00
17/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	12800	15333	12800	15333	0.00
17/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	12800	15333	12800	15333	0.00
17/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	65385	15333	65385	15333	0.00
17/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	65385	15333	65385	15333	0.00
17/03/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	33351	36457	33351	36457	0.00
17/03/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	85859	36457	85859	36457	0.00
17/03/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	48415	51730	48415	51730	0.00
17/03/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	102115	51730	102115	51730	0.00
17/03/2005	R194 On 05-May-05			Bond Future	7.7800	7.6960	107.4149	107.6257	0.00
17/03/2005	R194 On 04-August-05			Bond Future	7.7900	7.7070	109.4460	109.6509	0.00
17/03/2005	R194 On 03-November-05			Bond Future	7.8700	7.7820	106.2960	106.4906	0.00
17/03/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	2679	3368	2679	3368	0.00
17/03/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	9845	3368	9845	3368	0.00
17/03/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	6071	6817	6071	6817	0.00
17/03/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	13014	6817	13014	6817	0.00
17/03/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7625	8293	7625	8293	0.00
17/03/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	15630	8293	15630	8293	0.00
17/03/2005	R201 On 05-May-05			Bond Future	8.3400	8.2710	106.0512	106.4842	0.00
17/03/2005	R201 On 04-August-05			Bond Future	8.3700	8.2990	103.6368	104.0742	0.00
17/03/2005	R201 On 03-November-05			Bond Future	8.4100	8.3450	105.4532	105.8810	0.00
17/03/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	4266	5416	4266	5416	0.00
17/03/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	26907	5416	26907	5416	0.00
17/03/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	11263	12701	11263	12701	0.00
17/03/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	35451	12701	35451	12701	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
17/03/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	15890	17348	15890	17348	0.00
17/03/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	42570	17348	42570	17348	0.00
17/03/2005	R203 On 05-May-05			Bond Future	8.3200	8.2510	100.7342	101.2302	0.00
17/03/2005	R203 On 04-August-05			Bond Future	8.3400	8.2730	102.6346	103.1310	0.00
17/03/2005	R203 On 03-November-05			Bond Future	8.3800	8.3110	100.2628	100.7588	0.00
17/03/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	5670	7090	5670	7090	0.00
17/03/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	30098	7090	30098	7090	0.00
17/03/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	14344	16032	14344	16032	0.00
17/03/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	40202	16032	40202	16032	0.00
17/03/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	20210	21912	20210	21912	0.00
17/03/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	48634	21912	48634	21912	0.00
18/03/2005	GOVI On 05-May-05			jGovi	216.0400	215.8550	216.0360	215.8550	0.00
18/03/2005	GOVI On 04-August-05			jGovi	220.0900	219.9010	220.0900	219.9010	0.00
18/03/2005	GOVI On 03-November-05			jGovi	224.0100	223.8090	224.0070	223.8090	0.00
18/03/2005	GOVI On 05-May-05	220.00	Call	jGovi	16728	16619	16728	16619	0.00
18/03/2005	GOVI On 05-May-05	220.00	Put	jGovi	56368	16619	56368	16619	0.00
18/03/2005	GOVI On 04-August-05	224.00	Call	jGovi	18315	18149	18315	18149	0.00
18/03/2005	GOVI On 04-August-05	224.00	Put	jGovi	57415	18149	57415	18149	0.00
18/03/2005	GOVI On 03-November-05	228.00	Call	jGovi	26764	26566	26764	26566	0.00
18/03/2005	GOVI On 03-November-05	228.00	Put	jGovi	66694	26566	66694	26566	0.00
18/03/2005	J152 On 28-February-06			jSwap	7.5700	7.5581	0.0007	0.0006	0.00
18/03/2005	J153 On 31-August-10			jSwap	8.2500	8.2852	0.0331	0.0345	0.00
18/03/2005	J157 On 15-September-15			jSwap	8.4200	8.4498	0.0639	0.0657	0.00
18/03/2005	J186 On 21-December-26			jSwap	7.9900	8.0059	0.0503	0.0521	0.00
18/03/2005	J194 On 28-February-08			jSwap	7.9500	7.9858	0.0120	0.0128	0.00
18/03/2005	J201 On 22-December-14			jSwap	8.3900	8.4165	0.0607	0.0626	0.00
18/03/2005	J203 On 15-September-17			jSwap	8.3900	8.4162	0.0686	0.0703	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
18/03/2005	JBAR On 16-March-05			jBar	7.5900	7.5500	0.0000	0.0000	0.00
18/03/2005	JFRA On 02-February-06			jFra	7.5800	7.5710	0.0185	0.0185	0.00
18/03/2005	JFRA On 05-May-05			jFra	7.5100	7.5060	0.0184	0.0184	0.00
18/03/2005	JFRA On 04-May-06			jFra	7.7700	7.7640	0.0190	0.0190	0.00
18/03/2005	JFRA On 04-August-05			jFra	7.3000	7.3020	0.0179	0.0179	0.00
18/03/2005	JFRA On 03-August-06			jFra	7.9600	7.9380	0.0195	0.0194	0.00
18/03/2005	JFRA On 03-November-05			jFra	7.4300	7.4360	0.0182	0.0182	0.00
18/03/2005	JFRA On 02-November-06			jFra	8.1200	8.1590	0.0198	0.0199	0.00
18/03/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1982	1986	1982	1986	0.00
18/03/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1187	1986	1187	1986	0.00
18/03/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	703	701	703	701	0.00
18/03/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	66	701	66	701	0.00
18/03/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2912	2908	2912	2908	0.00
18/03/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1022	2908	1022	2908	0.00
18/03/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	785	809	785	809	0.00
18/03/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	670	809	670	809	0.00
18/03/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	3393	3360	3393	3360	0.00
18/03/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1036	3360	1036	3360	0.00
18/03/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1455	1488	1455	1488	0.00
18/03/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1026	1488	1026	1488	0.00
18/03/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3840	3929	3840	3929	0.00
18/03/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1108	3929	1108	3929	0.00
18/03/2005	JN02 On 05-May-05			jNote	7.7200	7.7330	0.1417	0.1419	0.00
18/03/2005	JN02 On 04-August-05			jNote	7.8200	7.8440	0.1434	0.1438	0.00
18/03/2005	JN02 On 03-November-05			jNote	7.9600	7.9940	0.1457	0.1463	0.00
18/03/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	6248	6446	6248	6446	0.00
18/03/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	2156	6446	2156	6446	0.00
18/03/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	10513	10860	10513	10860	0.00
