



# Derivatives Monthly Statistics Report

For April 2005

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2005	GOVI On 05-May-05			jGovi	213.2600	213.4210	213.2550	213.4210	0.00
01/04/2005	GOVI On 04-August-05			jGovi	217.3000	217.4510	217.3010	217.4510	0.00
01/04/2005	GOVI On 03-November-05			jGovi	221.1700	221.3430	221.1670	221.3430	0.00
01/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	7555	8153	7555	8153	0.00
01/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	75005	8153	75005	8153	0.00
01/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	9869	10499	9869	10499	0.00
01/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	76859	10499	76859	10499	0.00
01/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	17497	18358	17497	18358	0.00
01/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	85827	18358	85827	18358	0.00
01/04/2005	J152 On 28-February-06			jSwap	7.5500	7.5483	0.0005	0.0005	0.00
01/04/2005	J153 On 31-August-10			jSwap	8.5400	8.5251	0.0457	0.0449	0.00
01/04/2005	J157 On 15-September-15			jSwap	8.8000	8.7657	0.0889	0.0866	0.00
01/04/2005	J186 On 21-December-26			jSwap	8.4100	8.3777	0.0914	0.0884	0.00
01/04/2005	J194 On 28-February-08			jSwap	8.1400	8.1355	0.0169	0.0168	0.00
01/04/2005	J201 On 22-December-14			jSwap	8.7500	8.7185	0.0845	0.0826	0.00
01/04/2005	J203 On 15-September-17			jSwap	8.7700	8.7294	0.0962	0.0931	0.00
01/04/2005	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
01/04/2005	JFRA On 02-February-06			jFra	7.6900	7.6920	0.0188	0.0188	0.00
01/04/2005	JFRA On 05-May-05			jFra	7.6300	7.4900	0.0187	0.0183	0.00
01/04/2005	JFRA On 04-May-06			jFra	7.9300	7.9310	0.0194	0.0194	0.00
01/04/2005	JFRA On 04-August-05			jFra	7.3300	7.4000	0.0179	0.0181	0.00
01/04/2005	JFRA On 03-August-06			jFra	8.1800	8.1810	0.0200	0.0200	0.00
01/04/2005	JFRA On 03-November-05			jFra	7.4800	7.4500	0.0183	0.0182	0.00
01/04/2005	JFRA On 02-November-06			jFra	8.3800	8.3390	0.0204	0.0204	0.00
01/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	2117	2136	2117	2136	0.00
01/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1051	2136	1051	2136	0.00
01/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	939	631	939	631	0.00
01/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	12	631	12	631	0.00
01/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	3159	3177	3159	3177	0.00
01/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	890	3177	890	3177	0.00
01/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	745	868	745	868	0.00
01/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	557	868	557	868	0.00
01/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	3767	3784	3767	3784	0.00
01/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	897	3784	897	3784	0.00
01/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1470	1439	1470	1439	0.00
01/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	900	1439	900	1439	0.00
01/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	4312	4250	4312	4250	0.00
01/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	954	4250	954	4250	0.00
01/04/2005	JN02 On 05-May-05			jNote	7.8700	7.8610	0.1443	0.1441	0.00
01/04/2005	JN02 On 04-August-05			jNote	7.9900	7.9890	0.1463	0.1463	0.00
01/04/2005	JN02 On 03-November-05			jNote	8.1700	8.1600	0.1493	0.1491	0.00
01/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	7732	7629	7732	7629	0.00
01/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	914	7629	914	7629	0.00
01/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	12296	12324	12296	12324	0.00
01/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	3287	12324	3287	12324	0.00
01/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	16877	16842	16877	16842	0.00
01/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	4670	16842	4670	16842	0.00
01/04/2005	JN05 On 05-May-05			jNote	8.4600	8.4460	0.3445	0.3441	0.00
01/04/2005	JN05 On 04-August-05			jNote	8.5400	8.5250	0.3470	0.3464	0.00
01/04/2005	JN05 On 03-November-05			jNote	8.6400	8.6210	0.3500	0.3493	0.00
01/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	20010	19657	20010	19657	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
01/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	1318	19657	1318	19657	0.00
01/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	27586	27262	27586	27262	0.00
01/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	5644	27262	5644	27262	0.00
01/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	34452	33990	34452	33990	0.00
01/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	8489	33990	8489	33990	0.00
01/04/2005	JN10 On 05-May-05			jNote	8.7300	8.6960	0.5830	0.5814	0.00
01/04/2005	JN10 On 04-August-05			jNote	8.7700	8.7390	0.5843	0.5825	0.00
01/04/2005	JN10 On 03-November-05			jNote	8.8300	8.7900	0.5858	0.5839	0.00
01/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	49051	47026	49051	47026	0.00
01/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	362	47026	362	47026	0.00
01/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	56049	54347	56049	54347	0.00
01/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	4565	54347	4565	54347	0.00
01/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	63781	62044	63781	62044	0.00
01/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	8836	62044	8836	62044	0.00
01/04/2005	JROD On 31-January-06			jRod	7.4900	7.4800	0.0049	0.0050	0.00
01/04/2005	JROD On 28-February-06			jRod	7.5300	7.5110	0.0046	0.0047	0.00
01/04/2005	JROD On 31-March-06			jRod	7.5600	7.5200	0.0042	0.0046	0.00
01/04/2005	JROD On 29-April-05			jRod	7.2700	7.2770	0.0005	0.0005	0.00
01/04/2005	JROD On 31-May-05			jRod	7.4300	7.4170	0.0014	0.0015	0.00
01/04/2005	JROD On 30-June-05			jRod	7.5800	7.4700	0.0002	0.0001	0.00
01/04/2005	JROD On 29-July-05			jRod	7.4600	7.4400	0.0002	0.0003	0.00
01/04/2005	JROD On 31-August-05			jRod	7.5000	7.4830	0.0000	0.0001	0.00
01/04/2005	JROD On 30-September-05			jRod	7.5300	7.4780	0.0001	0.0001	0.00
01/04/2005	JROD On 31-October-05			jRod	7.4500	7.4470	0.0004	0.0004	0.00
01/04/2005	JROD On 30-November-05			jRod	7.4800	7.4820	0.0001	0.0001	0.00
01/04/2005	JROD On 30-December-05			jRod	7.5300	7.4950	0.0002	0.0000	0.00
01/04/2005	R152 On 05-May-05			Bond Future	7.2200	7.2520	105.9710	105.9479	0.00
01/04/2005	R152 On 04-August-05			Bond Future	6.9800	7.0440	107.9995	107.9663	0.00
01/04/2005	R152 On 03-November-05			Bond Future	6.8700	6.9380	103.8116	103.7904	0.00
01/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	425	398	425	398	0.00
01/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	2206	398	2206	398	0.00
01/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	4594	4352	4594	4352	0.00
01/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	379	4352	379	4352	0.00

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01/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1261	1197	1261	1197	0.00
01/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1635	1197	1635	1197	0.00
01/04/2005	R153 On 05-May-05			Bond Future	8.2000	8.2090	122.7873	122.7586	1.00
01/04/2005	R153 On 04-August-05			Bond Future	8.2400	8.2430	125.1341	125.0976	0.00
01/04/2005	R153 On 03-November-05			Bond Future	8.3100	8.3140	120.7420	120.7160	0.00
01/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	1427	1492	1427	1492	0.00
01/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	23275	1492	23275	1492	0.00
01/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	6725	6778	6725	6778	0.00
01/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	29088	6778	29088	6778	0.00
01/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	9999	10093	9999	10093	0.00
01/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	34547	10093	34547	10093	0.00
01/04/2005	R157 On 05-May-05			Bond Future	8.6100	8.5900	135.0464	135.2444	0.00
01/04/2005	R157 On 04-August-05			Bond Future	8.6500	8.6260	137.6251	137.8269	0.00
01/04/2005	R157 On 03-November-05			Bond Future	8.7100	8.6840	133.2171	133.4378	0.00
01/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	921	1154	921	1154	0.00
01/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	52900	1154	52900	1154	0.00
01/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	33935	35090	33935	35090	0.00
01/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	25984	25282	25984	25282	100.00
01/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	12938	13715	12938	13715	0.00
01/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	70669	13715	70669	13715	0.00
01/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	7550	0	7550	0	0.00
01/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	61515	0	61515	0	0.00
01/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	46381	47713	46381	47713	0.00
01/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	18645	18120	18645	18120	0.00
01/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	60300	61776	60300	61776	0.00
01/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	13188	12807	13188	12807	0.00
01/04/2005	R186 On 05-May-05			Bond Future	7.9700	7.9240	129.9150	130.4688	0.00
01/04/2005	R186 On 05-May-05			Bond Future	7.9700	7.9240	129.9150	130.4688	0.00
01/04/2005	R186 On 04-August-05			Bond Future	7.9800	7.9320	127.0948	127.6447	0.00
01/04/2005	R186 On 03-November-05			Bond Future	8.0000	7.9490	129.3213	129.9028	0.00
01/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	2495	3260	2495	3260	0.00
01/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	2495	3260	2495	3260	0.00
01/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	95677	3260	95677	3260	0.00

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01/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	95677	3260	95677	3260	0.00
01/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	18002	19872	18002	19872	0.00
01/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	111586	19872	111586	19872	0.00
01/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	31422	33832	31422	33832	0.00
01/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	126849	33832	126849	33832	0.00
01/04/2005	R194 On 05-May-05			Bond Future	7.8800	7.9070	107.1535	107.0844	0.00
01/04/2005	R194 On 04-August-05			Bond Future	7.9000	7.9300	109.2065	109.1268	0.00
01/04/2005	R194 On 03-November-05			Bond Future	7.9900	8.0200	106.0530	105.9827	0.00
01/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	1263	1213	1263	1213	0.00
01/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	11044	1213	11044	1213	0.00
01/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	4751	4612	4751	4612	0.00
01/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	14090	4612	14090	4612	0.00
01/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	6405	6281	6405	6281	0.00
01/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	16841	6281	16841	6281	0.00
01/04/2005	R201 On 05-May-05			Bond Future	8.6200	8.5910	104.2196	104.3755	0.00
01/04/2005	R201 On 04-August-05			Bond Future	8.6500	8.6290	101.7909	101.9436	0.00
01/04/2005	R201 On 03-November-05			Bond Future	8.7100	8.6830	103.5721	103.7463	0.00
01/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	714	889	714	889	0.00
01/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	41673	889	41673	889	0.00
01/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	5881	6333	5881	6333	0.00
01/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	48529	6333	48529	6333	0.00
01/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	10122	10717	10122	10717	0.00
01/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	55613	10717	55613	10717	0.00
01/04/2005	R203 On 05-May-05			Bond Future	8.6000	8.5820	98.5915	98.7392	0.00
01/04/2005	R203 On 04-August-05			Bond Future	8.6300	8.6110	100.4780	100.6237	0.00
01/04/2005	R203 On 03-November-05			Bond Future	8.6800	8.6580	98.0754	98.2259	0.00
01/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	1045	1258	1045	1258	0.00
01/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	46901	1258	46901	1258	0.00
01/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	7714	8215	7714	8215	0.00
01/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	55137	8215	55137	8215	0.00
01/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	13198	13817	13198	13817	0.00
01/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	63497	13817	63497	13817	0.00

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04/04/2005	GOVI On 05-May-05			jGovi	211.8000	213.2550	211.8010	213.2550	0.00
04/04/2005	GOVI On 04-August-05			jGovi	215.8300	217.3010	215.8290	217.3010	0.00
04/04/2005	GOVI On 03-November-05			jGovi	219.7000	221.1670	219.7020	221.1670	0.00
04/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	4724	7555	4724	7555	0.00
04/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	86714	7555	86714	7555	0.00
04/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	7068	9869	7068	9869	0.00
04/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	88778	9869	88778	9869	0.00
04/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	13992	17497	13992	17497	0.00
04/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	96972	17497	96972	17497	0.00
04/04/2005	J152 On 28-February-06			jSwap	7.5900	7.5521	0.0009	0.0005	0.00
04/04/2005	J153 On 31-August-10			jSwap	8.6600	8.5425	0.0505	0.0457	0.00
04/04/2005	J157 On 15-September-15			jSwap	8.9400	8.8000	0.0982	0.0889	0.00
04/04/2005	J186 On 21-December-26			jSwap	8.5300	8.4106	0.1026	0.0914	0.00
04/04/2005	J194 On 28-February-08			jSwap	8.2600	8.1409	0.0201	0.0169	0.00
04/04/2005	J201 On 22-December-14			jSwap	8.8800	8.7479	0.0930	0.0845	0.00
04/04/2005	J203 On 15-September-17			jSwap	8.9000	8.7720	0.1052	0.0962	0.00
04/04/2005	JBAR On 16-March-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
04/04/2005	JFRA On 02-February-06			jFra	7.8000	7.6860	0.0191	0.0188	0.00
04/04/2005	JFRA On 05-May-05			jFra	7.5000	7.6290	0.0184	0.0187	0.00
04/04/2005	JFRA On 04-May-06			jFra	8.0600	7.9280	0.0197	0.0194	0.00
04/04/2005	JFRA On 04-August-05			jFra	7.4200	7.3270	0.0182	0.0179	0.00
04/04/2005	JFRA On 03-August-06			jFra	8.3000	8.1750	0.0203	0.0200	0.00
04/04/2005	JFRA On 03-November-05			jFra	7.5400	7.4830	0.0185	0.0183	0.00
04/04/2005	JFRA On 02-November-06			jFra	8.5400	8.3750	0.0208	0.0204	0.00
04/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	2290	2117	2290	2117	0.00
04/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	957	2117	957	2117	0.00
04/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	644	939	644	939	0.00
04/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	32	939	32	939	0.00

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04/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	3397	3159	3397	3159	0.00
04/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	816	3159	816	3159	0.00
04/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	868	745	868	745	0.00
04/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	452	745	452	745	0.00
04/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	3996	3767	3996	3767	0.00
04/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	828	3767	828	3767	0.00
04/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1543	1470	1543	1470	0.00
04/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	835	1470	835	1470	0.00
04/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	4638	4312	4638	4312	0.00
04/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	879	4312	879	4312	0.00
04/04/2005	JN02 On 05-May-05			jNote	7.9800	7.8720	0.1461	0.1443	0.00
04/04/2005	JN02 On 04-August-05			jNote	8.1200	7.9920	0.1485	0.1463	0.00
04/04/2005	JN02 On 03-November-05			jNote	8.3200	8.1680	0.1518	0.1493	0.00
04/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	9250	7732	9250	7732	0.00
04/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	531	7732	531	7732	0.00
04/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	13999	12296	13999	12296	0.00
04/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	2641	12296	2641	12296	0.00
04/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	18863	16877	18863	16877	0.00
04/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	3971	16877	3971	16877	0.00
04/04/2005	JN05 On 05-May-05			jNote	8.5800	8.4590	0.3485	0.3445	0.00
04/04/2005	JN05 On 04-August-05			jNote	8.6600	8.5400	0.3509	0.3470	0.00
04/04/2005	JN05 On 03-November-05			jNote	8.7700	8.6410	0.3539	0.3500	0.00
04/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	24174	20010	24174	20010	0.00
04/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	657	20010	657	20010	0.00
04/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	31308	27586	31308	27586	0.00
04/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	4414	27586	4414	27586	0.00
04/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	38125	34452	38125	34452	0.00
04/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	7162	34452	7162	34452	0.00
04/04/2005	JN10 On 05-May-05			jNote	8.8700	8.7290	0.5893	0.5830	0.00
04/04/2005	JN10 On 04-August-05			jNote	8.9200	8.7730	0.5905	0.5843	0.00
04/04/2005	JN10 On 03-November-05			jNote	8.9800	8.8280	0.5921	0.5858	0.00
04/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	57965	49051	57965	49051	0.00
04/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	108	49051	108	49051	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
04/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	64075	56049	64075	56049	0.00
04/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	3174	56049	3174	56049	0.00
04/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	71456	63781	71456	63781	0.00
04/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	6962	63781	6962	63781	0.00
04/04/2005	JROD On 31-January-06			jRod	7.4900	7.4900	0.0049	0.0049	0.00
04/04/2005	JROD On 28-February-06			jRod	7.5300	7.5260	0.0045	0.0046	0.00
04/04/2005	JROD On 31-March-06			jRod	7.5700	7.5590	0.0041	0.0042	0.00
04/04/2005	JROD On 29-April-05			jRod	7.2700	7.2740	0.0006	0.0005	0.00
04/04/2005	JROD On 31-May-05			jRod	7.4200	7.4250	0.0015	0.0014	0.00
04/04/2005	JROD On 30-June-05			jRod	7.5700	7.5800	0.0002	0.0002	0.00
04/04/2005	JROD On 29-July-05			jRod	7.4600	7.4610	0.0002	0.0002	0.00
04/04/2005	JROD On 31-August-05			jRod	7.5000	7.5000	0.0000	0.0000	0.00
04/04/2005	JROD On 30-September-05			jRod	7.5300	7.5280	0.0001	0.0001	0.00
04/04/2005	JROD On 31-October-05			jRod	7.4500	7.4500	0.0004	0.0004	0.00
04/04/2005	JROD On 30-November-05			jRod	7.4800	7.4840	0.0001	0.0001	0.00
04/04/2005	JROD On 30-December-05			jRod	7.5300	7.5280	0.0002	0.0002	0.00
04/04/2005	R152 On 05-May-05			Bond Future	7.2800	7.2230	105.9280	105.9710	0.00