18/03/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	4608	10860	4608	10860	0.00
18/03/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	14466	14966	14466	14966	0.00
18/03/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	6045	14966	6045	14966	0.00
18/03/2005	JN05 On 05-May-05			jNote	8.1700	8.2070	0.3347	0.3358	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
18/03/2005	JN05 On 04-August-05			jNote	8.2400	8.2710	0.3367	0.3378	0.00
18/03/2005	JN05 On 03-November-05			jNote	8.3100	8.3470	0.3390	0.3400	0.00
18/03/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	12190	13244	12190	13244	0.00
18/03/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	5108	13244	5108	13244	0.00
18/03/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	19661	20679	19661	20679	0.00
18/03/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	9976	20679	9976	20679	0.00
18/03/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	25764	26774	25764	26774	0.00
18/03/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	12964	26774	12964	26774	0.00
18/03/2005	JN10 On 05-May-05			jNote	8.3500	8.3810	0.5657	0.5670	0.00
18/03/2005	JN10 On 04-August-05			jNote	8.3800	8.4140	0.5667	0.5679	0.00
18/03/2005	JN10 On 03-November-05			jNote	8.4200	8.4540	0.5678	0.5690	0.00
18/03/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	27723	29412	27723	29412	0.00
18/03/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	3883	29412	3883	29412	0.00
18/03/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	36923	38496	36923	38496	0.00
18/03/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	10971	38496	10971	38496	0.00
18/03/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	44821	46371	44821	46371	0.00
18/03/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	16245	46371	16245	46371	0.00
18/03/2005	JROD On 31-January-06			jRod	7.4200	7.3880	0.0056	0.0059	0.00
18/03/2005	JROD On 28-February-06			jRod	7.4300	7.4020	0.0054	0.0057	0.00
18/03/2005	JROD On 31-March-05			jRod	7.2200	7.2250	0.0007	0.0007	0.00
18/03/2005	JROD On 31-March-06			jRod	7.4000	7.3730	0.0071	0.0075	0.00
18/03/2005	JROD On 29-April-05			jRod	7.3200	7.3210	0.0004	0.0004	0.00
18/03/2005	JROD On 31-May-05			jRod	7.4600	7.4600	0.0013	0.0013	0.00
18/03/2005	JROD On 30-June-05			jRod	7.3900	7.3900	0.0005	0.0005	0.00
18/03/2005	JROD On 29-July-05			jRod	7.4300	7.4230	0.0003	0.0004	0.00
18/03/2005	JROD On 31-August-05			jRod	7.4500	7.4350	0.0002	0.0003	0.00
18/03/2005	JROD On 30-September-05			jRod	7.3800	7.3650	0.0008	0.0010	0.00
18/03/2005	JROD On 31-October-05			jRod	7.4000	7.3780	0.0007	0.0009	0.00
18/03/2005	JROD On 30-November-05			jRod	7.4300	7.3970	0.0005	0.0008	0.00
18/03/2005	JROD On 30-December-05			jRod	7.3900	7.3680	0.0011	0.0013	0.00
18/03/2005	R152 On 05-May-05			Bond Future	7.2200	7.2170	105.9710	105.9758	0.00
18/03/2005	R152 On 04-August-05			Bond Future	7.0300	7.0210	107.9763	107.9790	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
18/03/2005	R152 On 03-November-05			Bond Future	6.9400	6.9350	103.7904	103.7913	0.00
18/03/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	657	707	657	707	0.00
18/03/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	2438	707	2438	707	0.00
18/03/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	4522	4566	4522	4566	0.00
18/03/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	538	4566	538	4566	0.00
18/03/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1257	1277	1257	1277	0.00
18/03/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1843	1277	1843	1277	0.00
18/03/2005	R153 On 05-May-05			Bond Future	8.0100	8.0330	123.7023	123.6013	1.00
18/03/2005	R153 On 04-August-05			Bond Future	8.0400	8.0590	126.0452	125.9395	0.00
18/03/2005	R153 On 03-November-05			Bond Future	8.1000	8.1210	121.6671	121.5576	0.00
18/03/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	4366	4236	4366	4236	0.00
18/03/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	17063	4236	17063	4236	0.00
18/03/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	10106	9906	10106	9906	0.00
18/03/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	23357	9906	23357	9906	0.00
18/03/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	13310	13085	13310	13085	0.00
18/03/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	28607	13085	28607	13085	0.00
18/03/2005	R157 On 05-May-05			Bond Future	8.3200	8.3340	137.5095	137.3827	0.00
18/03/2005	R157 On 04-August-05			Bond Future	8.3500	8.3630	140.1166	139.9760	0.00
18/03/2005	R157 On 03-November-05			Bond Future	8.3900	8.4120	135.7536	135.6082	0.00
18/03/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	5595	5513	5595	5513	0.00
18/03/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	32943	5513	32943	5513	0.00
18/03/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	14649	14438	14649	14438	0.00
18/03/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	43700	14438	43700	14438	0.00
18/03/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	20478	20296	20478	20296	0.00
18/03/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	52845	20296	52845	20296	0.00
18/03/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	49270	48420	49270	48420	0.00
18/03/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	16404	16960	16404	16960	0.00
18/03/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	63915	62936	63915	62936	0.00
18/03/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	11264	11691	11264	11691	0.00
18/03/2005	R186 On 05-May-05			Bond Future	7.6400	7.6460	134.1037	133.9748	0.00
18/03/2005	R186 On 05-May-05			Bond Future	7.6400	7.6460	134.1037	133.9748	0.00
18/03/2005	R186 On 04-August-05			Bond Future	7.6400	7.6480	131.3305	131.2024	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
18/03/2005	R186 On 03-November-05			Bond Future	7.6500	7.6600	133.6337	133.4939	0.00
18/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	12587	12800	12587	12800	0.00
18/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	12587	12800	12587	12800	0.00
18/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	63883	12800	63883	12800	0.00
18/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	63883	12800	63883	12800	0.00
18/03/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	33067	33351	33067	33351	0.00
18/03/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	84294	33351	84294	33351	0.00
18/03/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	48137	48415	48137	48415	0.00
18/03/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	100440	48415	100440	48415	0.00