04/04/2005	R152 On 04-August-05			Bond Future	7.0500	6.9840	107.9608	107.9995	0.00
04/04/2005	R152 On 03-November-05			Bond Future	6.9400	6.8700	103.7885	103.8116	0.00
04/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	291	425	291	425	0.00
04/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	2501	425	2501	425	0.00
04/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	4265	4594	4265	4594	0.00
04/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	436	4594	436	4594	0.00
04/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1154	1261	1154	1261	0.00
04/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1759	1261	1759	1261	0.00
04/04/2005	R153 On 05-May-05			Bond Future	8.3400	8.2030	122.1553	122.7873	1.00
04/04/2005	R153 On 04-August-05			Bond Future	8.3800	8.2350	124.4983	125.1341	0.00
04/04/2005	R153 On 03-November-05			Bond Future	8.4500	8.3080	120.1103	120.7420	0.00
04/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	648	1427	648	1427	0.00
04/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	28816	1427	28816	1427	0.00
04/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	5126	6725	5126	6725	0.00
04/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	33846	6725	33846	6725	0.00
04/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	8266	9999	8266	9999	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
04/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	39132	9999	39132	9999	0.00
04/04/2005	R157 On 05-May-05			Bond Future	8.7600	8.6140	133.8828	135.0464	0.00
04/04/2005	R157 On 04-August-05			Bond Future	8.8000	8.6510	136.4469	137.6251	0.00
04/04/2005	R157 On 03-November-05			Bond Future	8.8600	8.7120	132.0436	133.2171	0.00
04/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	323	921	323	921	0.00
04/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	63938	921	63938	921	0.00
04/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	27430	33935	27430	33935	0.00
04/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	31260	25984	31260	25984	100.00
04/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	10351	12938	10351	12938	0.00
04/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	79818	12938	79818	12938	0.00
04/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	5412	0	5412	0	0.00
04/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	71159	0	71159	0	0.00
04/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	38681	46381	38681	46381	0.00
04/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	22726	18645	22726	18645	0.00
04/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	51588	60300	51588	60300	0.00
04/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	16257	13188	16257	13188	0.00
04/04/2005	R186 On 05-May-05			Bond Future	8.1100	7.9690	128.1922	129.9150	0.00
04/04/2005	R186 On 05-May-05			Bond Future	8.1100	7.9690	128.1922	129.9150	0.00
04/04/2005	R186 On 04-August-05			Bond Future	8.1200	7.9770	125.3599	127.0948	0.00
04/04/2005	R186 On 03-November-05			Bond Future	8.1400	7.9970	127.5658	129.3213	0.00
04/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	1086	2495	1086	2495	0.00
04/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	1086	2495	1086	2495	0.00
04/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	111497	2495	111497	2495	0.00
04/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	111497	2495	111497	2495	0.00
04/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	13799	18002	13799	18002	0.00
04/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	124732	18002	124732	18002	0.00
04/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	26213	31422	26213	31422	0.00
04/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	139194	31422	139194	31422	0.00
04/04/2005	R194 On 05-May-05			Bond Future	8.0200	7.8800	106.8088	107.1535	0.00
04/04/2005	R194 On 04-August-05			Bond Future	8.0400	7.8960	108.8602	109.2065	0.00
04/04/2005	R194 On 03-November-05			Bond Future	8.1500	7.9870	105.7172	106.0530	0.00
04/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	643	1263	643	1263	0.00
04/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	13871	1263	13871	1263	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
04/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	3740	4751	3740	4751	0.00
04/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	16542	4751	16542	4751	0.00
04/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	5414	6405	5414	6405	0.00
04/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	19207	6405	19207	6405	0.00
04/04/2005	R201 On 05-May-05			Bond Future	8.7600	8.6150	103.3038	104.2196	0.00
04/04/2005	R201 On 04-August-05			Bond Future	8.8000	8.6530	100.8622	101.7909	0.00
04/04/2005	R201 On 03-November-05			Bond Future	8.8600	8.7110	102.6454	103.5721	0.00
04/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	248	714	248	714	0.00
04/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	50365	714	50365	714	0.00
04/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	4207	5881	4207	5881	0.00
04/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	56141	5881	56141	5881	0.00
04/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	8096	10122	8096	10122	0.00
04/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	62853	10122	62853	10122	0.00
04/04/2005	R203 On 05-May-05			Bond Future	8.7500	8.6020	97.5218	98.5915	0.00
04/04/2005	R203 On 04-August-05			Bond Future	8.7800	8.6310	99.3949	100.4780	0.00
04/04/2005	R203 On 03-November-05			Bond Future	8.8300	8.6790	96.9816	98.0754	0.00
04/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	379	1045	379	1045	0.00
04/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	56931	1045	56931	1045	0.00
04/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	5565	7714	5565	7714	0.00
04/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	63820	7714	63820	7714	0.00
04/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	10560	13198	10560	13198	0.00
04/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	71798	13198	71798	13198	0.00
05/04/2005	GOVI On 05-May-05			jGovi	211.2100	211.8010	211.2120	211.8010	0.00
05/04/2005	GOVI On 04-August-05			jGovi	215.2300	215.8290	215.2310	215.8290	0.00
05/04/2005	GOVI On 03-November-05			jGovi	219.1100	219.7020	219.1060	219.7020	0.00
05/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	3840	4724	3840	4724	0.00
05/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	91720	4724	91720	4724	0.00
05/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	6242	7068	6242	7068	0.00
05/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	93932	7068	93932	7068	0.00
05/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	12937	13992	12937	13992	0.00
05/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	101877	13992	101877	13992	0.00
05/04/2005	J152 On 28-February-06			jSwap	7.6200	7.5923	0.0012	0.0009	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
05/04/2005	J153 On 31-August-10			jSwap	8.7400	8.6563	0.0539	0.0505	0.00
05/04/2005	J157 On 15-September-15			jSwap	9.0000	8.9423	0.1018	0.0982	0.00
05/04/2005	J186 On 21-December-26			jSwap	8.5900	8.5307	0.1076	0.1026	0.00
05/04/2005	J194 On 28-February-08			jSwap	8.3500	8.2632	0.0223	0.0201	0.00
05/04/2005	J201 On 22-December-14			jSwap	8.9300	8.8794	0.0964	0.0930	0.00
05/04/2005	J203 On 15-September-17			jSwap	8.9600	8.8992	0.1095	0.1052	0.00
05/04/2005	JBAR On 16-March-05			jBar	7.5900	0.0000	0.0000	0.0000	0.00
05/04/2005	JFRA On 02-February-06			jFra	7.8800	7.7950	0.0193	0.0191	0.00
05/04/2005	JFRA On 05-May-05			jFra	7.6500	7.5000	0.0187	0.0184	0.00
05/04/2005	JFRA On 04-May-06			jFra	8.1400	8.0560	0.0199	0.0197	0.00
05/04/2005	JFRA On 04-August-05			jFra	7.4300	7.4200	0.0182	0.0182	0.00
05/04/2005	JFRA On 03-August-06			jFra	8.4000	8.2970	0.0205	0.0203	0.00
05/04/2005	JFRA On 03-November-05			jFra	7.6000	7.5390	0.0186	0.0185	0.00
05/04/2005	JFRA On 02-November-06			jFra	8.6400	8.5400	0.0211	0.0208	0.00
05/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	2441	2290	2441	2290	0.00
05/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	906	2290	906	2290	0.00
05/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	986	644	986	644	0.00
05/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	8	644	8	644	0.00
05/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	3571	3397	3571	3397	0.00
05/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	780	3397	780	3397	0.00
05/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	873	868	873	868	0.00
05/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	445	868	445	868	0.00
05/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	4224	3996	4224	3996	0.00
05/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	796	3996	796	3996	0.00
05/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1629	1543	1629	1543	0.00
05/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	784	1543	784	1543	0.00
05/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	4849	4638	4849	4638	0.00
05/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	849	4638	849	4638	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
05/04/2005	JN02 On 05-May-05			jNote	8.0500	7.9760	0.1473	0.1461	0.00
05/04/2005	JN02 On 04-August-05			jNote	8.2100	8.1210	0.1500	0.1485	0.00
05/04/2005	JN02 On 03-November-05			jNote	8.4100	8.3160	0.1534	0.1518	0.00
05/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	10371	9250	10371	9250	0.00
05/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	378	9250	378	9250	0.00
05/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	15218	13999	15218	13999	0.00
05/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	2314	13999	2314	13999	0.00
05/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	20265	18863	20265	18863	0.00
05/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	3655	18863	3655	18863	0.00
05/04/2005	JN05 On 05-May-05			jNote	8.6600	8.5790	0.3511	0.3485	0.00
05/04/2005	JN05 On 04-August-05			jNote	8.7500	8.6640	0.3537	0.3509	0.00
05/04/2005	JN05 On 03-November-05			jNote	8.8500	8.7670	0.3566	0.3539	0.00
05/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	27288	24174	27288	24174	0.00
05/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	418	24174	418	24174	0.00
05/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	34106	31308	34106	31308	0.00
05/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	3791	31308	3791	31308	0.00
05/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	40816	38125	40816	38125	0.00
05/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	6498	38125	6498	38125	0.00
05/04/2005	JN10 On 05-May-05			jNote	8.9300	8.8710	0.5912	0.5893	0.00
05/04/2005	JN10 On 04-August-05			jNote	8.9800	8.9200	0.5927	0.5905	0.00
05/04/2005	JN10 On 03-November-05			jNote	9.0400	8.9780	0.5943	0.5921	0.00
05/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	61397	57965	61397	57965	0.00
05/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	67	57965	67	57965	0.00
05/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	67339	64075	67339	64075	0.00
05/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	2775	64075	2775	64075	0.00
05/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	74576	71456	74576	71456	0.00
05/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	6386	71456	6386	71456	0.00
05/04/2005	JROD On 31-January-06			jRod	7.4900	7.4930	0.0049	0.0049	0.00
05/04/2005	JROD On 28-February-06			jRod	7.5300	7.5310	0.0045	0.0045	0.00
05/04/2005	JROD On 31-March-06			jRod	7.5700	7.5670	0.0042	0.0041	0.00
05/04/2005	JROD On 29-April-05			jRod	7.2600	7.2670	0.0006	0.0006	0.00
05/04/2005	JROD On 31-May-05			jRod	7.4100	7.4170	0.0015	0.0015	0.00
05/04/2005	JROD On 30-June-05			jRod	7.5700	7.5740	0.0002	0.0002	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
05/04/2005	JROD On 29-July-05			jRod	7.4600	7.4580	0.0002	0.0002	0.00
05/04/2005	JROD On 31-August-05			jRod	7.5000	7.4980	0.0000	0.0000	0.00
05/04/2005	JROD On 30-September-05			jRod	7.5200	7.5250	0.0001	0.0001	0.00
05/04/2005	JROD On 31-October-05			jRod	7.4500	7.4480	0.0004	0.0004	0.00
05/04/2005	JROD On 30-November-05			jRod	7.4800	7.4840	0.0001	0.0001	0.00
05/04/2005	JROD On 30-December-05			jRod	7.5300	7.5290	0.0002	0.0002	0.00
05/04/2005	R152 On 05-May-05			Bond Future	7.3000	7.2770	105.9065	105.9280	0.00
05/04/2005	R152 On 04-August-05			Bond Future	7.0900	7.0540	107.9404	107.9608	0.00
05/04/2005	R152 On 03-November-05			Bond Future	6.9900	6.9440	103.7735	103.7885	0.00
05/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	243	291	243	291	0.00
05/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	2669	291	2669	291	0.00
05/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	4093	4265	4093	4265	0.00
05/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	468	4265	468	4265	0.00
05/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1096	1154	1096	1154	0.00
05/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1851	1154	1851	1154	0.00
05/04/2005	R153 On 05-May-05			Bond Future	8.3900	8.3360	121.9141	122.1553	1.00
05/04/2005	R153 On 04-August-05			Bond Future	8.4300	8.3750	124.2543	124.4983	0.00
05/04/2005	R153 On 03-November-05			Bond Future	8.5100	8.4540	119.8734	120.1103	0.00
05/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	481	648	481	648	0.00
05/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	31060	648	31060	648	0.00
05/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	4660	5126	4660	5126	0.00
05/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	35821	5126	35821	5126	0.00
05/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	7813	8266	7813	8266	0.00
05/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	41048	8266	41048	8266	0.00
05/04/2005	R157 On 05-May-05			Bond Future	8.8100	8.7560	133.4278	133.8828	0.00
05/04/2005	R157 On 04-August-05			Bond Future	8.8600	8.7980	135.9940	136.4469	0.00
05/04/2005	R157 On 03-November-05			Bond Future	8.9200	8.8620	131.5859	132.0436	0.00
05/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	210	323	210	323	0.00
05/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	68375	323	68375	323	0.00
05/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	25147	27430	25147	27430	0.00
05/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	33507	31260	33507	31260	100.00
05/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	9548	10351	9548	10351	0.00
05/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	83591	10351	83591	10351	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
05/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	4787	0	4787	0	0.00
05/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	75064	0	75064	0	0.00
05/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	35918	38681	35918	38681	0.00
05/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	24493	22726	24493	22726	0.00
05/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	48407	51588	48407	51588	0.00
05/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	17606	16257	17606	16257	0.00
05/04/2005	R186 On 05-May-05			Bond Future	8.1700	8.1110	127.5347	128.1922	0.00
05/04/2005	R186 On 05-May-05			Bond Future	8.1700	8.1110	127.5347	128.1922	0.00
05/04/2005	R186 On 04-August-05			Bond Future	8.1800	8.1210	124.6834	125.3599	0.00
05/04/2005	R186 On 03-November-05			Bond Future	8.2000	8.1440	126.8954	127.5658	0.00
05/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	777	1086	777	1086	0.00
05/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	777	1086	777	1086	0.00
05/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	117763	1086	117763	1086	0.00
05/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	117763	1086	117763	1086	0.00
05/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	12488	13799	12488	13799	0.00
05/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	130187	13799	130187	13799	0.00
05/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	24614	26213	24614	26213	0.00
05/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	144299	26213	144299	26213	0.00
05/04/2005	R194 On 05-May-05			Bond Future	8.0900	8.0150	106.6128	106.8088	0.00
05/04/2005	R194 On 04-August-05			Bond Future	8.1300	8.0440	108.6596	108.8602	0.00
05/04/2005	R194 On 03-November-05			Bond Future	8.2400	8.1450	105.5202	105.7172	0.00
05/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	447	643	447	643	0.00
05/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	15635	643	15635	643	0.00
05/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	3300	3740	3300	3740	0.00
05/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	18107	3740	18107	3740	0.00
05/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	4983	5414	4983	5414	0.00
05/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	20746	5414	20746	5414	0.00
05/04/2005	R201 On 05-May-05			Bond Future	8.8100	8.7570	102.9457	103.3038	0.00
05/04/2005	R201 On 04-August-05			Bond Future	8.8600	8.8000	100.5051	100.8622	0.00
05/04/2005	R201 On 03-November-05			Bond Future	8.9200	8.8610	102.2901	102.6454	0.00
05/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	161	248	161	248	0.00
05/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	53859	248	53859	248	0.00
05/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	3721	4207	3721	4207	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
05/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	59226	4207	59226	4207	0.00
05/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	7476	8096	7476	8096	0.00
05/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	65787	8096	65787	8096	0.00
05/04/2005	R203 On 05-May-05			Bond Future	8.8000	8.7480	97.1592	97.5218	0.00
05/04/2005	R203 On 04-August-05			Bond Future	8.8300	8.7810	99.0233	99.3949	0.00
05/04/2005	R203 On 03-November-05			Bond Future	8.8900	8.8330	96.6090	96.9816	0.00
05/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	262	379	262	379	0.00
05/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	60441	379	60441	379	0.00
05/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	4997	5565	4997	5565	0.00
05/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	66968	5565	66968	5565	0.00
05/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	9856	10560	9856	10560	0.00
05/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	74819	10560	74819	10560	0.00
06/04/2005	GOVI On 05-May-05			jGovi	212.3100	211.2120	212.3050	211.2120	0.00
06/04/2005	GOVI On 04-August-05			jGovi	216.3400	215.2310	216.3390	215.2310	0.00
06/04/2005	GOVI On 03-November-05			jGovi	220.2000	219.1060	220.2040	219.1060	0.00