18/03/2005	R194 On 05-May-05			Bond Future	7.7500	7.7780	107.4842	107.4149	0.00
18/03/2005	R194 On 04-August-05			Bond Future	7.7600	7.7940	109.5190	109.4460	0.00
18/03/2005	R194 On 03-November-05			Bond Future	7.8400	7.8730	106.3730	106.2960	0.00
18/03/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	2784	2679	2784	2679	0.00
18/03/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	9257	2679	9257	2679	0.00
18/03/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	6228	6071	6228	6071	0.00
18/03/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	12442	6071	12442	6071	0.00
18/03/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7803	7625	7803	7625	0.00
18/03/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	15039	7625	15039	7625	0.00
18/03/2005	R201 On 05-May-05			Bond Future	8.3300	8.3360	106.1243	106.0512	0.00
18/03/2005	R201 On 04-August-05			Bond Future	8.3500	8.3660	103.7150	103.6368	0.00
18/03/2005	R201 On 03-November-05			Bond Future	8.4000	8.4120	105.5297	105.4532	0.00
18/03/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	4266	4266	4266	4266	0.00
18/03/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	26177	4266	26177	4266	0.00
18/03/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	11300	11263	11300	11263	0.00
18/03/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	34706	11263	34706	11263	0.00
18/03/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	15926	15890	15926	15890	0.00
18/03/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	41842	15890	41842	15890	0.00
18/03/2005	R203 On 05-May-05			Bond Future	8.3000	8.3160	100.8484	100.7342	0.00
18/03/2005	R203 On 04-August-05			Bond Future	8.3200	8.3390	102.7621	102.6346	0.00
18/03/2005	R203 On 03-November-05			Bond Future	8.3600	8.3780	100.3958	100.2628	0.00
18/03/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	5741	5670	5741	5670	0.00
18/03/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	29028	5670	29028	5670	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
18/03/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	14509	14344	14509	14344	0.00
18/03/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	39091	14344	39091	14344	0.00
18/03/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	20392	20210	20392	20210	0.00
18/03/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	47487	20210	47487	20210	0.00
22/03/2005	GOVI On 05-May-05			jGovi	215.1500	216.0360	215.1510	216.0360	0.00
22/03/2005	GOVI On 04-August-05			jGovi	219.1900	220.0900	219.1930	220.0900	0.00
22/03/2005	GOVI On 03-November-05			jGovi	223.1000	224.0070	223.0990	224.0070	0.00
22/03/2005	GOVI On 05-May-05	220.00	Call	jGovi	13332	16728	13332	16728	0.00
22/03/2005	GOVI On 05-May-05	220.00	Put	jGovi	61822	16728	61822	16728	0.00
22/03/2005	GOVI On 04-August-05	224.00	Call	jGovi	15337	18315	15337	18315	0.00
22/03/2005	GOVI On 04-August-05	224.00	Put	jGovi	63407	18315	63407	18315	0.00
22/03/2005	GOVI On 03-November-05	228.00	Call	jGovi	23640	26764	23640	26764	0.00
22/03/2005	GOVI On 03-November-05	228.00	Put	jGovi	72650	26764	72650	26764	0.00
22/03/2005	J152 On 28-February-06			jSwap	7.5900	7.5713	0.0009	0.0007	0.00
22/03/2005	J153 On 31-August-10			jSwap	8.3400	8.2544	0.0371	0.0331	0.00
22/03/2005	J157 On 15-September-15			jSwap	8.5300	8.4225	0.0713	0.0639	0.00
22/03/2005	J186 On 21-December-26			jSwap	8.1400	7.9879	0.0653	0.0503	0.00
22/03/2005	J194 On 28-February-08			jSwap	8.0300	7.9530	0.0139	0.0120	0.00
22/03/2005	J201 On 22-December-14			jSwap	8.4900	8.3864	0.0676	0.0607	0.00
22/03/2005	J203 On 15-September-17			jSwap	8.5000	8.3932	0.0767	0.0686	0.00
22/03/2005	JBAR On 16-March-05			jBar	7.5900	7.5860	0.0000	0.0000	0.00
22/03/2005	JFRA On 02-February-06			jFra	7.5800	7.5750	0.0186	0.0185	0.00
22/03/2005	JFRA On 05-May-05			jFra	7.5300	7.5100	0.0184	0.0184	0.00
22/03/2005	JFRA On 04-May-06			jFra	7.7900	7.7730	0.0191	0.0190	0.00
22/03/2005	JFRA On 04-August-05			jFra	7.3100	7.2970	0.0179	0.0179	0.00
22/03/2005	JFRA On 03-August-06			jFra	7.9700	7.9640	0.0195	0.0195	0.00
22/03/2005	JFRA On 03-November-05			jFra	7.4400	7.4250	0.0182	0.0182	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
22/03/2005	JFRA On 02-November-06			jFra	8.2100	8.1180	0.0201	0.0198	0.00
22/03/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1984	1982	1984	1982	0.00
22/03/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1169	1982	1169	1982	0.00
22/03/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	727	703	727	703	0.00
22/03/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	52	703	52	703	0.00
22/03/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2942	2912	2942	2912	0.00
22/03/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1000	2912	1000	2912	0.00
22/03/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	792	785	792	785	0.00
22/03/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	645	785	645	785	0.00
22/03/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	3396	3393	3396	3393	0.00
22/03/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1037	3393	1037	3393	0.00
22/03/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1464	1455	1464	1455	0.00
22/03/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	999	1455	999	1455	0.00
22/03/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	4012	3840	4012	3840	0.00
22/03/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1049	3840	1049	3840	0.00
22/03/2005	JN02 On 05-May-05			jNote	7.7600	7.7230	0.1424	0.1417	0.00
22/03/2005	JN02 On 04-August-05			jNote	7.8800	7.8220	0.1444	0.1434	0.00
22/03/2005	JN02 On 03-November-05			jNote	8.0400	7.9600	0.1471	0.1457	0.00
22/03/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	6590	6248	6590	6248	0.00
22/03/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	1802	6248	1802	6248	0.00
22/03/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	11124	10513	11124	10513	0.00
22/03/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	4177	10513	4177	10513	0.00
22/03/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	15415	14466	15415	14466	0.00
22/03/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	5552	14466	5552	14466	0.00
22/03/2005	JN05 On 05-May-05			jNote	8.2600	8.1730	0.3378	0.3347	0.00
22/03/2005	JN05 On 04-August-05			jNote	8.3300	8.2370	0.3399	0.3367	0.00
22/03/2005	JN05 On 03-November-05			jNote	8.4200	8.3140	0.3424	0.3390	0.00
22/03/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	14421	12190	14421	12190	0.00
22/03/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	3633	12190	3633	12190	0.00
22/03/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	22032	19661	22032	19661	0.00
22/03/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	8450	19661	8450	19661	0.00
22/03/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	28353	25764	28353	25764	0.00
22/03/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	11431	25764	11431	25764	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
22/03/2005	JN10 On 05-May-05			jNote	8.4600	8.3520	0.5708	0.5657	0.00
22/03/2005	JN10 On 04-August-05			jNote	8.5000	8.3840	0.5719	0.5667	0.00
22/03/2005	JN10 On 03-November-05			jNote	8.5400	8.4240	0.5732	0.5678	0.00
22/03/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	33476	27723	33476	27723	0.00
22/03/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	2250	27723	2250	27723	0.00
22/03/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	42181	36923	42181	36923	0.00
22/03/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	8607	36923	8607	36923	0.00
22/03/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	50079	44821	50079	44821	0.00
22/03/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	13587	44821	13587	44821	0.00
22/03/2005	JROD On 31-January-06			jRod	7.4200	7.4150	0.0056	0.0056	0.00
22/03/2005	JROD On 28-February-06			jRod	7.4300	7.4340	0.0054	0.0054	0.00
22/03/2005	JROD On 31-March-05			jRod	7.2200	7.2240	0.0007	0.0007	0.00
22/03/2005	JROD On 31-March-06			jRod	7.4000	7.4040	0.0072	0.0071	0.00
22/03/2005	JROD On 29-April-05			jRod	7.3100	7.3230	0.0005	0.0004	0.00
22/03/2005	JROD On 31-May-05			jRod	7.4500	7.4640	0.0014	0.0013	0.00
22/03/2005	JROD On 30-June-05			jRod	7.3900	7.3940	0.0005	0.0005	0.00
22/03/2005	JROD On 29-July-05			jRod	7.4300	7.4330	0.0003	0.0003	0.00
22/03/2005	JROD On 31-August-05			jRod	7.4500	7.4530	0.0002	0.0002	0.00
22/03/2005	JROD On 30-September-05			jRod	7.3800	7.3840	0.0009	0.0008	0.00
22/03/2005	JROD On 31-October-05			jRod	7.4000	7.4020	0.0007	0.0007	0.00
22/03/2005	JROD On 30-November-05			jRod	7.4200	7.4250	0.0006	0.0005	0.00
22/03/2005	JROD On 30-December-05			jRod	7.3900	7.3910	0.0011	0.0011	0.00
22/03/2005	R152 On 05-May-05			Bond Future	7.2300	7.2230	105.9630	105.9710	0.00
22/03/2005	R152 On 04-August-05			Bond Future	7.0400	7.0260	107.9702	107.9763	0.00
22/03/2005	R152 On 03-November-05			Bond Future	6.9500	6.9380	103.7869	103.7904	0.00
22/03/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	581	657	581	657	0.00
22/03/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	2441	657	2441	657	0.00
22/03/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	4450	4522	4450	4522	0.00
22/03/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	528	4522	528	4522	0.00
22/03/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1228	1257	1228	1257	0.00
22/03/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1849	1257	1849	1257	0.00
22/03/2005	R153 On 05-May-05			Bond Future	8.0800	8.0120	123.3611	123.7023	1.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2005	R153 On 04-August-05			Bond Future	8.1100	8.0360	125.7008	126.0452	0.00
22/03/2005	R153 On 03-November-05			Bond Future	8.1800	8.0960	121.3213	121.6671	0.00
22/03/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	3170	4366	3170	4366	0.00
22/03/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	19279	4366	19279	4366	0.00
22/03/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	8803	10106	8803	10106	0.00
22/03/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	25498	10106	25498	10106	0.00
22/03/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	12025	13310	12025	13310	0.00
22/03/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	30780	13310	30780	13310	0.00
22/03/2005	R157 On 05-May-05			Bond Future	8.4000	8.3190	136.7934	137.5095	0.00
22/03/2005	R157 On 04-August-05			Bond Future	8.4300	8.3460	139.3911	140.1166	0.00
22/03/2005	R157 On 03-November-05			Bond Future	8.4900	8.3940	135.0129	135.7536	0.00
22/03/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	3699	5595	3699	5595	0.00
22/03/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	38208	5595	38208	5595	0.00
22/03/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	12224	14649	12224	14649	0.00
22/03/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	48530	14649	48530	14649	0.00
22/03/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	17980	20478	17980	20478	0.00
22/03/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	57753	20478	57753	20478	0.00
22/03/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	44064	49270	44064	49270	0.00
22/03/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	18453	16404	18453	16404	0.00
22/03/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	58122	63915	58122	63915	0.00
22/03/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	12726	11264	12726	11264	0.00
22/03/2005	R186 On 05-May-05			Bond Future	7.7300	7.6360	132.9379	134.1037	0.00
22/03/2005	R186 On 05-May-05			Bond Future	7.7300	7.6360	132.9379	134.1037	0.00
22/03/2005	R186 On 04-August-05			Bond Future	7.7300	7.6380	130.1469	131.3305	0.00
22/03/2005	R186 On 03-November-05			Bond Future	7.7400	7.6490	132.4341	133.6337	0.00
22/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	8790	12587	8790	12587	0.00
22/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	8790	12587	8790	12587	0.00
22/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	71744	12587	71744	12587	0.00
22/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	71744	12587	71744	12587	0.00
22/03/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	28266	33067	28266	33067	0.00
22/03/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	91329	33067	91329	33067	0.00
22/03/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	42963	48137	42963	48137	0.00
22/03/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	107262	48137	107262	48137	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
22/03/2005	R194 On 05-May-05			Bond Future	7.8200	7.7510	107.2969	107.4842	0.00
22/03/2005	R194 On 04-August-05			Bond Future	7.8400	7.7630	109.3309	109.5190	0.00
22/03/2005	R194 On 03-November-05			Bond Future	7.9300	7.8370	106.1829	106.3730	0.00
22/03/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	2089	2784	2089	2784	0.00
22/03/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	10435	2784	10435	2784	0.00
22/03/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	5490	6228	5490	6228	0.00
22/03/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	13585	6228	13585	6228	0.00
22/03/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7090	7803	7090	7803	0.00
22/03/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	16227	7803	16227	7803	0.00