06/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	4771	3840	4771	3840	0.00
06/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	81721	3840	81721	3840	0.00
06/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	7860	6242	7860	6242	0.00
06/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	84470	6242	84470	6242	0.00
06/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	15190	12937	15190	12937	0.00
06/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	93150	12937	93150	12937	0.00
06/04/2005	J152 On 28-February-06			jSwap	7.6000	7.6232	0.0009	0.0012	0.00
06/04/2005	J153 On 31-August-10			jSwap	8.6600	8.7352	0.0507	0.0539	0.00
06/04/2005	J157 On 15-September-15			jSwap	8.9300	8.9988	0.0974	0.1018	0.00
06/04/2005	J186 On 21-December-26			jSwap	8.5100	8.5851	0.1004	0.1076	0.00
06/04/2005	J194 On 28-February-08			jSwap	8.2600	8.3456	0.0200	0.0223	0.00
06/04/2005	J201 On 22-December-14			jSwap	8.8700	8.9327	0.0926	0.0964	0.00
06/04/2005	J203 On 15-September-17			jSwap	8.8900	8.9601	0.1043	0.1095	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
06/04/2005	JBAR On 16-March-05			jBar	0.0000	7.5930	0.0000	0.0000	0.00
06/04/2005	JFRA On 02-February-06			jFra	7.8100	7.8780	0.0191	0.0193	0.00
06/04/2005	JFRA On 05-May-05			jFra	7.6400	7.6500	0.0187	0.0187	0.00
06/04/2005	JFRA On 04-May-06			jFra	8.0700	8.1420	0.0197	0.0199	0.00
06/04/2005	JFRA On 04-August-05			jFra	7.4100	7.4250	0.0181	0.0182	0.00
06/04/2005	JFRA On 03-August-06			jFra	8.3400	8.4040	0.0204	0.0205	0.00
06/04/2005	JFRA On 03-November-05			jFra	7.5400	7.5950	0.0185	0.0186	0.00
06/04/2005	JFRA On 02-November-06			jFra	8.5600	8.6390	0.0209	0.0211	0.00
06/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	2309	2441	2309	2441	0.00
06/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	949	2441	949	2441	0.00
06/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	968	986	968	986	0.00
06/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	7	986	7	986	0.00
06/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	3439	3571	3439	3571	0.00
06/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	814	3571	814	3571	0.00
06/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	840	873	840	873	0.00
06/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	455	873	455	873	0.00
06/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	4089	4224	4089	4224	0.00
06/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	826	4224	826	4224	0.00
06/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1536	1629	1536	1629	0.00
06/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	821	1629	821	1629	0.00
06/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	4693	4849	4693	4849	0.00
06/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	878	4849	878	4849	0.00
06/04/2005	JN02 On 05-May-05			jNote	7.9900	8.0460	0.1463	0.1473	0.00
06/04/2005	JN02 On 04-August-05			jNote	8.1300	8.2060	0.1486	0.1500	0.00
06/04/2005	JN02 On 03-November-05			jNote	8.3100	8.4110	0.1516	0.1534	0.00
06/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	9378	10371	9378	10371	0.00
06/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	460	10371	460	10371	0.00
06/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	14051	15218	14051	15218	0.00
06/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	2602	15218	2602	15218	0.00
06/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	18838	20265	18838	20265	0.00
06/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	4056	20265	4056	20265	0.00
06/04/2005	JN05 On 05-May-05			jNote	8.5800	8.6630	0.3485	0.3511	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
06/04/2005	JN05 On 04-August-05			jNote	8.6700	8.7500	0.3511	0.3537	0.00
06/04/2005	JN05 On 03-November-05			jNote	8.7700	8.8520	0.3540	0.3566	0.00
06/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	24219	27288	24219	27288	0.00
06/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	586	27288	586	27288	0.00
06/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	31392	34106	31392	34106	0.00
06/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	4375	34106	4375	34106	0.00
06/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	38220	40816	38220	40816	0.00
06/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	7175	40816	7175	40816	0.00
06/04/2005	JN10 On 05-May-05			jNote	8.8600	8.9260	0.5886	0.5912	0.00
06/04/2005	JN10 On 04-August-05			jNote	8.9100	8.9780	0.5899	0.5927	0.00
06/04/2005	JN10 On 03-November-05			jNote	8.9600	9.0370	0.5913	0.5943	0.00
06/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	57282	61397	57282	61397	0.00
06/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	92	61397	92	61397	0.00
06/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	63346	67339	63346	67339	0.00
06/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	3221	67339	3221	67339	0.00
06/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	70623	74576	70623	74576	0.00
06/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	7098	74576	7098	74576	0.00
06/04/2005	JROD On 31-January-06			jRod	7.4900	7.4910	0.0049	0.0049	0.00
06/04/2005	JROD On 28-February-06			jRod	7.5300	7.5290	0.0045	0.0045	0.00
06/04/2005	JROD On 31-March-06			jRod	7.5600	7.5660	0.0042	0.0042	0.00
06/04/2005	JROD On 29-April-05			jRod	7.2600	7.2640	0.0006	0.0006	0.00
06/04/2005	JROD On 31-May-05			jRod	7.4100	7.4120	0.0015	0.0015	0.00
06/04/2005	JROD On 30-June-05			jRod	7.5700	7.5690	0.0002	0.0002	0.00
06/04/2005	JROD On 29-July-05			jRod	7.4500	7.4570	0.0002	0.0002	0.00
06/04/2005	JROD On 31-August-05			jRod	7.4900	7.4970	0.0000	0.0000	0.00
06/04/2005	JROD On 30-September-05			jRod	7.5200	7.5240	0.0001	0.0001	0.00
06/04/2005	JROD On 31-October-05			jRod	7.4500	7.4470	0.0004	0.0004	0.00
06/04/2005	JROD On 30-November-05			jRod	7.4800	7.4820	0.0001	0.0001	0.00
06/04/2005	JROD On 30-December-05			jRod	7.5300	7.5270	0.0002	0.0002	0.00
06/04/2005	R152 On 05-May-05			Bond Future	7.2500	7.3040	105.9511	105.9065	0.00
06/04/2005	R152 On 04-August-05			Bond Future	7.0200	7.0910	107.9823	107.9404	0.00
06/04/2005	R152 On 03-November-05			Bond Future	6.9000	6.9920	103.8016	103.7735	0.00
06/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	308	243	308	243	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
06/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	2287	243	2287	243	0.00
06/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	4417	4093	4417	4093	0.00
06/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	373	4093	373	4093	0.00
06/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1196	1096	1196	1096	0.00
06/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1670	1096	1670	1096	0.00
06/04/2005	R153 On 05-May-05			Bond Future	8.2900	8.3870	122.3829	121.9141	1.00
06/04/2005	R153 On 04-August-05			Bond Future	8.3200	8.4290	124.7294	124.2543	0.00
06/04/2005	R153 On 03-November-05			Bond Future	8.4000	8.5090	120.3348	119.8734	0.00
06/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	748	481	748	481	0.00
06/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	26640	481	26640	481	0.00
06/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	5600	4660	5600	4660	0.00
06/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	32010	4660	32010	4660	0.00
06/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	8861	7813	8861	7813	0.00
06/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	37482	7813	37482	7813	0.00
06/04/2005	R157 On 05-May-05			Bond Future	8.7100	8.8120	134.2745	133.4278	0.00
06/04/2005	R157 On 04-August-05			Bond Future	8.7500	8.8550	136.8460	135.9940	1.00
06/04/2005	R157 On 03-November-05			Bond Future	8.8100	8.9210	132.4331	131.5859	0.00
06/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	366	210	366	210	0.00
06/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	60064	210	60064	210	0.00
06/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	29187	25147	29187	25147	0.00
06/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	29026	33507	29026	33507	100.00
06/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	11087	9548	11087	9548	0.00
06/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	76658	9548	76658	9548	0.00
06/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	5931	0	5931	0	0.00
06/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	67688	0	67688	0	0.00
06/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	40856	35918	40856	35918	0.00
06/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	20910	24493	20910	24493	0.00
06/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	54142	48407	54142	48407	0.00
06/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	14820	17606	14820	17606	0.00
06/04/2005	R186 On 05-May-05			Bond Future	8.0600	8.1660	128.8188	127.5347	0.00
06/04/2005	R186 On 05-May-05			Bond Future	8.0600	8.1660	128.8188	127.5347	0.00
06/04/2005	R186 On 04-August-05			Bond Future	8.0700	8.1780	125.9821	124.6834	0.00
06/04/2005	R186 On 03-November-05			Bond Future	8.0900	8.2010	128.1943	126.8954	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
06/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	1183	777	1183	777	0.00
06/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	1183	777	1183	777	0.00
06/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	105328	777	105328	777	0.00
06/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	105328	777	105328	777	0.00
06/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	14835	12488	14835	12488	0.00
06/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	119547	12488	119547	12488	0.00
06/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	27694	24614	27694	24614	0.00
06/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	134389	24614	134389	24614	0.00
06/04/2005	R194 On 05-May-05			Bond Future	7.9700	8.0920	106.9210	106.6128	0.00
06/04/2005	R194 On 04-August-05			Bond Future	8.0000	8.1300	108.9700	108.6596	0.00
06/04/2005	R194 On 03-November-05			Bond Future	8.1000	8.2380	105.8212	105.5202	0.00
06/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	724	447	724	447	0.00
06/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	12829	447	12829	447	0.00
06/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	4038	3300	4038	3300	0.00
06/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	15741	3300	15741	3300	0.00
06/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	5763	4983	5763	4983	0.00
06/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	18517	4983	18517	4983	0.00
06/04/2005	R201 On 05-May-05			Bond Future	8.7000	8.8130	103.6443	102.9457	0.00
06/04/2005	R201 On 04-August-05			Bond Future	8.7500	8.8570	101.2083	100.5051	0.00
06/04/2005	R201 On 03-November-05			Bond Future	8.8100	8.9190	102.9901	102.2901	0.00
06/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	289	161	289	161	0.00
06/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	47000	161	47000	161	0.00
06/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	4653	3721	4653	3721	0.00
06/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	53126	3721	53126	3721	0.00
06/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	8722	7476	8722	7476	0.00
06/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	60033	7476	60033	7476	0.00
06/04/2005	R203 On 05-May-05			Bond Future	8.6900	8.7980	97.9375	97.1592	0.00
06/04/2005	R203 On 04-August-05			Bond Future	8.7200	8.8330	99.8190	99.0233	0.00
06/04/2005	R203 On 03-November-05			Bond Future	8.7700	8.8860	97.4057	96.6090	0.00
06/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	452	262	452	262	0.00
06/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	52848	262	52848	262	0.00
06/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	6226	4997	6226	4997	0.00
06/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	60240	4997	60240	4997	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
06/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	11495	9856	11495	9856	0.00
06/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	68490	9856	68490	9856	0.00
07/04/2005	GOVI On 05-May-05			jGovi	212.4800	212.3050	212.4840	212.3050	5.00
07/04/2005	GOVI On 04-August-05			jGovi	216.9100	216.3390	216.9070	216.3390	0.00
07/04/2005	GOVI On 03-November-05			jGovi	220.7800	220.2040	220.7800	220.2040	0.00
07/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	5225	4771	5225	4771	0.00
07/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	76625	4771	76625	4771	0.00
07/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	8749	7860	8749	7860	0.00
07/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	79679	7860	79679	7860	0.00
07/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	16414	15190	16414	15190	0.00
07/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	88614	15190	88614	15190	0.00
07/04/2005	J152 On 28-February-06			jSwap	7.5800	7.5987	0.0007	0.0009	0.00
07/04/2005	J153 On 31-August-10			jSwap	8.6000	8.6600	0.0481	0.0507	0.00
07/04/2005	J157 On 15-September-15			jSwap	8.8700	8.9303	0.0936	0.0974	0.00
07/04/2005	J186 On 21-December-26			jSwap	8.4500	8.5062	0.0948	0.1004	0.00
07/04/2005	J194 On 28-February-08			jSwap	8.1900	8.2557	0.0183	0.0200	0.00
07/04/2005	J201 On 22-December-14			jSwap	8.8100	8.8724	0.0888	0.0926	0.00
07/04/2005	J203 On 15-September-17			jSwap	8.8300	8.8858	0.1002	0.1043	0.00
07/04/2005	JBAR On 16-March-05			jBar	7.5900	0.0000	0.0000	0.0000	0.00
07/04/2005	JFRA On 02-February-06			jFra	7.7100	7.8060	0.0189	0.0191	0.00
07/04/2005	JFRA On 05-May-05			jFra	7.6400	7.6430	0.0187	0.0187	0.00
07/04/2005	JFRA On 04-May-06			jFra	7.9700	8.0740	0.0195	0.0197	0.00
07/04/2005	JFRA On 04-August-05			jFra	7.3800	7.4070	0.0181	0.0181	0.00
07/04/2005	JFRA On 03-August-06			jFra	8.2100	8.3360	0.0201	0.0204	0.00
07/04/2005	JFRA On 03-November-05			jFra	7.5000	7.5420	0.0184	0.0185	0.00
07/04/2005	JFRA On 02-November-06			jFra	8.4700	8.5630	0.0207	0.0209	0.00
07/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	2149	2309	2149	2309	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
07/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1024	2309	1024	2309	0.00
07/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	965	968	965	968	0.00
07/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	6	968	6	968	0.00
07/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	3238	3439	3238	3439	0.00
07/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	874	3439	874	3439	0.00
07/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	796	840	796	840	0.00
07/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	478	840	478	840	0.00
07/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	3853	4089	3853	4089	0.00
07/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	892	4089	892	4089	0.00
07/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1468	1536	1468	1536	0.00
07/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	854	1536	854	1536	0.00
07/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	4508	4693	4508	4693	0.00
07/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	924	4693	924	4693	0.00
07/04/2005	JN02 On 05-May-05			jNote	7.9200	7.9870	0.1451	0.1463	0.00
07/04/2005	JN02 On 04-August-05			jNote	8.0500	8.1260	0.1473	0.1486	0.00
07/04/2005	JN02 On 03-November-05			jNote	8.2300	8.3100	0.1503	0.1516	0.00
07/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	8296	9378	8296	9378	0.00
07/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	583	9378	583	9378	0.00
07/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	12963	14051	12963	14051	0.00
07/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	2914	14051	2914	14051	0.00
07/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	17691	18838	17691	18838	0.00
07/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	4394	18838	4394	18838	0.00
07/04/2005	JN05 On 05-May-05			jNote	8.5200	8.5820	0.3466	0.3485	0.00
07/04/2005	JN05 On 04-August-05			jNote	8.6000	8.6670	0.3490	0.3511	0.00
07/04/2005	JN05 On 03-November-05			jNote	8.7000	8.7690	0.3519	0.3540	0.00
07/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	21965	24219	21965	24219	0.00
07/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	738	24219	738	24219	0.00
07/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	29304	31392	29304	31392	0.00
07/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	4880	31392	4880	31392	0.00
07/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	36133	38220	36133	38220	0.00
07/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	7784	38220	7784	38220	0.00
07/04/2005	JN10 On 05-May-05			jNote	8.8000	8.8610	0.5861	0.5886	0.00
07/04/2005	JN10 On 04-August-05			jNote	8.8500	8.9080	0.5874	0.5899	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
07/04/2005	JN10 On 03-November-05			jNote	8.9000	8.9630	0.5889	0.5913	0.00
07/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	53408	57282	53408	57282	0.00
07/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	125	57282	125	57282	0.00
07/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	59799	63346	59799	63346	0.00
07/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	3684	63346	3684	63346	0.00
07/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	67331	70623	67331	70623	0.00
07/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	7785	70623	7785	70623	0.00
07/04/2005	JROD On 31-January-06			jRod	7.4900	7.4900	0.0049	0.0049	0.00
07/04/2005	JROD On 28-February-06			jRod	7.5300	7.5280	0.0046	0.0045	0.00
07/04/2005	JROD On 31-March-06			jRod	7.5600	7.5640	0.0042	0.0042	0.00
07/04/2005	JROD On 29-April-05			jRod	7.2600	7.2630	0.0006	0.0006	0.00
07/04/2005	JROD On 31-May-05			jRod	7.4000	7.4110	0.0015	0.0015	0.00
07/04/2005	JROD On 30-June-05			jRod	7.5600	7.5650	0.0001	0.0002	0.00
07/04/2005	JROD On 29-July-05			jRod	7.4500	7.4540	0.0002	0.0002	0.00
07/04/2005	JROD On 31-August-05			jRod	7.4900	7.4940	0.0000	0.0000	0.00
07/04/2005	JROD On 30-September-05			jRod	7.5200	7.5230	0.0001	0.0001	0.00
07/04/2005	JROD On 31-October-05			jRod	7.4500	7.4470	0.0004	0.0004	0.00
07/04/2005	JROD On 30-November-05			jRod	7.4800	7.4820	0.0001	0.0001	0.00
07/04/2005	JROD On 30-December-05			jRod	7.5200	7.5260	0.0002	0.0002	0.00
07/04/2005	R152 On 05-May-05			Bond Future	7.2300	7.2480	105.9622	105.9511	0.00
07/04/2005	R152 On 04-August-05			Bond Future	6.9900	7.0150	107.9945	107.9823	0.00
07/04/2005	R152 On 03-November-05			Bond Future	6.8700	6.9020	103.8128	103.8016	0.00
07/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	315	308	315	308	0.00
07/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	2182	308	2182	308	0.00
07/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	4508	4417	4508	4417	0.00