22/03/2005	R201 On 05-May-05			Bond Future	8.4100	8.3250	105.5942	106.1243	0.00
22/03/2005	R201 On 04-August-05			Bond Future	8.4400	8.3540	103.1761	103.7150	0.00
22/03/2005	R201 On 03-November-05			Bond Future	8.4900	8.4000	104.9897	105.5297	0.00
22/03/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	2863	4266	2863	4266	0.00
22/03/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	30075	4266	30075	4266	0.00
22/03/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	9492	11300	9492	11300	0.00
22/03/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	38287	11300	38287	11300	0.00
22/03/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	14057	15926	14057	15926	0.00
22/03/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	45372	15926	45372	15926	0.00
22/03/2005	R203 On 05-May-05			Bond Future	8.3900	8.3010	100.1662	100.8484	0.00
22/03/2005	R203 On 04-August-05			Bond Future	8.4200	8.3220	102.0671	102.7621	0.00
22/03/2005	R203 On 03-November-05			Bond Future	8.4600	8.3600	99.6896	100.3958	0.00
22/03/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	3811	5741	3811	5741	0.00
22/03/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	33919	5741	33919	5741	0.00
22/03/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	12108	14509	12108	14509	0.00
22/03/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	43640	14509	43640	14509	0.00
22/03/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	17897	20392	17897	20392	0.00
22/03/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	52053	20392	52053	20392	0.00
23/03/2005	GOVI On 05-May-05			jGovi	213.5200	215.1510	213.5210	215.1510	0.00
23/03/2005	GOVI On 04-August-05			jGovi	217.5500	219.1930	217.5530	219.1930	0.00
23/03/2005	GOVI On 03-November-05			jGovi	221.4900	223.0990	221.4870	223.0990	0.00
23/03/2005	GOVI On 05-May-05	220.00	Call	jGovi	9860	13332	9860	13332	0.00
23/03/2005	GOVI On 05-May-05	220.00	Put	jGovi	74650	13332	74650	13332	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
23/03/2005	GOVI On 04-August-05	224.00	Call	jGovi	11794	15337	11794	15337	0.00
23/03/2005	GOVI On 04-August-05	224.00	Put	jGovi	76264	15337	76264	15337	0.00
23/03/2005	GOVI On 03-November-05	228.00	Call	jGovi	19707	23640	19707	23640	0.00
23/03/2005	GOVI On 03-November-05	228.00	Put	jGovi	84837	23640	84837	23640	0.00
23/03/2005	J152 On 28-February-06			jSwap	7.6400	7.5948	0.0013	0.0009	0.00
23/03/2005	J153 On 31-August-10			jSwap	8.5200	8.3446	0.0444	0.0371	0.00
23/03/2005	J157 On 15-September-15			jSwap	8.7000	8.5339	0.0824	0.0713	0.00
23/03/2005	J186 On 21-December-26			jSwap	8.2900	8.1385	0.0800	0.0653	0.00
23/03/2005	J194 On 28-February-08			jSwap	8.1600	8.0278	0.0175	0.0139	0.00
23/03/2005	J201 On 22-December-14			jSwap	8.6600	8.4917	0.0785	0.0676	0.00
23/03/2005	J203 On 15-September-17			jSwap	8.6700	8.5039	0.0886	0.0767	0.00
23/03/2005	JBAR On 16-March-05			jBar	0.0000	7.5860	0.0000	0.0000	0.00
23/03/2005	JFRA On 02-February-06			jFra	7.7100	7.5830	0.0189	0.0186	0.00
23/03/2005	JFRA On 05-May-05			jFra	7.5800	7.5260	0.0185	0.0184	0.00
23/03/2005	JFRA On 04-May-06			jFra	7.9300	7.7940	0.0194	0.0191	0.00
23/03/2005	JFRA On 04-August-05			jFra	7.4200	7.3100	0.0182	0.0179	0.00
23/03/2005	JFRA On 03-August-06			jFra	8.1200	7.9650	0.0198	0.0195	0.00
23/03/2005	JFRA On 03-November-05			jFra	7.5500	7.4400	0.0185	0.0182	0.00
23/03/2005	JFRA On 02-November-06			jFra	8.3600	8.2130	0.0204	0.0201	0.00
23/03/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	2211	1984	2211	1984	0.00
23/03/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1078	1984	1078	1984	0.00
23/03/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	837	727	837	727	0.00
23/03/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	34	727	34	727	0.00
23/03/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	3203	2942	3203	2942	0.00
23/03/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	934	2942	934	2942	0.00
23/03/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	945	792	945	792	0.00
23/03/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	541	792	541	792	0.00
23/03/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	3699	3396	3699	3396	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
23/03/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	970	3396	970	3396	0.00
23/03/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1637	1464	1637	1464	0.00
23/03/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	905	1464	905	1464	0.00
23/03/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	4315	4012	4315	4012	0.00
23/03/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	996	4012	996	4012	0.00
23/03/2005	JN02 On 05-May-05			jNote	7.8800	7.7610	0.1445	0.1424	0.00
23/03/2005	JN02 On 04-August-05			jNote	8.0200	7.8790	0.1468	0.1444	0.00
23/03/2005	JN02 On 03-November-05			jNote	8.1900	8.0390	0.1496	0.1471	0.00
23/03/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	8278	6590	8278	6590	0.00
23/03/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	1241	6590	1241	6590	0.00
23/03/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	12970	11124	12970	11124	0.00
23/03/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	3487	11124	3487	11124	0.00
23/03/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	17482	15415	17482	15415	0.00
23/03/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	4875	15415	4875	15415	0.00
23/03/2005	JN05 On 05-May-05			jNote	8.4400	8.2640	0.3437	0.3378	0.00
23/03/2005	JN05 On 04-August-05			jNote	8.5200	8.3330	0.3460	0.3399	0.00
23/03/2005	JN05 On 03-November-05			jNote	8.6000	8.4160	0.3485	0.3424	0.00
23/03/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	20006	14421	20006	14421	0.00
23/03/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	2090	14421	2090	14421	0.00
23/03/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	27483	22032	27483	22032	0.00
23/03/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	6520	22032	6520	22032	0.00
23/03/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	33980	28353	33980	28353	0.00
23/03/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	9514	28353	9514	28353	0.00
23/03/2005	JN10 On 05-May-05			jNote	8.6300	8.4630	0.5780	0.5708	0.00
23/03/2005	JN10 On 04-August-05			jNote	8.6700	8.4990	0.5792	0.5719	0.00
23/03/2005	JN10 On 03-November-05			jNote	8.7200	8.5440	0.5805	0.5732	0.00
23/03/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	43556	33476	43556	33476	0.00
23/03/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	1111	33476	1111	33476	0.00
23/03/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	51382	42181	51382	42181	0.00