07/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	343	4417	343	4417	0.00
07/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1234	1196	1234	1196	0.00
07/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1596	1196	1596	1196	0.00
07/04/2005	R153 On 05-May-05			Bond Future	8.2400	8.2880	122.6253	122.3829	1.00
07/04/2005	R153 On 04-August-05			Bond Future	8.2700	8.3240	124.9793	124.7294	0.00
07/04/2005	R153 On 03-November-05			Bond Future	8.3400	8.4020	120.5902	120.3348	0.00
07/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	905	748	905	748	0.00
07/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	24373	748	24373	748	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
07/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	6141	5600	6141	5600	0.00
07/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	30052	5600	30052	5600	0.00
07/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	9499	8861	9499	8861	0.00
07/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	35565	8861	35565	8861	0.00
07/04/2005	R157 On 05-May-05			Bond Future	8.6600	8.7080	134.6843	134.2745	0.00
07/04/2005	R157 On 04-August-05			Bond Future	8.7000	8.7480	137.2709	136.8460	1.00
07/04/2005	R157 On 03-November-05			Bond Future	8.7600	8.8120	132.8635	132.4331	0.00
07/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	456	366	456	366	0.00
07/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	56056	366	56056	366	0.00
07/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	31409	29187	31409	29187	0.00
07/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	27000	29026	27000	29026	100.00
07/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	11942	11087	11942	11087	0.00
07/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	73210	11087	73210	11087	0.00
07/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	6576	0	6576	0	0.00
07/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	64083	0	64083	0	0.00
07/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	43517	40856	43517	40856	0.00
07/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	19323	20910	19323	20910	0.00
07/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	57181	54142	57181	54142	0.00
07/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	13611	14820	13611	14820	0.00
07/04/2005	R186 On 05-May-05			Bond Future	8.0000	8.0590	129.4869	128.8188	0.00
07/04/2005	R186 On 05-May-05			Bond Future	8.0000	8.0590	129.4869	128.8188	0.00
07/04/2005	R186 On 04-August-05			Bond Future	8.0100	8.0690	126.6697	125.9821	0.00
07/04/2005	R186 On 03-November-05			Bond Future	8.0300	8.0910	128.8998	128.1943	0.00
07/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	1386	1183	1386	1183	0.00
07/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	1386	1183	1386	1183	0.00
07/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	98849	1183	98849	1183	0.00
07/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	98849	1183	98849	1183	0.00
07/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	15990	14835	15990	14835	0.00
07/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	113825	14835	113825	14835	0.00
07/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	29319	27694	29319	27694	0.00
07/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	128960	27694	128960	27694	0.00
07/04/2005	R194 On 05-May-05			Bond Future	7.9100	7.9710	107.0665	106.9210	0.00
07/04/2005	R194 On 04-August-05			Bond Future	7.9300	7.9970	109.1198	108.9700	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
07/04/2005	R194 On 03-November-05			Bond Future	8.0300	8.0960	105.9721	105.8212	0.00
07/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	876	724	876	724	0.00
07/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	11526	724	11526	724	0.00
07/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	4424	4038	4424	4038	0.00
07/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	14629	4038	14629	4038	0.00
07/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	6187	5763	6187	5763	0.00
07/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	17432	5763	17432	5763	0.00
07/04/2005	R201 On 05-May-05			Bond Future	8.6500	8.7040	103.9734	103.6443	0.00
07/04/2005	R201 On 04-August-05			Bond Future	8.6900	8.7450	101.5434	101.2083	0.00
07/04/2005	R201 On 03-November-05			Bond Future	8.7500	8.8050	103.3301	102.9901	0.00
07/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	362	289	362	289	0.00
07/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	43782	289	43782	289	0.00
07/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	5158	4653	5158	4653	0.00
07/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	50281	4653	50281	4653	0.00
07/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	9396	8722	9396	8722	0.00
07/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	57307	8722	57307	8722	0.00
07/04/2005	R203 On 05-May-05			Bond Future	8.6500	8.6910	98.2747	97.9375	0.00
07/04/2005	R203 On 04-August-05			Bond Future	8.6800	8.7220	100.1586	99.8190	0.00
07/04/2005	R203 On 03-November-05			Bond Future	8.7200	8.7730	97.7540	97.4057	0.00
07/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	538	452	538	452	0.00
07/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	49561	452	49561	452	0.00
07/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	6764	6226	6764	6226	0.00
07/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	57381	6226	57381	6226	0.00
07/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	12200	11495	12200	11495	0.00
07/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	65712	11495	65712	11495	0.00
08/04/2005	GOVI On 05-May-05			jGovi	212.4100	212.4840	212.4060	212.4840	5.00
08/04/2005	GOVI On 04-August-05			jGovi	216.4400	216.9070	216.4440	216.9070	0.00
08/04/2005	GOVI On 03-November-05			jGovi	220.3200	220.7800	220.3200	220.7800	0.00
08/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	4242	5225	4242	5225	0.00
08/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	80182	5225	80182	5225	0.00
08/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	7647	8749	7647	8749	0.00
08/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	83207	8749	83207	8749	0.00
08/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	14952	16414	14952	16414	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
08/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	91752	16414	91752	16414	0.00
08/04/2005	J152 On 28-February-06			jSwap	7.5900	7.5763	0.0008	0.0007	0.00
08/04/2005	J153 On 31-August-10			jSwap	8.6300	8.5990	0.0496	0.0481	0.00
08/04/2005	J157 On 15-September-15			jSwap	8.9000	8.8698	0.0956	0.0936	0.00
08/04/2005	J186 On 21-December-26			jSwap	8.4700	8.4456	0.0972	0.0948	0.00
08/04/2005	J194 On 28-February-08			jSwap	8.2200	8.1919	0.0189	0.0183	0.00
08/04/2005	J201 On 22-December-14			jSwap	8.8400	8.8121	0.0909	0.0888	0.00
08/04/2005	J203 On 15-September-17			jSwap	8.8600	8.8275	0.1024	0.1002	0.00
08/04/2005	JBAR On 16-March-05			jBar	7.5900	7.5930	0.0000	0.0000	0.00
08/04/2005	JFRA On 02-February-06			jFra	7.7300	7.7100	0.0189	0.0189	0.00
08/04/2005	JFRA On 05-May-05			jFra	7.6400	7.6420	0.0187	0.0187	0.00
08/04/2005	JFRA On 04-May-06			jFra	7.9900	7.9670	0.0195	0.0195	0.00
08/04/2005	JFRA On 04-August-05			jFra	7.4000	7.3800	0.0181	0.0181	0.00
08/04/2005	JFRA On 03-August-06			jFra	8.2500	8.2120	0.0202	0.0201	0.00
08/04/2005	JFRA On 03-November-05			jFra	7.5200	7.5010	0.0184	0.0184	0.00
08/04/2005	JFRA On 02-November-06			jFra	8.4800	8.4680	0.0207	0.0207	0.00
08/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	2169	2149	2169	2149	0.00
08/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1007	2149	1007	2149	0.00
08/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	959	965	959	965	0.00
08/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	5	965	5	965	0.00
08/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	3263	3238	3263	3238	0.00
08/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	851	3238	851	3238	0.00
08/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	810	796	810	796	0.00
08/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	452	796	452	796	0.00
08/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	3906	3853	3906	3853	0.00
08/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	858	3853	858	3853	0.00
08/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1471	1468	1471	1468	0.00
08/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	817	1468	817	1468	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
08/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	4515	4508	4515	4508	0.00
08/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	897	4508	897	4508	0.00
08/04/2005	JN02 On 05-May-05			jNote	7.9400	7.9210	0.1454	0.1451	0.00
08/04/2005	JN02 On 04-August-05			jNote	8.0700	8.0490	0.1477	0.1473	0.00
08/04/2005	JN02 On 03-November-05			jNote	8.2500	8.2280	0.1507	0.1503	0.00
08/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	8468	8296	8468	8296	0.00
08/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	499	8296	499	8296	0.00
08/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	13176	12963	13176	12963	0.00
08/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	2746	12963	2746	12963	0.00
08/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	17934	17691	17934	17691	0.00
08/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	4202	17691	4202	17691	0.00
08/04/2005	JN05 On 05-May-05			jNote	8.5600	8.5220	0.3477	0.3466	0.00
08/04/2005	JN05 On 04-August-05			jNote	8.6400	8.6020	0.3503	0.3490	0.00
08/04/2005	JN05 On 03-November-05			jNote	8.7400	8.7010	0.3531	0.3519	0.00
08/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	23152	21965	23152	21965	0.00
08/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	557	21965	557	21965	0.00
08/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	30338	29304	30338	29304	0.00
08/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	4432	29304	4432	29304	0.00
08/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	37132	36133	37132	36133	0.00
08/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	7270	36133	7270	36133	0.00
08/04/2005	JN10 On 05-May-05			jNote	8.8300	8.8000	0.5874	0.5861	0.00
08/04/2005	JN10 On 04-August-05			jNote	8.8800	8.8450	0.5887	0.5874	0.00
08/04/2005	JN10 On 03-November-05			jNote	8.9300	8.9000	0.5901	0.5889	0.00
08/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	55417	53408	55417	53408	0.00
08/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	81	53408	81	53408	0.00
08/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	61491	59799	61491	59799	0.00
08/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	3272	59799	3272	59799	0.00
08/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	68830	67331	68830	67331	0.00
08/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	7196	67331	7196	67331	0.00
08/04/2005	JROD On 31-January-06			jRod	7.4900	7.4890	0.0049	0.0049	0.00
08/04/2005	JROD On 28-February-06			jRod	7.5300	7.5270	0.0045	0.0046	0.00
08/04/2005	JROD On 31-March-06			jRod	7.5700	7.5630	0.0042	0.0042	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
08/04/2005	JROD On 29-April-05			jRod	7.2600	7.2580	0.0006	0.0006	0.00
08/04/2005	JROD On 31-May-05			jRod	7.4000	7.4030	0.0015	0.0015	0.00
08/04/2005	JROD On 30-June-05			jRod	7.5600	7.5600	0.0001	0.0001	0.00
08/04/2005	JROD On 29-July-05			jRod	7.4500	7.4530	0.0002	0.0002	0.00
08/04/2005	JROD On 31-August-05			jRod	7.4900	7.4940	0.0000	0.0000	0.00
08/04/2005	JROD On 30-September-05			jRod	7.5300	7.5220	0.0001	0.0001	0.00
08/04/2005	JROD On 31-October-05			jRod	7.4500	7.4450	0.0004	0.0004	0.00
08/04/2005	JROD On 30-November-05			jRod	7.4800	7.4800	0.0001	0.0001	0.00
08/04/2005	JROD On 30-December-05			jRod	7.5300	7.5240	0.0002	0.0002	0.00
08/04/2005	R152 On 05-May-05			Bond Future	7.2600	7.2340	105.9415	105.9622	0.00
08/04/2005	R152 On 04-August-05			Bond Future	7.0300	6.9930	107.9735	107.9945	0.00
08/04/2005	R152 On 03-November-05			Bond Future	6.9200	6.8660	103.7972	103.8128	0.00
08/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	248	315	248	315	0.00
08/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	2322	315	2322	315	0.00
08/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	4319	4508	4319	4508	0.00
08/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	363	4508	363	4508	0.00
08/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1148	1234	1148	1234	0.00
08/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1666	1234	1666	1234	0.00
08/04/2005	R153 On 05-May-05			Bond Future	8.2900	8.2370	122.3876	122.6253	1.00
08/04/2005	R153 On 04-August-05			Bond Future	8.3200	8.2690	124.7340	124.9793	0.00
08/04/2005	R153 On 03-November-05			Bond Future	8.4000	8.3430	120.3478	120.5902	0.00
08/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	626	905	626	905	0.00
08/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	26470	905	26470	905	0.00
08/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	5416	6141	5416	6141	0.00
08/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	31780	6141	31780	6141	0.00
08/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	8684	9499	8684	9499	0.00
08/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	37175	9499	37175	9499	0.00
08/04/2005	R157 On 05-May-05			Bond Future	8.7000	8.6580	134.3154	134.6843	0.00
08/04/2005	R157 On 04-August-05			Bond Future	8.7400	8.6950	136.8941	137.2709	1.00
08/04/2005	R157 On 03-November-05			Bond Future	8.8100	8.7570	132.4878	132.8635	0.00
08/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	289	456	289	456	0.00
08/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	59577	456	59577	456	0.00
08/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	29190	31409	29190	31409	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
08/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	28549	27000	28549	27000	100.00
08/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	10865	11942	10865	11942	0.00
08/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	75890	11942	75890	11942	0.00
08/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	5738	0	5738	0	0.00
08/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	67014	0	67014	0	0.00
08/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	40912	43517	40912	43517	0.00
08/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	20486	19323	20486	19323	0.00
08/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	54259	57181	54259	57181	0.00
08/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	14457	13611	14457	13611	0.00
08/04/2005	R186 On 05-May-05			Bond Future	8.0400	8.0040	129.0611	129.4869	0.00
08/04/2005	R186 On 05-May-05			Bond Future	8.0400	8.0040	129.0611	129.4869	0.00
08/04/2005	R186 On 04-August-05			Bond Future	8.0500	8.0120	126.2347	126.6697	0.00
08/04/2005	R186 On 03-November-05			Bond Future	8.0700	8.0320	128.4567	128.8998	0.00
08/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	1009	1386	1009	1386	0.00
08/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	1009	1386	1009	1386	0.00
08/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	102730	1386	102730	1386	0.00
08/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	102730	1386	102730	1386	0.00
08/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	14520	15990	14520	15990	0.00
08/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	116705	15990	116705	15990	0.00
08/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	27421	29319	27421	29319	0.00
08/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	131493	29319	131493	29319	0.00
08/04/2005	R194 On 05-May-05			Bond Future	7.9600	7.9140	106.9618	107.0665	0.00
08/04/2005	R194 On 04-August-05			Bond Future	7.9800	7.9330	109.0144	109.1198	0.00
08/04/2005	R194 On 03-November-05			Bond Future	8.0700	8.0250	105.8700	105.9721	0.00
08/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	670	876	670	876	0.00
08/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	12368	876	12368	876	0.00
08/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	4035	4424	4035	4424	0.00
08/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	15294	4424	15294	4424	0.00
08/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	5789	6187	5789	6187	0.00
08/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	18055	6187	18055	6187	0.00
08/04/2005	R201 On 05-May-05			Bond Future	8.6900	8.6530	103.7152	103.9734	0.00
08/04/2005	R201 On 04-August-05			Bond Future	8.7300	8.6920	101.2841	101.5434	0.00
08/04/2005	R201 On 03-November-05			Bond Future	8.7900	8.7500	103.0703	103.3301	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
08/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	239	362	239	362	0.00
08/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	46241	362	46241	362	0.00
08/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	4568	5158	4568	5158	0.00
08/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	52284	5158	52284	5158	0.00
08/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	8660	9396	8660	9396	0.00
08/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	59169	9396	59169	9396	0.00
08/04/2005	R203 On 05-May-05			Bond Future	8.6800	8.6450	98.0180	98.2747	0.00
08/04/2005	R203 On 04-August-05			Bond Future	8.7100	8.6750	99.8983	100.1586	0.00
08/04/2005	R203 On 03-November-05			Bond Future	8.7600	8.7240	97.4909	97.7540	0.00
08/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	375	538	375	538	0.00
08/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	51966	538	51966	538	0.00
08/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	6078	6764	6078	6764	0.00
08/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	59299	6764	59299	6764	0.00
08/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	11324	12200	11324	12200	0.00
08/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	67468	12200	67468	12200	0.00
11/04/2005	GOVI On 05-May-05			jGovi	213.3700	212.4060	213.3690	212.4060	5.00
11/04/2005	GOVI On 04-August-05			jGovi	217.2900	216.4440	217.2930	216.4440	0.00
11/04/2005	GOVI On 03-November-05			jGovi	221.2700	220.3200	221.2690	220.3200	0.00
11/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	4472	4242	4472	4242	0.00
11/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	71552	4242	71552	4242	0.00
11/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	9019	7647	9019	7647	0.00
11/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	75539	7647	75539	7647	0.00
11/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	16952	14952	16952	14952	0.00
11/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	84512	14952	84512	14952	0.00
11/04/2005	J152 On 28-February-06			jSwap	7.5600	7.5850	0.0006	0.0008	0.00
11/04/2005	J153 On 31-August-10			jSwap	8.5400	8.6336	0.0456	0.0496	0.00
11/04/2005	J157 On 15-September-15			jSwap	8.8300	8.9011	0.0910	0.0956	0.00
11/04/2005	J186 On 21-December-26			jSwap	8.3500	8.4723	0.0858	0.0972	0.00
11/04/2005	J194 On 28-February-08			jSwap	8.1500	8.2163	0.0171	0.0189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/04/2005	J201 On 22-December-14			jSwap	8.7700	8.8448	0.0863	0.0909	0.00
11/04/2005	J203 On 15-September-17			jSwap	8.7100	8.8581	0.0917	0.1024	0.00
11/04/2005	JBAR On 16-March-05			jBar	7.5900	7.5930	0.0000	0.0000	0.00
11/04/2005	JFRA On 02-February-06			jFra	7.6200	7.7250	0.0187	0.0189	0.00
11/04/2005	JFRA On 05-May-05			jFra	7.6400	7.6400	0.0187	0.0187	0.00
11/04/2005	JFRA On 04-May-06			jFra	7.8700	7.9870	0.0193	0.0195	0.00
11/04/2005	JFRA On 04-August-05			jFra	7.3800	7.3960	0.0181	0.0181	0.00
11/04/2005	JFRA On 03-August-06			jFra	8.0900	8.2480	0.0198	0.0202	0.00
11/04/2005	JFRA On 03-November-05			jFra	7.4800	7.5170	0.0183	0.0184	0.00
11/04/2005	JFRA On 02-November-06			jFra	8.4100	8.4820	0.0205	0.0207	0.00
11/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1997	2169	1997	2169	0.00
11/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1090	2169	1090	2169	0.00
11/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	945	959	945	959	0.00
11/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	3	959	3	959	0.00
11/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	3048	3263	3048	3263	0.00
11/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	916	3263	916	3263	0.00
11/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	778	810	778	810	0.00
11/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	458	810	458	810	0.00
11/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	3613	3906	3613	3906	0.00
11/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	946	3906	946	3906	0.00
11/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1403	1471	1403	1471	0.00
11/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	842	1471	842	1471	0.00
11/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	4363	4515	4363	4515	0.00
11/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	929	4515	929	4515	0.00
11/04/2005	JN02 On 05-May-05			jNote	7.8800	7.9350	0.1444	0.1454	0.00
11/04/2005	JN02 On 04-August-05			jNote	8.0000	8.0700	0.1464	0.1477	0.00
11/04/2005	JN02 On 03-November-05			jNote	8.1700	8.2520	0.1494	0.1507	0.00
11/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	7460	8468	7460	8468	0.00
11/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	550	8468	550	8468	0.00
11/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	12109	13176	12109	13176	0.00
11/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	3025	13176	3025	13176	0.00
11/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	16821	17934	16821	17934	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
11/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	4521	17934	4521	17934	0.00
11/04/2005	JN05 On 05-May-05			jNote	8.4600	8.5560	0.3446	0.3477	0.00
11/04/2005	JN05 On 04-August-05			jNote	8.5400	8.6390	0.3469	0.3503	0.00
11/04/2005	JN05 On 03-November-05			jNote	8.6300	8.7390	0.3497	0.3531	0.00
11/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	19585	23152	19585	23152	0.00
11/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	733	23152	733	23152	0.00
11/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	27051	30338	27051	30338	0.00
11/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	5235	30338	5235	30338	0.00
11/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	33857	37132	33857	37132	0.00
11/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	8219	37132	8219	37132	0.00
11/04/2005	JN10 On 05-May-05			jNote	8.7600	8.8320	0.5848	0.5874	0.00
11/04/2005	JN10 On 04-August-05			jNote	8.8000	8.8780	0.5857	0.5887	0.00
11/04/2005	JN10 On 03-November-05			jNote	8.8500	8.9330	0.5867	0.5901	0.00
11/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	51061	55417	51061	55417	0.00
11/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	88	55417	88	55417	0.00
11/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	57230	61491	57230	61491	0.00
11/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	3741	61491	3741	61491	0.00
11/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	64369	68830	64369	68830	0.00
11/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	8022	68830	8022	68830	0.00
11/04/2005	JROD On 31-January-06			jRod	7.4900	7.4900	0.0050	0.0049	0.00
11/04/2005	JROD On 28-February-06			jRod	7.5300	7.5280	0.0046	0.0045	0.00
11/04/2005	JROD On 31-March-06			jRod	7.5700	7.5660	0.0042	0.0042	0.00
11/04/2005	JROD On 29-April-05			jRod	7.2500	7.2560	0.0006	0.0006	0.00
11/04/2005	JROD On 31-May-05			jRod	7.3900	7.4000	0.0015	0.0015	0.00
11/04/2005	JROD On 30-June-05			jRod	7.5400	7.5550	0.0001	0.0001	0.00
11/04/2005	JROD On 29-July-05			jRod	7.4500	7.4500	0.0003	0.0002	0.00
11/04/2005	JROD On 31-August-05			jRod	7.4900	7.4940	0.0000	0.0000	0.00
11/04/2005	JROD On 30-September-05			jRod	7.5200	7.5250	0.0001	0.0001	0.00
11/04/2005	JROD On 31-October-05			jRod	7.4500	7.4480	0.0004	0.0004	0.00
11/04/2005	JROD On 30-November-05			jRod	7.4800	7.4820	0.0001	0.0001	0.00
11/04/2005	JROD On 30-December-05			jRod	7.5200	7.5260	0.0002	0.0002	0.00
11/04/2005	R152 On 05-May-05			Bond Future	7.2600	7.2600	105.9431	105.9415	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
11/04/2005	R152 On 04-August-05			Bond Future	7.0300	7.0310	107.9763	107.9735	0.00
11/04/2005	R152 On 03-November-05			Bond Future	6.9000	6.9160	103.8016	103.7972	0.00
11/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	212	248	212	248	0.00
11/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	2271	248	2271	248	0.00
11/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	4328	4319	4328	4319	0.00
11/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	344	4319	344	4319	0.00
11/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1154	1148	1154	1148	0.00
11/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1629	1148	1629	1148	0.00
11/04/2005	R153 On 05-May-05			Bond Future	8.2100	8.2870	122.7491	122.3876	1.00
11/04/2005	R153 On 04-August-05			Bond Future	8.2400	8.3230	125.1067	124.7340	0.00
11/04/2005	R153 On 03-November-05			Bond Future	8.3100	8.3990	120.7290	120.3478	0.00
11/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	759	626	759	626	0.00
11/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	22988	626	22988	626	0.00
11/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	6155	5416	6155	5416	0.00
11/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	28791	5416	28791	5416	0.00
11/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	9594	8684	9594	8684	0.00
11/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	34272	8684	34272	8684	0.00
11/04/2005	R157 On 05-May-05			Bond Future	8.6100	8.7030	135.0711	134.3154	0.00
11/04/2005	R157 On 04-August-05			Bond Future	8.6500	8.7420	137.6574	136.8941	0.00
11/04/2005	R157 On 03-November-05			Bond Future	8.7100	8.8050	133.2722	132.4878	0.00
11/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	385	289	385	289	0.00
11/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	52117	289	52117	289	0.00
11/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	32906	29190	32906	29190	0.00
11/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	24632	28549	24632	28549	100.00
11/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	12398	10865	12398	10865	0.00
11/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	69579	10865	69579	10865	0.00
11/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	6824	0	6824	0	0.00
11/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	60467	0	60467	0	0.00
11/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	45430	40912	45430	40912	0.00
11/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	17371	20486	17371	20486	0.00
11/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	59483	54259	59483	54259	0.00
11/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	12048	14457	12048	14457	0.00
11/04/2005	R186 On 05-May-05			Bond Future	7.9500	8.0390	130.1730	129.0611	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
11/04/2005	R186 On 05-May-05			Bond Future	7.9500	8.0390	130.1730	129.0611	0.00
11/04/2005	R186 On 04-August-05			Bond Future	7.9600	8.0480	127.3632	126.2347	0.00
11/04/2005	R186 On 03-November-05			Bond Future	7.9700	8.0690	129.6115	128.4567	0.00
11/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	1223	1009	1223	1009	0.00
11/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	1223	1009	1223	1009	0.00
11/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	91825	1009	91825	1009	0.00
11/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	91825	1009	91825	1009	0.00
11/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	16712	14520	16712	14520	0.00
11/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	107612	14520	107612	14520	0.00
11/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	30453	27421	30453	27421	0.00
11/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	122977	27421	122977	27421	0.00
11/04/2005	R194 On 05-May-05			Bond Future	7.9000	7.9550	107.1049	106.9618	0.00
11/04/2005	R194 On 04-August-05			Bond Future	7.9200	7.9780	109.1619	109.0144	0.00
11/04/2005	R194 On 03-November-05			Bond Future	8.0000	8.0730	106.0210	105.8700	0.00
11/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	723	670	723	670	0.00
11/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	10990	670	10990	670	0.00
11/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	4350	4035	4350	4035	0.00
11/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	14134	4035	14134	4035	0.00
11/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	6152	5789	6152	5789	0.00
11/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	16908	5789	16908	5789	0.00
11/04/2005	R201 On 05-May-05			Bond Future	8.6100	8.6930	104.2715	103.7152	0.00
11/04/2005	R201 On 04-August-05			Bond Future	8.6400	8.7330	101.8544	101.2841	0.00
11/04/2005	R201 On 03-November-05			Bond Future	8.7000	8.7920	103.6467	103.0703	0.00
11/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	305	239	305	239	0.00
11/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	40744	239	40744	239	0.00
11/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	5375	4568	5375	4568	0.00
11/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	47387	4568	47387	4568	0.00
11/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	9760	8660	9760	8660	0.00
11/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	54505	8660	54505	8660	0.00
11/04/2005	R203 On 05-May-05			Bond Future	8.5900	8.6800	98.6505	98.0180	0.00
11/04/2005	R203 On 04-August-05			Bond Future	8.6200	8.7110	100.5435	99.8983	0.00
11/04/2005	R203 On 03-November-05			Bond Future	8.6700	8.7610	98.1470	97.4909	0.00
11/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	481	375	481	375	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
11/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	45746	375	45746	375	0.00
11/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	7097	6078	7097	6078	0.00
11/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	53865	6078	53865	6078	0.00
11/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	12744	11324	12744	11324	0.00
11/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	62326	11324	62326	11324	0.00
12/04/2005	GOVI On 05-May-05			jGovi	213.2100	213.3690	213.2070	213.3690	5.00
12/04/2005	GOVI On 04-August-05			jGovi	217.1300	217.2930	217.1290	217.2930	0.00
12/04/2005	GOVI On 03-November-05			jGovi	221.1000	221.2690	221.1030	221.2690	0.00
12/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	3955	4472	3955	4472	0.00
12/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	73905	4472	73905	4472	0.00
12/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	8311	9019	8311	9019	0.00
12/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	77771	9019	77771	9019	0.00
12/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	15985	16952	15985	16952	0.00
12/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	86445	16952	86445	16952	0.00
12/04/2005	J152 On 28-February-06			jSwap	7.5800	7.5649	0.0008	0.0006	0.00
12/04/2005	J153 On 31-August-10			jSwap	8.5600	8.5402	0.0464	0.0456	0.00
12/04/2005	J157 On 15-September-15			jSwap	8.8300	8.8285	0.0913	0.0910	0.00
12/04/2005	J186 On 21-December-26			jSwap	8.4100	8.3488	0.0914	0.0858	0.00
12/04/2005	J194 On 28-February-08			jSwap	8.1600	8.1471	0.0174	0.0171	0.00
12/04/2005	J201 On 22-December-14			jSwap	8.7700	8.7721	0.0864	0.0863	0.00
12/04/2005	J203 On 15-September-17			jSwap	8.7900	8.7102	0.0980	0.0917	0.00
12/04/2005	JBAR On 16-March-05			jBar	7.5900	7.5930	0.0000	0.0000	0.00
12/04/2005	JFRA On 02-February-06			jFra	7.6700	7.6210	0.0188	0.0187	0.00
12/04/2005	JFRA On 05-May-05			jFra	7.6400	7.6350	0.0187	0.0187	0.00
12/04/2005	JFRA On 04-May-06			jFra	7.9100	7.8720	0.0193	0.0193	0.00
12/04/2005	JFRA On 04-August-05			jFra	7.4200	7.3810	0.0182	0.0181	0.00
12/04/2005	JFRA On 03-August-06			jFra	8.1300	8.0910	0.0199	0.0198	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
12/04/2005	JFRA On 03-November-05			jFra	7.5100	7.4790	0.0184	0.0183	0.00
12/04/2005	JFRA On 02-November-06			jFra	8.3800	8.4060	0.0205	0.0205	0.00
12/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	2072	1997	2072	1997	0.00
12/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1047	1997	1047	1997	0.00
12/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	945	945	945	945	0.00
12/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	3	945	3	945	0.00
12/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	3109	3048	3109	3048	0.00
12/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	891	3048	891	3048	0.00
12/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	827	778	827	778	0.00
12/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	420	778	420	778	0.00
12/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	3674	3613	3674	3613	0.00
12/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	913	3613	913	3613	0.00
12/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1441	1403	1441	1403	0.00
12/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	810	1403	810	1403	0.00
12/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	4297	4363	4297	4363	0.00
12/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	934	4363	934	4363	0.00
12/04/2005	JN02 On 05-May-05			jNote	7.8900	7.8770	0.1445	0.1444	0.00
12/04/2005	JN02 On 04-August-05			jNote	8.0100	7.9960	0.1466	0.1464	0.00
12/04/2005	JN02 On 03-November-05			jNote	8.1800	8.1730	0.1495	0.1494	0.00
12/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	7542	7460	7542	7460	0.00
12/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	487	7460	487	7460	0.00
12/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	12223	12109	12223	12109	0.00
12/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	2922	12109	2922	12109	0.00
12/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	16832	16821	16832	16821	0.00
12/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	4424	16821	4424	16821	0.00
12/04/2005	JN05 On 05-May-05			jNote	8.4800	8.4630	0.3451	0.3446	0.00
12/04/2005	JN05 On 04-August-05			jNote	8.5600	8.5370	0.3475	0.3469	0.00
12/04/2005	JN05 On 03-November-05			jNote	8.6500	8.6330	0.3504	0.3497	0.00
12/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	19988	19585	19988	19585	0.00
12/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	612	19585	612	19585	0.00
12/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	27543	27051	27543	27051	0.00
12/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	4961	27051	4961	27051	0.00
12/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	34345	33857	34345	33857	0.00
12/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	7904	33857	7904	33857	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
12/04/2005	JN10 On 05-May-05			jNote	8.7600	8.7640	0.5846	0.5848	0.00
12/04/2005	JN10 On 04-August-05			jNote	8.8100	8.8040	0.5859	0.5857	0.00
12/04/2005	JN10 On 03-November-05			jNote	8.8600	8.8500	0.5874	0.5867	0.00
12/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	50911	51061	50911	51061	0.00
12/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	72	51061	72	51061	0.00
12/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	57280	57230	57280	57230	0.00
12/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	3592	57230	3592	57230	0.00
12/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	64753	64369	64753	64369	0.00
12/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	7741	64369	7741	64369	0.00
12/04/2005	JROD On 31-January-06			jRod	7.4900	7.4880	0.0050	0.0050	0.00
12/04/2005	JROD On 28-February-06			jRod	7.5300	7.5260	0.0046	0.0046	0.00
12/04/2005	JROD On 31-March-06			jRod	7.5600	7.5650	0.0042	0.0042	0.00
12/04/2005	JROD On 29-April-05			jRod	7.2500	7.2490	0.0006	0.0006	0.00
12/04/2005	JROD On 31-May-05			jRod	7.3900	7.3890	0.0015	0.0015	0.00
12/04/2005	JROD On 30-June-05			jRod	7.5400	7.5420	0.0001	0.0001	0.00
12/04/2005	JROD On 29-July-05			jRod	7.4400	7.4450	0.0003	0.0003	0.00
12/04/2005	JROD On 31-August-05			jRod	7.4900	7.4900	0.0001	0.0000	0.00
12/04/2005	JROD On 30-September-05			jRod	7.5200	7.5210	0.0001	0.0001	0.00
12/04/2005	JROD On 31-October-05			jRod	7.4500	7.4460	0.0004	0.0004	0.00
12/04/2005	JROD On 30-November-05			jRod	7.4800	7.4800	0.0001	0.0001	0.00
12/04/2005	JROD On 30-December-05			jRod	7.5200	7.5240	0.0002	0.0002	0.00
12/04/2005	R152 On 05-May-05			Bond Future	7.2800	7.2580	105.9272	105.9431	0.00
12/04/2005	R152 On 04-August-05			Bond Future	7.0600	7.0260	107.9602	107.9763	0.00
12/04/2005	R152 On 03-November-05			Bond Future	6.9400	6.9020	103.7898	103.8016	0.00
12/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	172	212	172	212	0.00
12/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	2391	212	2391	212	0.00
12/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	4191	4328	4191	4328	0.00
12/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	368	4328	368	4328	0.00
12/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1102	1154	1102	1154	0.00
12/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1695	1154	1695	1154	0.00
12/04/2005	R153 On 05-May-05			Bond Future	8.2300	8.2110	122.6539	122.7491	1.00
12/04/2005	R153 On 04-August-05			Bond Future	8.2600	8.2410	125.0111	125.1067	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