23/03/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	6380	42181	6380	42181	0.00
23/03/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	59043	50079	59043	50079	0.00
23/03/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	11056	50079	11056	50079	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
23/03/2005	JROD On 31-January-06			jRod	7.4700	7.4150	0.0051	0.0056	0.00
23/03/2005	JROD On 28-February-06			jRod	7.5000	7.4340	0.0048	0.0054	0.00
23/03/2005	JROD On 31-March-05			jRod	7.2200	7.2190	0.0007	0.0007	0.00
23/03/2005	JROD On 31-March-06			jRod	7.4700	7.4040	0.0064	0.0072	0.00
23/03/2005	JROD On 29-April-05			jRod	7.3000	7.3080	0.0005	0.0005	0.00
23/03/2005	JROD On 31-May-05			jRod	7.4400	7.4490	0.0014	0.0014	0.00
23/03/2005	JROD On 30-June-05			jRod	7.3900	7.3890	0.0005	0.0005	0.00
23/03/2005	JROD On 29-July-05			jRod	7.4400	7.4300	0.0003	0.0003	0.00
23/03/2005	JROD On 31-August-05			jRod	7.4700	7.4510	0.0002	0.0002	0.00
23/03/2005	JROD On 30-September-05			jRod	7.4000	7.3820	0.0007	0.0009	0.00
23/03/2005	JROD On 31-October-05			jRod	7.4300	7.4000	0.0005	0.0007	0.00
23/03/2005	JROD On 30-November-05			jRod	7.4600	7.4230	0.0003	0.0006	0.00
23/03/2005	JROD On 30-December-05			jRod	7.4300	7.3910	0.0007	0.0011	0.00
23/03/2005	R152 On 05-May-05			Bond Future	7.3300	7.2330	105.8842	105.9630	0.00
23/03/2005	R152 On 04-August-05			Bond Future	7.1600	7.0370	107.9023	107.9702	0.00
23/03/2005	R152 On 03-November-05			Bond Future	7.0800	6.9490	103.7449	103.7869	0.00
23/03/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	391	581	391	581	0.00
23/03/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	3039	581	3039	581	0.00
23/03/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3945	4450	3945	4450	0.00
23/03/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	701	4450	701	4450	0.00
23/03/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1082	1228	1082	1228	0.00
23/03/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	2124	1228	2124	1228	0.00
23/03/2005	R153 On 05-May-05			Bond Future	8.2400	8.0830	122.6253	123.3611	1.00
23/03/2005	R153 On 04-August-05			Bond Future	8.2700	8.1110	124.9656	125.7008	0.00
23/03/2005	R153 On 03-November-05			Bond Future	8.3400	8.1750	120.6032	121.3213	0.00
23/03/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	1890	3170	1890	3170	0.00
23/03/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	25357	3170	25357	3170	0.00
23/03/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	7008	8803	7008	8803	0.00
23/03/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	31055	8803	31055	8803	0.00
23/03/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	10279	12025	10279	12025	0.00
23/03/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	36215	12025	36215	12025	0.00
23/03/2005	R157 On 05-May-05			Bond Future	8.5600	8.4040	135.5258	136.7934	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
23/03/2005	R157 On 04-August-05			Bond Future	8.5900	8.4340	138.1102	139.3911	0.00
23/03/2005	R157 On 03-November-05			Bond Future	8.6500	8.4860	133.7460	135.0129	0.00
23/03/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	2069	3699	2069	3699	0.00
23/03/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	49254	3699	49254	3699	0.00
23/03/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	36107	44064	36107	44064	0.00
23/03/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	23305	18453	23305	18453	100.00
23/03/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	15151	17980	15151	17980	0.00
23/03/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	67593	17980	67593	17980	0.00
23/03/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	9502	0	9502	0	0.00
23/03/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	58617	0	58617	0	0.00
23/03/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	48968	58122	48968	58122	0.00
23/03/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	16381	12726	16381	12726	0.00
23/03/2005	R186 On 05-May-05			Bond Future	7.8700	7.7270	131.0885	132.9379	0.00
23/03/2005	R186 On 05-May-05			Bond Future	7.8700	7.7270	131.0885	132.9379	0.00
23/03/2005	R186 On 04-August-05			Bond Future	7.8800	7.7310	128.2848	130.1469	0.00
23/03/2005	R186 On 03-November-05			Bond Future	7.8900	7.7440	130.5743	132.4341	0.00
23/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	5550	8790	5550	8790	0.00
23/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	5550	8790	5550	8790	0.00
23/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	86998	8790	86998	8790	0.00
23/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	86998	8790	86998	8790	0.00
23/03/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	23034	28266	23034	28266	0.00
23/03/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	104719	28266	104719	28266	0.00
23/03/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	37109	42963	37109	42963	0.00
23/03/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	120004	42963	120004	42963	0.00
23/03/2005	R194 On 05-May-05			Bond Future	7.9800	7.8240	106.9082	107.2969	0.00
23/03/2005	R194 On 04-August-05			Bond Future	8.0100	7.8430	108.9466	109.3309	0.00
23/03/2005	R194 On 03-November-05			Bond Future	8.1000	7.9260	105.8212	106.1829	0.00
23/03/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	1301	2089	1301	2089	0.00
23/03/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	13534	2089	13534	2089	0.00
23/03/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	4445	5490	4445	5490	0.00
23/03/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	16382	5490	16382	5490	0.00
23/03/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	6122	7090	6122	7090	0.00
23/03/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	18876	7090	18876	7090	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
23/03/2005	R201 On 05-May-05			Bond Future	8.5600	8.4050	104.5903	105.5942	0.00
23/03/2005	R201 On 04-August-05			Bond Future	8.5900	8.4370	102.1668	103.1761	0.00
23/03/2005	R201 On 03-November-05			Bond Future	8.6400	8.4850	103.9897	104.9897	0.00
23/03/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	1592	2863	1592	2863	0.00
23/03/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	38843	2863	38843	2863	0.00
23/03/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	7381	9492	7381	9492	0.00
23/03/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	46270	9492	46270	9492	0.00
23/03/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	11848	14057	11848	14057	0.00
23/03/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	53163	14057	53163	14057	0.00