12/04/2005	R153 On 03-November-05			Bond Future	8.3300	8.3110	120.6336	120.7290	0.00
12/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	603	759	603	759	0.00
12/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	23784	759	23784	759	0.00
12/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	5811	6155	5811	6155	0.00
12/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	29403	6155	29403	6155	0.00
12/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	9215	9594	9215	9594	0.00
12/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	34848	9594	34848	9594	0.00
12/04/2005	R157 On 05-May-05			Bond Future	8.6400	8.6110	134.8240	135.0711	0.00
12/04/2005	R157 On 04-August-05			Bond Future	8.6800	8.6470	137.4076	137.6574	0.00
12/04/2005	R157 On 03-November-05			Bond Future	8.7400	8.7050	133.0205	133.2722	0.00
12/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	265	385	265	385	0.00
12/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	54468	385	54468	385	0.00
12/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	31409	32906	31409	32906	0.00
12/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	25633	24632	25633	24632	100.00
12/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	11601	12398	11601	12398	0.00
12/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	71298	12398	71298	12398	0.00
12/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	6227	0	6227	0	0.00
12/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	62368	0	62368	0	0.00
12/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	43680	45430	43680	45430	0.00
12/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	18119	17371	18119	17371	0.00
12/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	57726	59483	57726	59483	0.00
12/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	12589	12048	12589	12048	0.00
12/04/2005	R186 On 05-May-05			Bond Future	7.9900	7.9480	129.6824	130.1730	0.00
12/04/2005	R186 On 05-May-05			Bond Future	7.9900	7.9480	129.6824	130.1730	0.00
12/04/2005	R186 On 04-August-05			Bond Future	8.0000	7.9550	126.8638	127.3632	0.00
12/04/2005	R186 On 03-November-05			Bond Future	8.0200	7.9730	129.1043	129.6115	0.00
12/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	925	1223	925	1223	0.00
12/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	925	1223	925	1223	0.00
12/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	96434	1223	96434	1223	0.00
12/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	96434	1223	96434	1223	0.00
12/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	15753	16712	15753	16712	0.00
12/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	111648	16712	111648	16712	0.00
12/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	29346	30453	29346	30453	0.00
12/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	126942	30453	126942	30453	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
12/04/2005	R194 On 05-May-05			Bond Future	7.9100	7.8990	107.0793	107.1049	0.00
12/04/2005	R194 On 04-August-05			Bond Future	7.9300	7.9150	109.1362	109.1619	0.00
12/04/2005	R194 On 03-November-05			Bond Future	8.0100	8.0020	105.9997	106.0210	0.00
12/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	630	723	630	723	0.00
12/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	11153	723	11153	723	0.00
12/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	4202	4350	4202	4350	0.00
12/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	14244	4350	14244	4350	0.00
12/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	6005	6152	6005	6152	0.00
12/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	16973	6152	16973	6152	0.00
12/04/2005	R201 On 05-May-05			Bond Future	8.6400	8.6070	104.0770	104.2715	0.00
12/04/2005	R201 On 04-August-05			Bond Future	8.6700	8.6430	101.6575	101.8544	0.00
12/04/2005	R201 On 03-November-05			Bond Future	8.7300	8.6990	103.4541	103.6467	0.00
12/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	209	305	209	305	0.00
12/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	42593	305	42593	305	0.00
12/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	4875	5375	4875	5375	0.00
12/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	48856	5375	48856	5375	0.00
12/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	9163	9760	9163	9760	0.00
12/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	55834	9760	55834	9760	0.00
12/04/2005	R203 On 05-May-05			Bond Future	8.6200	8.5940	98.4661	98.6505	0.00
12/04/2005	R203 On 04-August-05			Bond Future	8.6500	8.6220	100.3544	100.5435	0.00
12/04/2005	R203 On 03-November-05			Bond Future	8.7000	8.6690	97.9610	98.1470	0.00
12/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	361	481	361	481	0.00
12/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	47470	481	47470	481	0.00
12/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	6637	7097	6637	7097	0.00
12/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	55296	7097	55296	7097	0.00
12/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	12203	12744	12203	12744	0.00
12/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	63646	12744	63646	12744	0.00
13/04/2005	GOVI On 05-May-05			jGovi	213.0800	213.2070	213.0770	213.2070	5.00
13/04/2005	GOVI On 04-August-05			jGovi	217.0000	217.1290	216.9970	217.1290	0.00
13/04/2005	GOVI On 03-November-05			jGovi	220.9700	221.1030	220.9710	221.1030	0.00
13/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	4442	3955	4442	3955	0.00
13/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	68102	3955	68102	3955	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
13/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	9493	8311	9493	8311	0.00
13/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	72543	8311	72543	8311	0.00
13/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	17587	15985	17587	15985	0.00
13/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	81557	15985	81557	15985	0.00
13/04/2005	J152 On 28-February-06			jSwap	7.5700	7.5847	0.0007	0.0008	0.00
13/04/2005	J153 On 31-August-10			jSwap	8.5000	8.5576	0.0439	0.0464	0.00
13/04/2005	J157 On 15-September-15			jSwap	8.7800	8.8336	0.0876	0.0913	0.00
13/04/2005	J186 On 21-December-26			jSwap	8.3500	8.4086	0.0859	0.0914	0.00
13/04/2005	J194 On 28-February-08			jSwap	8.1000	8.1593	0.0159	0.0174	0.00
13/04/2005	J201 On 22-December-14			jSwap	8.7200	8.7742	0.0830	0.0864	0.00
13/04/2005	J203 On 15-September-17			jSwap	8.7300	8.7938	0.0938	0.0980	0.00
13/04/2005	JBAR On 16-March-05			jBar	7.5900	7.5930	0.0000	0.0000	0.00
13/04/2005	JFRA On 02-February-06			jFra	7.6100	7.6690	0.0186	0.0188	0.00
13/04/2005	JFRA On 05-May-05			jFra	7.6300	7.6350	0.0187	0.0187	0.00
13/04/2005	JFRA On 04-May-06			jFra	7.8400	7.9070	0.0192	0.0193	0.00
13/04/2005	JFRA On 04-August-05			jFra	7.4000	7.4160	0.0181	0.0182	0.00
13/04/2005	JFRA On 03-August-06			jFra	8.0600	8.1300	0.0197	0.0199	0.00
13/04/2005	JFRA On 03-November-05			jFra	7.4800	7.5080	0.0183	0.0184	0.00
13/04/2005	JFRA On 02-November-06			jFra	8.2900	8.3770	0.0202	0.0205	0.00
13/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1979	2072	1979	2072	0.00
13/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1088	2072	1088	2072	0.00
13/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	937	945	937	945	0.00
13/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	2	945	2	945	0.00
13/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2982	3109	2982	3109	0.00
13/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	931	3109	931	3109	0.00
13/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	789	827	789	827	0.00
13/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	434	827	434	827	0.00
13/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	3529	3674	3529	3674	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
13/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	949	3674	949	3674	0.00
13/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1397	1441	1397	1441	0.00
13/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	827	1441	827	1441	0.00
13/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	4126	4297	4126	4297	0.00
13/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	975	4297	975	4297	0.00
13/04/2005	JN02 On 05-May-05			jNote	7.8300	7.8850	0.1436	0.1445	0.00
13/04/2005	JN02 On 04-August-05			jNote	7.9400	8.0080	0.1455	0.1466	0.00
13/04/2005	JN02 On 03-November-05			jNote	8.1100	8.1790	0.1482	0.1495	0.00
13/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	6678	7542	6678	7542	0.00
13/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	592	7542	592	7542	0.00
13/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	11332	12223	11332	12223	0.00
13/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	3199	12223	3199	12223	0.00
13/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	15821	16832	15821	16832	0.00
13/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	4758	16832	4758	16832	0.00
13/04/2005	JN05 On 05-May-05			jNote	8.4200	8.4760	0.3431	0.3451	0.00
13/04/2005	JN05 On 04-August-05			jNote	8.4900	8.5560	0.3455	0.3475	0.00
13/04/2005	JN05 On 03-November-05			jNote	8.5900	8.6530	0.3483	0.3504	0.00
13/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	17783	19988	17783	19988	0.00
13/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	786	19988	786	19988	0.00
13/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	25569	27543	25569	27543	0.00
13/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	5516	27543	5516	27543	0.00
13/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	32353	34345	32353	34345	0.00
13/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	8587	34345	8587	34345	0.00
13/04/2005	JN10 On 05-May-05			jNote	8.7000	8.7620	0.5822	0.5846	0.00
13/04/2005	JN10 On 04-August-05			jNote	8.7500	8.8070	0.5835	0.5859	0.00
13/04/2005	JN10 On 03-November-05			jNote	8.8000	8.8600	0.5848	0.5874	0.00
13/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	47188	50911	47188	50911	0.00
13/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	100	50911	100	50911	0.00
13/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	53933	57280	53933	57280	0.00
13/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	4104	57280	4104	57280	0.00
13/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	61526	64753	61526	64753	0.00
13/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	8544	64753	8544	64753	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
13/04/2005	JROD On 31-January-06			jRod	7.4900	7.4870	0.0050	0.0050	0.00
13/04/2005	JROD On 28-February-06			jRod	7.5200	7.5250	0.0046	0.0046	0.00
13/04/2005	JROD On 31-March-06			jRod	7.5600	7.5630	0.0042	0.0042	0.00
13/04/2005	JROD On 29-April-05			jRod	7.2400	7.2450	0.0006	0.0006	0.00
13/04/2005	JROD On 31-May-05			jRod	7.3800	7.3870	0.0015	0.0015	0.00
13/04/2005	JROD On 30-June-05			jRod	7.5300	7.5390	0.0001	0.0001	0.00
13/04/2005	JROD On 29-July-05			jRod	7.4400	7.4420	0.0003	0.0003	0.00
13/04/2005	JROD On 31-August-05			jRod	7.4900	7.4870	0.0001	0.0001	0.00
13/04/2005	JROD On 30-September-05			jRod	7.5200	7.5200	0.0001	0.0001	0.00
13/04/2005	JROD On 31-October-05			jRod	7.4400	7.4450	0.0004	0.0004	0.00
13/04/2005	JROD On 30-November-05			jRod	7.4800	7.4800	0.0002	0.0001	0.00
13/04/2005	JROD On 30-December-05			jRod	7.5200	7.5230	0.0002	0.0002	0.00
13/04/2005	R152 On 05-May-05			Bond Future	7.2700	7.2780	105.9335	105.9272	0.00
13/04/2005	R152 On 04-August-05			Bond Future	7.0400	7.0550	107.9663	107.9602	0.00
13/04/2005	R152 On 03-November-05			Bond Future	6.9300	6.9400	103.7944	103.7898	0.00
13/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	167	172	167	172	0.00
13/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	2321	172	2321	172	0.00
13/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	4231	4191	4231	4191	0.00
13/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	348	4191	348	4191	0.00
13/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1110	1102	1110	1102	0.00
13/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1656	1102	1656	1102	0.00
13/04/2005	R153 On 05-May-05			Bond Future	8.1700	8.2310	122.9543	122.6539	1.00
13/04/2005	R153 On 04-August-05			Bond Future	8.2000	8.2620	125.3119	125.0111	0.00
13/04/2005	R153 On 03-November-05			Bond Future	8.2600	8.3330	120.9376	120.6336	0.00
13/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	806	603	806	603	0.00
13/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	20984	603	20984	603	0.00
13/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	6507	5811	6507	5811	0.00
13/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	27091	5811	27091	5811	0.00
13/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	10033	9215	10033	9215	0.00
13/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	32625	9215	32625	9215	0.00
13/04/2005	R157 On 05-May-05			Bond Future	8.5800	8.6410	135.3354	134.8240	0.00
13/04/2005	R157 On 04-August-05			Bond Future	8.6100	8.6780	137.9320	137.4076	0.00
13/04/2005	R157 On 03-November-05			Bond Future	8.6700	8.7370	133.5483	133.0205	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
13/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	371	265	371	265	0.00
13/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	49461	265	49461	265	0.00
13/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	34207	31409	34207	31409	0.00
13/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	23187	25633	23187	25633	100.00
13/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	12780	11601	12780	11601	0.00
13/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	67199	11601	67199	11601	0.00
13/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	7129	0	7129	0	0.00
13/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	58026	0	58026	0	0.00
13/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	47023	43680	47023	43680	0.00
13/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	16218	18119	16218	18119	0.00
13/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	61335	57726	61335	57726	0.00
13/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	11154	12589	11154	12589	0.00
13/04/2005	R186 On 05-May-05			Bond Future	7.9300	7.9880	130.4194	129.6824	0.00
13/04/2005	R186 On 05-May-05			Bond Future	7.9300	7.9880	130.4194	129.6824	0.00
13/04/2005	R186 On 04-August-05			Bond Future	7.9300	7.9960	127.6202	126.8638	0.00
13/04/2005	R186 On 03-November-05			Bond Future	7.9500	8.0150	129.8785	129.1043	0.00
13/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	1146	925	1146	925	0.00
13/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	1146	925	1146	925	0.00
13/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	89284	925	89284	925	0.00
13/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	89284	925	89284	925	0.00
13/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	17288	15753	17288	15753	0.00
13/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	105619	15753	105619	15753	0.00
13/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	31391	29346	31391	29346	0.00
13/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	121244	29346	121244	29346	0.00
13/04/2005	R194 On 05-May-05			Bond Future	7.8600	7.9090	107.2149	107.0793	0.00
13/04/2005	R194 On 04-August-05			Bond Future	7.8700	7.9260	109.2722	109.1362	0.00
13/04/2005	R194 On 03-November-05			Bond Future	7.9500	8.0120	106.1360	105.9997	0.00
13/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	767	630	767	630	0.00
13/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	9933	630	9933	630	0.00
13/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	4572	4202	4572	4202	0.00
13/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	13254	4202	13254	4202	0.00
13/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	6403	6005	6403	6005	0.00
13/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	16009	6005	16009	6005	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
13/04/2005	R201 On 05-May-05			Bond Future	8.5800	8.6370	104.4470	104.0770	0.00
13/04/2005	R201 On 04-August-05			Bond Future	8.6200	8.6740	102.0328	101.6575	0.00
13/04/2005	R201 On 03-November-05			Bond Future	8.6700	8.7300	103.8336	103.4541	0.00
13/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	281	209	281	209	0.00
13/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	38966	209	38966	209	0.00
13/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	5509	4875	5509	4875	0.00
13/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	45738	4875	45738	4875	0.00
13/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	10009	9163	10009	9163	0.00
13/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	52885	9163	52885	9163	0.00
13/04/2005	R203 On 05-May-05			Bond Future	8.5600	8.6190	98.8873	98.4661	0.00
13/04/2005	R203 On 04-August-05			Bond Future	8.5900	8.6480	100.7843	100.3544	0.00
13/04/2005	R203 On 03-November-05			Bond Future	8.6300	8.6950	98.3983	97.9610	0.00
13/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	479	361	479	361	0.00
13/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	43376	361	43376	361	0.00
13/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	7464	6637	7464	6637	0.00
13/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	51825	6637	51825	6637	0.00
13/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	13278	12203	13278	12203	0.00
13/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	60348	12203	60348	12203	0.00
14/04/2005	GOVI On 05-May-05			jGovi	215.1400	213.0770	215.1390	213.0770	5.00
14/04/2005	GOVI On 04-August-05			jGovi	219.1000	216.9970	219.0980	216.9970	0.00
14/04/2005	GOVI On 03-November-05			jGovi	223.1100	220.9710	223.1100	220.9710	0.00
14/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	6782	4442	6782	4442	0.00
14/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	54902	4442	54902	4442	0.00
14/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	13792	9493	13792	9493	0.00
14/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	61132	9493	61132	9493	0.00
14/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	22496	17587	22496	17587	0.00
14/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	72096	17587	72096	17587	0.00
14/04/2005	J152 On 28-February-06			jSwap	7.3100	7.5693	0.0019	0.0007	0.00
14/04/2005	J153 On 31-August-10			jSwap	8.2900	8.4987	0.0350	0.0439	0.00
14/04/2005	J157 On 15-September-15			jSwap	8.6300	8.7752	0.0785	0.0876	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
14/04/2005	J186 On 21-December-26			jSwap	8.2700	8.3501	0.0780	0.0859	0.00
14/04/2005	J194 On 28-February-08			jSwap	7.8200	8.1015	0.0084	0.0159	0.00
14/04/2005	J201 On 22-December-14			jSwap	8.5800	8.7202	0.0741	0.0830	0.00
14/04/2005	J203 On 15-September-17			jSwap	8.5900	8.7346	0.0838	0.0938	0.00
14/04/2005	JBAR On 16-March-05			jBar	7.5900	7.5930	0.0000	0.0000	0.00
14/04/2005	JFRA On 02-February-06			jFra	7.2100	7.6140	0.0176	0.0186	0.00
14/04/2005	JFRA On 05-May-05			jFra	7.5900	7.6320	0.0186	0.0187	0.00
14/04/2005	JFRA On 04-May-06			jFra	7.4400	7.8390	0.0182	0.0192	0.00
14/04/2005	JFRA On 04-August-05			jFra	6.9000	7.3950	0.0169	0.0181	0.00
14/04/2005	JFRA On 03-August-06			jFra	7.6500	8.0560	0.0187	0.0197	0.00
14/04/2005	JFRA On 03-November-05			jFra	7.0800	7.4830	0.0173	0.0183	0.00
14/04/2005	JFRA On 02-November-06			jFra	7.8800	8.2900	0.0193	0.0202	0.00
14/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1504	1979	1504	1979	0.00
14/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1612	1979	1612	1979	0.00
14/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	838	937	838	937	0.00
14/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	3	937	3	937	0.00
14/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2436	2982	2436	2982	0.00
14/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1364	2982	1364	2982	0.00
14/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	358	789	358	789	0.00
14/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1216	789	1216	789	0.00
14/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2960	3529	2960	3529	0.00
14/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1374	3529	1374	3529	0.00
14/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	957	1397	957	1397	0.00
14/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1376	1397	1376	1397	0.00
14/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3525	4126	3525	4126	0.00
14/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1373	4126	1373	4126	0.00
14/04/2005	JN02 On 05-May-05			jNote	7.4700	7.8320	0.1375	0.1436	0.00
14/04/2005	JN02 On 04-August-05			jNote	7.5600	7.9440	0.1391	0.1455	0.00
14/04/2005	JN02 On 03-November-05			jNote	7.7700	8.1050	0.1426	0.1482	0.00
14/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	2444	6678	2444	6678	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
14/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	2959	6678	2959	6678	0.00
14/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	7436	11332	7436	11332	0.00
14/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6313	11332	6313	11332	0.00
14/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	12282	15821	12282	15821	0.00
14/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7416	15821	7416	15821	0.00
14/04/2005	JN05 On 05-May-05			jNote	8.2000	8.4170	0.3363	0.3431	0.00
14/04/2005	JN05 On 04-August-05			jNote	8.2700	8.4930	0.3387	0.3455	0.00
14/04/2005	JN05 On 03-November-05			jNote	8.3900	8.5860	0.3423	0.3483	0.00
14/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	10611	17783	10611	17783	0.00
14/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	2570	17783	2570	17783	0.00
14/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	19770	25569	19770	25569	0.00
14/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	8793	25569	8793	25569	0.00
14/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	27395	32353	27395	32353	0.00
14/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	11681	32353	11681	32353	0.00
14/04/2005	JN10 On 05-May-05			jNote	8.5600	8.7040	0.5774	0.5822	0.00
14/04/2005	JN10 On 04-August-05			jNote	8.6000	8.7470	0.5788	0.5835	0.00
14/04/2005	JN10 On 03-November-05			jNote	8.6700	8.7970	0.5806	0.5848	0.00
14/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	38157	47188	38157	47188	0.00
14/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	320	47188	320	47188	0.00
14/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	46571	53933	46571	53933	0.00
14/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	6069	53933	6069	53933	0.00
14/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	55539	61526	55539	61526	0.00
14/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	10858	61526	10858	61526	0.00
14/04/2005	JROD On 31-January-06			jRod	7.4800	7.4850	0.0050	0.0050	0.00
14/04/2005	JROD On 28-February-06			jRod	7.5200	7.5240	0.0046	0.0046	0.00
14/04/2005	JROD On 31-March-06			jRod	7.5600	7.5620	0.0042	0.0042	0.00
14/04/2005	JROD On 29-April-05			jRod	7.2400	7.2430	0.0006	0.0006	0.00
14/04/2005	JROD On 31-May-05			jRod	7.3700	7.3820	0.0016	0.0015	0.00
14/04/2005	JROD On 30-June-05			jRod	7.5300	7.5340	0.0001	0.0001	0.00
14/04/2005	JROD On 29-July-05			jRod	7.4400	7.4400	0.0003	0.0003	0.00
14/04/2005	JROD On 31-August-05			jRod	7.4900	7.4860	0.0001	0.0001	0.00
14/04/2005	JROD On 30-September-05			jRod	7.5200	7.5190	0.0001	0.0001	0.00
14/04/2005	JROD On 31-October-05			jRod	7.4400	7.4440	0.0004	0.0004	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
14/04/2005	JROD On 30-November-05			jRod	7.4800	7.4780	0.0002	0.0002	0.00
14/04/2005	JROD On 30-December-05			jRod	7.5200	7.5210	0.0001	0.0002	0.00
14/04/2005	R152 On 05-May-05			Bond Future	6.9600	7.2700	106.1826	105.9335	0.00
14/04/2005	R152 On 04-August-05			Bond Future	6.6000	7.0440	108.2120	107.9663	0.00
14/04/2005	R152 On 03-November-05			Bond Future	6.3800	6.9250	103.9637	103.7944	0.00
14/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	1064	167	1064	167	0.00
14/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	728	167	728	167	0.00
14/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6488	4231	6488	4231	0.00
14/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	147	4231	147	4231	0.00
14/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	2066	1110	2066	1110	0.00
14/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	919	1110	919	1110	0.00
14/04/2005	R153 On 05-May-05			Bond Future	7.9700	8.1680	123.9240	122.9543	1.00
14/04/2005	R153 On 04-August-05			Bond Future	7.9800	8.1960	126.2940	125.3119	0.00
14/04/2005	R153 On 03-November-05			Bond Future	8.0600	8.2630	121.8471	120.9376	0.00
14/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	2555	806	2555	806	0.00
14/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	13035	806	13035	806	0.00
14/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	10208	6507	10208	6507	0.00
14/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	20971	6507	20971	6507	0.00
14/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	13649	10033	13649	10033	0.00
14/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	27146	10033	27146	10033	0.00
14/04/2005	R157 On 05-May-05			Bond Future	8.4700	8.5790	136.2576	135.3354	0.00
14/04/2005	R157 On 04-August-05			Bond Future	8.5000	8.6130	138.8588	137.9320	0.00
14/04/2005	R157 On 03-November-05			Bond Future	8.5600	8.6700	134.3893	133.5483	0.00
14/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	844	371	844	371	0.00
14/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	40710	371	40710	371	0.00
14/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	39619	34207	39619	34207	0.00
14/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	19331	23187	19331	23187	100.00
14/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	15536	12780	15536	12780	0.00
14/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	61546	12780	61546	12780	0.00
14/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	9605	0	9605	0	0.00
14/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	51235	0	51235	0	0.00
14/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	55359	47023	55359	47023	0.00
14/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	13286	16218	13286	16218	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
14/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	68436	61335	68436	61335	0.00
14/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	8987	11154	8987	11154	0.00
14/04/2005	R186 On 05-May-05			Bond Future	7.8600	7.9280	131.2379	130.4194	0.00
14/04/2005	R186 On 05-May-05			Bond Future	7.8600	7.9280	131.2379	130.4194	0.00
14/04/2005	R186 On 04-August-05			Bond Future	7.8700	7.9340	128.4456	127.6202	0.00
14/04/2005	R186 On 03-November-05			Bond Future	7.8900	7.9510	130.6111	129.8785	0.00
14/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	1510	1146	1510	1146	0.00
14/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	1510	1146	1510	1146	0.00
14/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	81464	1146	81464	1146	0.00
14/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	81464	1146	81464	1146	0.00
14/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	19354	17288	19354	17288	0.00
14/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	99430	17288	99430	17288	0.00
14/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	33653	31391	33653	31391	0.00
14/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	116181	31391	116181	31391	0.00
14/04/2005	R194 On 05-May-05			Bond Future	7.5600	7.8560	107.9764	107.2149	0.00
14/04/2005	R194 On 04-August-05			Bond Future	7.5400	7.8680	110.0408	109.2722	0.00
14/04/2005	R194 On 03-November-05			Bond Future	7.6200	7.9480	106.8360	106.1360	0.00
14/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	3033	767	3033	767	0.00
14/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	4585	767	4585	767	0.00
14/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	8099	4572	8099	4572	0.00
14/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	9095	4572	9095	4572	0.00
14/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	9627	6403	9627	6403	0.00
14/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	12233	6403	12233	6403	0.00
14/04/2005	R201 On 05-May-05			Bond Future	8.4700	8.5800	105.1727	104.4470	0.00
14/04/2005	R201 On 04-August-05			Bond Future	8.5000	8.6150	102.7631	102.0328	0.00
14/04/2005	R201 On 03-November-05			Bond Future	8.5600	8.6690	104.5038	103.8336	0.00
14/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	644	281	644	281	0.00
14/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	32072	281	32072	281	0.00
14/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	7451	5509	7451	5509	0.00
14/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	40377	5509	40377	5509	0.00
14/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	12182	10009	12182	10009	0.00
14/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	48356	10009	48356	10009	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
14/04/2005	R203 On 05-May-05			Bond Future	8.4500	8.5620	99.7149	98.8873	0.00
14/04/2005	R203 On 04-August-05			Bond Future	8.4800	8.5890	101.6148	100.7843	0.00
14/04/2005	R203 On 03-November-05			Bond Future	8.5300	8.6340	99.1718	98.3983	0.00
14/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	979	479	979	479	0.00
14/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	35601	479	35601	479	0.00
14/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	9725	7464	9725	7464	0.00
14/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	45781	7464	45781	7464	0.00
14/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	15810	13278	15810	13278	0.00
14/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	55145	13278	55145	13278	0.00
15/04/2005	GOVI On 05-May-05			jGovi	217.1500	215.1390	217.1470	215.1390	5.00
15/04/2005	GOVI On 04-August-05			jGovi	220.9400	219.0980	220.9400	219.0980	0.00
15/04/2005	GOVI On 03-November-05			jGovi	224.8400	223.1100	224.8360	223.1100	0.00
15/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	12043	6782	12043	6782	0.00
15/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	39933	6782	39933	6782	0.00
15/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	19363	13792	19363	13792	0.00
15/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	49203	13792	49203	13792	0.00
15/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	28209	22496	28209	22496	0.00
15/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	61089	22496	61089	22496	0.00
15/04/2005	J152 On 28-February-06			jSwap	7.1300	7.3058	0.0036	0.0019	0.00
15/04/2005	J153 On 31-August-10			jSwap	8.1200	8.2919	0.0275	0.0350	0.00
15/04/2005	J157 On 15-September-15			jSwap	8.4600	8.6349	0.0667	0.0785	0.00
15/04/2005	J186 On 21-December-26			jSwap	8.1000	8.2652	0.0618	0.0780	0.00
15/04/2005	J194 On 28-February-08			jSwap	7.6200	7.8180	0.0032	0.0084	0.00
15/04/2005	J201 On 22-December-14			jSwap	8.4200	8.5820	0.0638	0.0741	0.00
15/04/2005	J203 On 15-September-17			jSwap	8.4100	8.5947	0.0707	0.0838	0.00
15/04/2005	JBAR On 16-March-05			jBar	7.0000	7.5930	0.0000	0.0000	0.00
15/04/2005	JFRA On 02-February-06			jFra	7.0400	7.2060	0.0172	0.0176	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
15/04/2005	JFRA On 05-May-05			jFra	7.0300	7.5910	0.0172	0.0186	0.00
15/04/2005	JFRA On 04-May-06			jFra	7.2800	7.4380	0.0178	0.0182	0.00
15/04/2005	JFRA On 04-August-05			jFra	6.8300	6.9000	0.0168	0.0169	0.00
15/04/2005	JFRA On 03-August-06			jFra	7.5000	7.6480	0.0184	0.0187	0.00
15/04/2005	JFRA On 03-November-05			jFra	6.9000	7.0790	0.0169	0.0173	0.00
15/04/2005	JFRA On 02-November-06			jFra	7.8100	7.8800	0.0191	0.0193	0.00
15/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1292	1504	1292	1504	0.00
15/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1819	1504	1819	1504	0.00
15/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	74	838	74	838	0.00
15/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	610	838	610	838	0.00
15/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2184	2436	2184	2436	0.00
15/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1491	2436	1491	2436	0.00
15/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	281	358	281	358	0.00
15/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1301	358	1301	358	0.00
15/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2699	2960	2699	2960	0.00
15/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1475	2960	1475	2960	0.00
15/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	758	957	758	957	0.00
15/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1628	957	1628	957	0.00
15/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3356	3525	3356	3525	0.00
15/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1385	3525	1385	3525	0.00
15/04/2005	JN02 On 05-May-05			jNote	7.3000	7.4720	0.1346	0.1375	0.00
15/04/2005	JN02 On 04-August-05			jNote	7.4200	7.5610	0.1367	0.1391	0.00
15/04/2005	JN02 On 03-November-05			jNote	7.6000	7.7650	0.1397	0.1426	0.00
15/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	1158	2444	1158	2444	0.00
15/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	4921	2444	4921	2444	0.00
15/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	6021	7436	6021	7436	0.00
15/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7495	7436	7495	7436	0.00
15/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	10410	12282	10410	12282	0.00
15/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8626	12282	8626	12282	0.00
15/04/2005	JN05 On 05-May-05			jNote	8.0100	8.1960	0.3303	0.3363	0.00
15/04/2005	JN05 On 04-August-05			jNote	8.1000	8.2680	0.3333	0.3387	0.00
15/04/2005	JN05 On 03-November-05			jNote	8.2200	8.3850	0.3367	0.3423	0.00
15/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	5826	10611	5826	10611	0.00
15/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	5416	10611	5416	10611	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
15/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	15831	19770	15831	19770	0.00
15/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	11555	19770	11555	19770	0.00
15/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	23219	27395	23219	27395	0.00
15/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	14408	27395	14408	27395	0.00
15/04/2005	JN10 On 05-May-05			jNote	8.3800	8.5610	0.5697	0.5774	0.00
15/04/2005	JN10 On 04-August-05			jNote	8.4300	8.6020	0.5710	0.5788	0.00
15/04/2005	JN10 On 03-November-05			jNote	8.4800	8.6670	0.5724	0.5806	0.00
15/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	26974	38157	26974	38157	0.00
15/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	1144	38157	1144	38157	0.00
15/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	38104	46571	38104	46571	0.00
15/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	9110	46571	9110	46571	0.00
15/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	47381	55539	47381	55539	0.00
15/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	14725	55539	14725	55539	0.00
15/04/2005	JROD On 31-January-06			jRod	7.1200	7.4840	0.0086	0.0050	0.00
15/04/2005	JROD On 28-February-06			jRod	7.1100	7.5230	0.0086	0.0046	0.00
15/04/2005	JROD On 31-March-06			jRod	7.1000	7.5610	0.0086	0.0042	0.00
15/04/2005	JROD On 29-April-05			jRod	7.1500	7.2400	0.0008	0.0006	0.00
15/04/2005	JROD On 31-May-05			jRod	7.0800	7.3710	0.0023	0.0016	0.00
15/04/2005	JROD On 30-June-05			jRod	7.0200	7.5260	0.0012	0.0001	0.00
15/04/2005	JROD On 29-July-05			jRod	7.1000	7.4400	0.0019	0.0003	0.00
15/04/2005	JROD On 31-August-05			jRod	7.0900	7.4870	0.0020	0.0001	0.00
15/04/2005	JROD On 30-September-05			jRod	7.0700	7.5190	0.0021	0.0001	0.00
15/04/2005	JROD On 31-October-05			jRod	7.1100	7.4430	0.0028	0.0004	0.00
15/04/2005	JROD On 30-November-05			jRod	7.1100	7.4760	0.0029	0.0002	0.00
15/04/2005	JROD On 30-December-05			jRod	7.0900	7.5190	0.0030	0.0001	0.00
15/04/2005	R152 On 05-May-05			Bond Future	6.7500	6.9580	106.3459	106.1826	0.00
15/04/2005	R152 On 04-August-05			Bond Future	6.5700	6.6000	108.2281	108.2120	0.00
15/04/2005	R152 On 03-November-05			Bond Future	6.4700	6.3830	103.9359	103.9637	0.00
15/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2209	1064	2209	1064	0.00
15/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	240	1064	240	1064	0.00
15/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6627	6488	6627	6488	0.00
15/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	125	6488	125	6488	0.00
15/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1904	2066	1904	2066	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
15/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1035	2066	1035	2066	0.00
15/04/2005	R153 On 05-May-05			Bond Future	7.8000	7.9660	124.7235	123.9240	1.00
15/04/2005	R153 On 04-August-05			Bond Future	7.8400	7.9820	126.9328	126.2940	0.00
15/04/2005	R153 On 03-November-05			Bond Future	7.9200	8.0550	122.4422	121.8471	0.00
15/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	5227	2555	5227	2555	0.00
15/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	7712	2555	7712	2555	0.00
15/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	12871	10208	12871	10208	0.00