23/03/2005	R203 On 05-May-05			Bond Future	8.5400	8.3910	99.0283	100.1662	0.00
23/03/2005	R203 On 04-August-05			Bond Future	8.5700	8.4150	100.9159	102.0671	0.00
23/03/2005	R203 On 03-November-05			Bond Future	8.6100	8.4560	98.5494	99.6896	0.00
23/03/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	2160	3811	2160	3811	0.00
23/03/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	43647	3811	43647	3811	0.00
23/03/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	9429	12108	9429	12108	0.00
23/03/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	52473	12108	52473	12108	0.00
23/03/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	15063	17897	15063	17897	0.00
23/03/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	60622	17897	60622	17897	0.00
24/03/2005	GOVI On 05-May-05			jGovi	214.0000	213.5210	214.0000	213.5210	0.00
24/03/2005	GOVI On 04-August-05			jGovi	218.0300	217.5530	218.0340	217.5530	0.00
24/03/2005	GOVI On 03-November-05			jGovi	221.9500	221.4870	221.9470	221.4870	0.00
24/03/2005	GOVI On 05-May-05	220.00	Call	jGovi	10406	9860	10406	9860	0.00
24/03/2005	GOVI On 05-May-05	220.00	Put	jGovi	70406	9860	70406	9860	0.00
24/03/2005	GOVI On 04-August-05	224.00	Call	jGovi	12579	11794	12579	11794	0.00
24/03/2005	GOVI On 04-August-05	224.00	Put	jGovi	72239	11794	72239	11794	0.00
24/03/2005	GOVI On 03-November-05	228.00	Call	jGovi	20588	19707	20588	19707	0.00
24/03/2005	GOVI On 03-November-05	228.00	Put	jGovi	81118	19707	81118	19707	0.00
24/03/2005	J152 On 28-February-06			jSwap	7.6400	7.6361	0.0013	0.0013	0.00
24/03/2005	J153 On 31-August-10			jSwap	8.4800	8.5162	0.0430	0.0444	0.00
24/03/2005	J157 On 15-September-15			jSwap	8.6700	8.7039	0.0802	0.0824	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
24/03/2005	J186 On 21-December-26			jSwap	8.2600	8.2919	0.0769	0.0800	0.00
24/03/2005	J194 On 28-February-08			jSwap	8.1400	8.1640	0.0168	0.0175	0.00
24/03/2005	J201 On 22-December-14			jSwap	8.6200	8.6587	0.0763	0.0785	0.00
24/03/2005	J203 On 15-September-17			jSwap	8.6400	8.6682	0.0868	0.0886	0.00
24/03/2005	JBAR On 16-March-05			jBar	7.5900	0.0000	0.0000	0.0000	0.00
24/03/2005	JFRA On 02-February-06			jFra	7.6900	7.7130	0.0188	0.0189	0.00
24/03/2005	JFRA On 05-May-05			jFra	7.5700	7.5780	0.0185	0.0185	0.00
24/03/2005	JFRA On 04-May-06			jFra	7.9100	7.9280	0.0193	0.0194	0.00
24/03/2005	JFRA On 04-August-05			jFra	7.3700	7.4150	0.0181	0.0182	0.00
24/03/2005	JFRA On 03-August-06			jFra	8.1400	8.1170	0.0199	0.0198	0.00
24/03/2005	JFRA On 03-November-05			jFra	7.5100	7.5490	0.0184	0.0185	0.00
24/03/2005	JFRA On 02-November-06			jFra	8.3200	8.3590	0.0203	0.0204	0.00
24/03/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	2168	2211	2168	2211	0.00
24/03/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1084	2211	1084	2211	0.00
24/03/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	806	837	806	837	0.00
24/03/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	33	837	33	837	0.00
24/03/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	3163	3203	3163	3203	0.00
24/03/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	938	3203	938	3203	0.00
24/03/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	861	945	861	945	0.00
24/03/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	565	945	565	945	0.00
24/03/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	3730	3699	3730	3699	0.00
24/03/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	949	3699	949	3699	0.00
24/03/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1557	1637	1557	1637	0.00
24/03/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	915	1637	915	1637	0.00
24/03/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	4228	4315	4228	4315	0.00
24/03/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1004	4315	1004	4315	0.00
24/03/2005	JN02 On 05-May-05			jNote	7.8600	7.8840	0.1440	0.1445	0.00
24/03/2005	JN02 On 04-August-05			jNote	7.9900	8.0180	0.1463	0.1468	0.00
24/03/2005	JN02 On 03-November-05			jNote	8.1600	8.1900	0.1492	0.1496	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
24/03/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	7844	8278	7844	8278	0.00
24/03/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	1282	8278	1282	8278	0.00
24/03/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	12545	12970	12545	12970	0.00
24/03/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	3554	12970	3554	12970	0.00
24/03/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	17043	17482	17043	17482	0.00
24/03/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	4927	17482	4927	17482	0.00
24/03/2005	JN05 On 05-May-05			jNote	8.4100	8.4400	0.3425	0.3437	0.00
24/03/2005	JN05 On 04-August-05			jNote	8.4800	8.5160	0.3448	0.3460	0.00
24/03/2005	JN05 On 03-November-05			jNote	8.5700	8.6040	0.3474	0.3485	0.00
24/03/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	18758	20006	18758	20006	0.00
24/03/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	2255	20006	2255	20006	0.00
24/03/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	26303	27483	26303	27483	0.00
24/03/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	6788	27483	6788	27483	0.00
24/03/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	32820	33980	32820	33980	0.00
24/03/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	9794	33980	9794	33980	0.00
24/03/2005	JN10 On 05-May-05			jNote	8.6000	8.6340	0.5765	0.5780	0.00
24/03/2005	JN10 On 04-August-05			jNote	8.6400	8.6740	0.5777	0.5792	0.00
24/03/2005	JN10 On 03-November-05			jNote	8.6900	8.7210	0.5790	0.5805	0.00
24/03/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	41315	43556	41315	43556	0.00
24/03/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	1219	43556	1219	43556	0.00
24/03/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	49359	51382	49359	51382	0.00
24/03/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	6693	51382	6693	51382	0.00
24/03/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	57095	59043	57095	59043	0.00
24/03/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	11432	59043	11432	59043	0.00
24/03/2005	JROD On 31-January-06			jRod	7.4700	7.4670	0.0052	0.0051	0.00
24/03/2005	JROD On 28-February-06			jRod	7.5000	7.4990	0.0048	0.0048	0.00
24/03/2005	JROD On 31-March-05			jRod	7.2200	7.2180	0.0007	0.0007	0.00
24/03/2005	JROD On 31-March-06			jRod	7.4700	7.4670	0.0064	0.0064	0.00
24/03/2005	JROD On 29-April-05			jRod	7.3000	7.2990	0.0005	0.0005	0.00
24/03/2005	JROD On 31-May-05			jRod	7.4400	7.4440	0.0014	0.0014	0.00
24/03/2005	JROD On 30-June-05			jRod	7.3900	7.3920	0.0005	0.0005	0.00
24/03/2005	JROD On 29-July-05			jRod	7.4400	7.4400	0.0003	0.0003	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
24/03/2005	JROD On 31-August-05			jRod	7.4700	7.4690	0.0002	0.0002	0.00
24/03/2005	JROD On 30-September-05			jRod	7.4000	7.4000	0.0007	0.0007	0.00
24/03/2005	JROD On 31-October-05			jRod	7.4300	7.4260	0.0005	0.0005	0.00
24/03/2005	JROD On 30-November-05			jRod	7.4600	7.4610	0.0003	0.0003	0.00
24/03/2005	JROD On 30-December-05			jRod	7.4300	7.4300	0.0007	0.0007	0.00
24/03/2005	R152 On 05-May-05			Bond Future	7.2900	7.3320	105.9216	105.8842	0.00
24/03/2005	R152 On 04-August-05			Bond Future	7.1000	7.1600	107.9354	107.9023	0.00
24/03/2005	R152 On 03-November-05			Bond Future	7.0200	7.0840	103.7648	103.7449	0.00
24/03/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	437	391	437	391	0.00
24/03/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	2711	391	2711	391	0.00
24/03/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	4162	3945	4162	3945	0.00
24/03/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	587	3945	587	3945	0.00
24/03/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1128	1082	1128	1082	0.00
24/03/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1970	1082	1970	1082	0.00
24/03/2005	R153 On 05-May-05			Bond Future	8.2000	8.2370	122.8254	122.6253	1.00
24/03/2005	R153 On 04-August-05			Bond Future	8.2300	8.2720	125.1614	124.9656	0.00
24/03/2005	R153 On 03-November-05			Bond Future	8.3000	8.3400	120.7898	120.6032	0.00
24/03/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	2096	1890	2096	1890	0.00
24/03/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	23562	1890	23562	1890	0.00
24/03/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	7385	7008	7385	7008	0.00
24/03/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	29474	7008	29474	7008	0.00
24/03/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	10665	10279	10665	10279	0.00
24/03/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	34735	10279	34735	10279	0.00
24/03/2005	R157 On 05-May-05			Bond Future	8.5200	8.5560	135.8660	135.5258	0.00
24/03/2005	R157 On 04-August-05			Bond Future	8.5500	8.5910	138.4512	138.1102	0.00
24/03/2005	R157 On 03-November-05			Bond Future	8.6000	8.6450	134.0791	133.7460	0.00
24/03/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	2304	2069	2304	2069	0.00
24/03/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	46087	2069	46087	2069	0.00
24/03/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	38008	36107	38008	36107	0.00
24/03/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	21796	23305	21796	23305	100.00
24/03/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	15790	15151	15790	15151	0.00
24/03/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	64903	15151	64903	15151	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
24/03/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	10083	0	10083	0	0.00
24/03/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	55788	0	55788	0	0.00
24/03/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	51207	48968	51207	48968	0.00
24/03/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	15210	16381	15210	16381	0.00
24/03/2005	R186 On 05-May-05			Bond Future	7.8200	7.8740	131.7882	131.0885	0.00
24/03/2005	R186 On 05-May-05			Bond Future	7.8200	7.8740	131.7882	131.0885	0.00
24/03/2005	R186 On 04-August-05			Bond Future	7.8200	7.8800	128.9922	128.2848	0.00
24/03/2005	R186 On 03-November-05			Bond Future	7.8400	7.8940	131.2761	130.5743	0.00
24/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	6272	5550	6272	5550	0.00
24/03/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	6272	5550	6272	5550	0.00
24/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	80723	5550	80723	5550	0.00
24/03/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	80723	5550	80723	5550	0.00
24/03/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	24549	23034	24549	23034	0.00
24/03/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	99160	23034	99160	23034	0.00
24/03/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	38838	37109	38838	37109	0.00
24/03/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	114715	37109	114715	37109	0.00
24/03/2005	R194 On 05-May-05			Bond Future	7.9300	7.9760	107.0180	106.9082	0.00
24/03/2005	R194 On 04-August-05			Bond Future	7.9600	8.0070	109.0519	108.9466	0.00
24/03/2005	R194 On 03-November-05			Bond Future	8.0500	8.0960	105.9147	105.8212	0.00
24/03/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	1421	1301	1421	1301	0.00
24/03/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	12557	1301	12557	1301	0.00
24/03/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	4649	4445	4649	4445	0.00
24/03/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	15533	4445	15533	4445	0.00
24/03/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	6296	6122	6296	6122	0.00
24/03/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	18115	6122	18115	6122	0.00
24/03/2005	R201 On 05-May-05			Bond Future	8.5200	8.5580	104.8646	104.5903	0.00
24/03/2005	R201 On 04-August-05			Bond Future	8.5500	8.5940	102.4355	102.1668	0.00
24/03/2005	R201 On 03-November-05			Bond Future	8.6000	8.6440	104.2526	103.9897	0.00
24/03/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	1793	1592	1793	1592	0.00
24/03/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	36301	1592	36301	1592	0.00
24/03/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	7828	7381	7828	7381	0.00
24/03/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	44029	7381	44029	7381	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
24/03/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	12347	11848	12347	11848	0.00
24/03/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	51033	11848	51033	11848	0.00
24/03/2005	R203 On 05-May-05			Bond Future	8.5000	8.5430	99.3335	99.0283	0.00
24/03/2005	R203 On 04-August-05			Bond Future	8.5300	8.5710	101.2241	100.9159	0.00
24/03/2005	R203 On 03-November-05			Bond Future	8.5700	8.6130	98.8455	98.5494	0.00
24/03/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	2403	2160	2403	2160	0.00
24/03/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	40839	2160	40839	2160	0.00
24/03/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	9989	9429	9989	9429	0.00
24/03/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	49952	9429	49952	9429	0.00
24/03/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	15686	15063	15686	15063	0.00
24/03/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	58284	15063	58284	15063	0.00
<b>Grand Total:</b>									<b>517.00</b>