15/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	17246	10208	17246	10208	0.00
15/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	16124	13649	16124	13649	0.00
15/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	23671	13649	23671	13649	0.00
15/04/2005	R157 On 05-May-05			Bond Future	8.2700	8.4680	137.9162	136.2576	0.00
15/04/2005	R157 On 04-August-05			Bond Future	8.3200	8.4990	140.3568	138.8588	0.00
15/04/2005	R157 On 03-November-05			Bond Future	8.3800	8.5640	135.8587	134.3893	0.00
15/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	2848	844	2848	844	0.00
15/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	26128	844	26128	844	0.00
15/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	49407	39619	49407	39619	0.00
15/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	14139	19331	14139	19331	100.00
15/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	20551	15536	20551	15536	0.00
15/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	51867	15536	51867	15536	0.00
15/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	14094	0	14094	0	0.00
15/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	40742	0	40742	0	0.00
15/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	64509	55359	64509	55359	0.00
15/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	9456	13286	9456	13286	0.00
15/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	80664	68436	80664	68436	0.00
15/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	6235	8987	6235	8987	0.00
15/04/2005	R186 On 05-May-05			Bond Future	7.6600	7.8620	133.7432	131.2379	0.00
15/04/2005	R186 On 05-May-05			Bond Future	7.6600	7.8620	133.7432	131.2379	0.00
15/04/2005	R186 On 04-August-05			Bond Future	7.6800	7.8670	130.8066	128.4456	0.00
15/04/2005	R186 On 03-November-05			Bond Future	7.7000	7.8910	132.9623	130.6111	0.00
15/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	4143	1510	4143	1510	0.00
15/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	4143	1510	4143	1510	0.00
15/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	59043	1510	59043	1510	0.00
15/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	59043	1510	59043	1510	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
15/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	27105	19354	27105	19354	0.00
15/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	83570	19354	83570	19354	0.00
15/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	42984	33653	42984	33653	0.00
15/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	101999	33653	101999	33653	0.00
15/04/2005	R194 On 05-May-05			Bond Future	7.3900	7.5600	108.4090	107.9764	0.00
15/04/2005	R194 On 04-August-05			Bond Future	7.4200	7.5420	110.3255	110.0408	0.00
15/04/2005	R194 On 03-November-05			Bond Future	7.5100	7.6210	107.0815	106.8360	0.00
15/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	5248	3033	5248	3033	0.00
15/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	2474	3033	2474	3033	0.00
15/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	9410	8099	9410	8099	0.00
15/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	7558	8099	7558	8099	0.00
15/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	10689	9627	10689	9627	0.00
15/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	10840	9627	10840	9627	0.00
15/04/2005	R201 On 05-May-05			Bond Future	8.2700	8.4690	106.5176	105.1727	0.00
15/04/2005	R201 On 04-August-05			Bond Future	8.3100	8.5010	103.9826	102.7631	0.00
15/04/2005	R201 On 03-November-05			Bond Future	8.3700	8.5620	105.6956	104.5038	0.00
15/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	2256	644	2256	644	0.00
15/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	20234	644	20234	644	0.00
15/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	11078	7451	11078	7451	0.00
15/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	31809	7451	31809	7451	0.00
15/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	16209	12182	16209	12182	0.00
15/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	40465	12182	40465	12182	0.00
15/04/2005	R203 On 05-May-05			Bond Future	8.2500	8.4510	101.2072	99.7149	0.00
15/04/2005	R203 On 04-August-05			Bond Future	8.2900	8.4760	103.0028	101.6148	0.00
15/04/2005	R203 On 03-November-05			Bond Future	8.3400	8.5270	100.5363	99.1718	0.00
15/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	3147	979	3147	979	0.00
15/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	22845	979	22845	979	0.00
15/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	14394	9725	14394	9725	0.00
15/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	36570	9725	36570	9725	0.00
15/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	21070	15810	21070	15810	0.00
15/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	46760	15810	46760	15810	0.00
18/04/2005	GOVI On 05-May-05			jGovi	218.7000	217.1470	218.7030	217.1470	5.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2005	GOVI On 04-August-05			jGovi	222.5200	220.9400	222.5240	220.9400	0.00
18/04/2005	GOVI On 03-November-05			jGovi	226.4500	224.8360	226.4470	224.8360	0.00
18/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	15024	12043	15024	12043	0.00
18/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	28864	12043	28864	12043	0.00
18/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	24248	19363	24248	19363	0.00
18/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	39908	19363	39908	19363	0.00
18/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	32873	28209	32873	28209	0.00
18/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	52743	28209	52743	28209	0.00
18/04/2005	J152 On 28-February-06			jSwap	7.0700	7.1281	0.0041	0.0036	0.00
18/04/2005	J153 On 31-August-10			jSwap	8.2000	8.1191	0.0310	0.0275	0.00
18/04/2005	J157 On 15-September-15			jSwap	8.5300	8.4555	0.0715	0.0667	0.00
18/04/2005	J186 On 21-December-26			jSwap	8.3300	8.0971	0.0846	0.0618	0.00
18/04/2005	J194 On 28-February-08			jSwap	7.7000	7.6210	0.0052	0.0032	0.00
18/04/2005	J201 On 22-December-14			jSwap	8.4800	8.4246	0.0677	0.0638	0.00
18/04/2005	J203 On 15-September-17			jSwap	8.5900	8.4135	0.0839	0.0707	0.00
18/04/2005	JBAR On 16-March-05			jBar	0.0000	7.0000	0.0000	0.0000	0.00
18/04/2005	JFRA On 02-February-06			jFra	6.9200	7.0350	0.0170	0.0172	0.00
18/04/2005	JFRA On 05-May-05			jFra	7.0200	7.0310	0.0172	0.0172	0.00
18/04/2005	JFRA On 04-May-06			jFra	7.1300	7.2830	0.0175	0.0178	0.00
18/04/2005	JFRA On 04-August-05			jFra	6.7500	6.8340	0.0166	0.0168	0.00
18/04/2005	JFRA On 03-August-06			jFra	7.3800	7.5000	0.0181	0.0184	0.00
18/04/2005	JFRA On 03-November-05			jFra	6.8000	6.8950	0.0167	0.0169	0.00
18/04/2005	JFRA On 02-November-06			jFra	7.5600	7.8060	0.0185	0.0191	0.00
18/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1143	1292	1143	1292	0.00
18/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1949	1292	1949	1292	0.00
18/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	53	74	53	74	0.00
18/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	614	74	614	74	0.00
18/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1942	2184	1942	2184	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
18/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1613	2184	1613	2184	0.00
18/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	212	281	212	281	0.00
18/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1440	281	1440	281	0.00
18/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2479	2699	2479	2699	0.00
18/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1561	2699	1561	2699	0.00
18/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	652	758	652	758	0.00
18/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1753	758	1753	758	0.00
18/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2921	3356	2921	3356	0.00
18/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1545	3356	1545	3356	0.00
18/04/2005	JN02 On 05-May-05			jNote	7.1600	7.2960	0.1323	0.1346	0.00
18/04/2005	JN02 On 04-August-05			jNote	7.3400	7.4200	0.1355	0.1367	0.00
18/04/2005	JN02 On 03-November-05			jNote	7.5900	7.5970	0.1398	0.1397	0.00
18/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	454	1158	454	1158	0.00
18/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	6658	1158	6658	1158	0.00
18/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	5191	6021	5191	6021	0.00
18/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	8106	6021	8106	6021	0.00
18/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	10278	10410	10278	10410	0.00
18/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8566	10410	8566	10410	0.00
18/04/2005	JN05 On 05-May-05			jNote	8.0900	8.0100	0.3331	0.3303	0.00
18/04/2005	JN05 On 04-August-05			jNote	8.1900	8.1040	0.3365	0.3333	0.00
18/04/2005	JN05 On 03-November-05			jNote	8.3100	8.2150	0.3402	0.3367	0.00
18/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	7140	5826	7140	5826	0.00
18/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	3639	5826	3639	5826	0.00
18/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	17731	15831	17731	15831	0.00
18/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	9927	15831	9927	15831	0.00
18/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	25565	23219	25565	23219	0.00
18/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	12756	23219	12756	23219	0.00
18/04/2005	JN10 On 05-May-05			jNote	8.4400	8.3800	0.5725	0.5697	0.00
18/04/2005	JN10 On 04-August-05			jNote	8.5000	8.4280	0.5743	0.5710	0.00
18/04/2005	JN10 On 03-November-05			jNote	8.5700	8.4840	0.5764	0.5724	0.00
18/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	30507	26974	30507	26974	0.00
18/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	534	26974	534	26974	0.00
18/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	41366	38104	41366	38104	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
18/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	7650	38104	7650	38104	0.00
18/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	51131	47381	51131	47381	0.00
18/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	12924	47381	12924	47381	0.00
18/04/2005	JROD On 31-January-06			jRod	7.0900	7.1170	0.0088	0.0086	0.00
18/04/2005	JROD On 28-February-06			jRod	7.0800	7.1090	0.0089	0.0086	0.00
18/04/2005	JROD On 31-March-06			jRod	7.0700	7.0990	0.0090	0.0086	0.00
18/04/2005	JROD On 29-April-05			jRod	7.1500	7.1530	0.0008	0.0008	0.00
18/04/2005	JROD On 31-May-05			jRod	7.0700	7.0820	0.0023	0.0023	0.00
18/04/2005	JROD On 30-June-05			jRod	7.0200	7.0240	0.0012	0.0012	0.00
18/04/2005	JROD On 29-July-05			jRod	7.0900	7.0990	0.0020	0.0019	0.00
18/04/2005	JROD On 31-August-05			jRod	7.0800	7.0880	0.0021	0.0020	0.00
18/04/2005	JROD On 30-September-05			jRod	7.0500	7.0720	0.0022	0.0021	0.00
18/04/2005	JROD On 31-October-05			jRod	7.1000	7.1140	0.0030	0.0028	0.00
18/04/2005	JROD On 30-November-05			jRod	7.0800	7.1070	0.0031	0.0029	0.00
18/04/2005	JROD On 30-December-05			jRod	7.0700	7.0940	0.0032	0.0030	0.00
18/04/2005	R152 On 05-May-05			Bond Future	6.5000	6.7540	106.5531	106.3459	0.00
18/04/2005	R152 On 04-August-05			Bond Future	6.2100	6.5710	108.4315	108.2281	0.00
18/04/2005	R152 On 03-November-05			Bond Future	6.0300	6.4720	104.0734	103.9359	0.00
18/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	4057	2209	4057	2209	0.00
18/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	16	2209	16	2209	0.00
18/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	8562	6627	8562	6627	0.00
18/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	26	6627	26	6627	0.00
18/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	2751	1904	2751	1904	0.00
18/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	508	1904	508	1904	0.00
18/04/2005	R153 On 05-May-05			Bond Future	7.7000	7.8010	125.2212	124.7235	1.00
18/04/2005	R153 On 04-August-05			Bond Future	7.7400	7.8440	127.4264	126.9328	0.00
18/04/2005	R153 On 03-November-05			Bond Future	7.8300	7.9200	122.8631	122.4422	0.00
18/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	7156	5227	7156	5227	0.00
18/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	4665	5227	4665	5227	0.00
18/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	14859	12871	14859	12871	0.00
18/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	14299	12871	14299	12871	0.00
18/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	17714	16124	17714	16124	0.00
18/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	21051	16124	21051	16124	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
18/04/2005	R157 On 05-May-05			Bond Future	8.1300	8.2710	139.1293	137.9162	0.00
18/04/2005	R157 On 04-August-05			Bond Future	8.1700	8.3170	141.5837	140.3568	0.00
18/04/2005	R157 On 03-November-05			Bond Future	8.2400	8.3810	137.0061	135.8587	0.00
18/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	5191	2848	5191	2848	0.00
18/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	16341	2848	16341	2848	0.00
18/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	18101	14094	18101	14094	0.00
18/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	32480	14094	32480	14094	0.00
18/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	24402	20551	24402	20551	0.00
18/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	44243	20551	44243	20551	0.00
18/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	58027	49407	58027	49407	0.00
18/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	10490	14139	10490	14139	0.00
18/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	74140	64509	74140	64509	0.00
18/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	6818	9456	6818	9456	0.00
18/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	91073	80664	91073	80664	0.00
18/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	4375	6235	4375	6235	0.00
18/04/2005	R186 On 05-May-05			Bond Future	7.5200	7.6640	135.5740	133.7432	0.00
18/04/2005	R186 On 05-May-05			Bond Future	7.5200	7.6640	135.5740	133.7432	0.00
18/04/2005	R186 On 04-August-05			Bond Future	7.5400	7.6790	132.6610	130.8066	0.00
18/04/2005	R186 On 03-November-05			Bond Future	7.5600	7.7020	134.7603	132.9623	0.00
18/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	6459	4143	6459	4143	0.00
18/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	6459	4143	6459	4143	0.00
18/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	43052	4143	43052	4143	0.00
18/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	43052	4143	43052	4143	0.00
18/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	33086	27105	33086	27105	0.00
18/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	71008	27105	71008	27105	0.00
18/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	49516	42984	49516	42984	0.00
18/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	90552	42984	90552	42984	0.00
18/04/2005	R194 On 05-May-05			Bond Future	7.2900	7.3930	108.6874	108.4090	0.00
18/04/2005	R194 On 04-August-05			Bond Future	7.3100	7.4220	110.6017	110.3255	0.00
18/04/2005	R194 On 03-November-05			Bond Future	7.4100	7.5070	107.2909	107.0815	0.00
18/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	6839	5248	6839	5248	0.00
18/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	1280	5248	1280	5248	0.00
18/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	10713	9410	10713	9410	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
18/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	6100	9410	6100	9410	0.00
18/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	11540	10689	11540	10689	0.00
18/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	9597	10689	9597	10689	0.00
18/04/2005	R201 On 05-May-05			Bond Future	8.1300	8.2660	107.4317	106.5176	0.00
18/04/2005	R201 On 04-August-05			Bond Future	8.1700	8.3130	104.9098	103.9826	0.00
18/04/2005	R201 On 03-November-05			Bond Future	8.2400	8.3740	106.5691	105.6956	0.00
18/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	3995	2256	3995	2256	0.00
18/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	12832	2256	12832	2256	0.00
18/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	14062	11078	14062	11078	0.00
18/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	25521	11078	25521	11078	0.00
18/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	19100	16209	19100	16209	0.00
18/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	34621	16209	34621	16209	0.00
18/04/2005	R203 On 05-May-05			Bond Future	8.1100	8.2540	102.3020	101.2072	0.00
18/04/2005	R203 On 04-August-05			Bond Future	8.1500	8.2900	104.1033	103.0028	0.00
18/04/2005	R203 On 03-November-05			Bond Future	8.2000	8.3410	101.5879	100.5363	0.00
18/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	5516	3147	5516	3147	0.00
18/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	14267	3147	14267	3147	0.00
18/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	18262	14394	18262	14394	0.00
18/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	29432	14394	29432	14394	0.00
18/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	24886	21070	24886	21070	0.00
18/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	40060	21070	40060	21070	0.00
19/04/2005	GOVI On 05-May-05			jGovi	218.7500	218.7030	218.7490	218.7030	5.00
19/04/2005	GOVI On 04-August-05			jGovi	222.5700	222.5240	222.5700	222.5240	0.00
19/04/2005	GOVI On 03-November-05			jGovi	226.4900	226.4470	226.4940	226.4470	0.00
19/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	16307	15024	16307	15024	0.00
19/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	30037	15024	30037	15024	0.00
19/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	26254	24248	26254	24248	0.00
19/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	41684	24248	41684	24248	0.00
19/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	36498	32873	36498	32873	0.00
19/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	54598	32873	54598	32873	0.00
19/04/2005	J152 On 28-February-06			jSwap	7.0800	7.0740	0.0040	0.0041	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
19/04/2005	J153 On 31-August-10			jSwap	7.9500	8.1987	0.0201	0.0310	0.00
19/04/2005	J157 On 15-September-15			jSwap	8.2600	8.5263	0.0537	0.0715	0.00
19/04/2005	J186 On 21-December-26			jSwap	7.9300	8.3299	0.0448	0.0846	0.00
19/04/2005	J194 On 28-February-08			jSwap	7.4700	7.6953	0.0007	0.0052	0.00
19/04/2005	J201 On 22-December-14			jSwap	8.2400	8.4819	0.0513	0.0677	0.00
19/04/2005	J203 On 15-September-17			jSwap	8.2300	8.5883	0.0569	0.0839	0.00
19/04/2005	JBAR On 16-March-05			jBar	7.0000	0.0000	0.0000	0.0000	0.00
19/04/2005	JFRA On 02-February-06			jFra	6.9300	6.9210	0.0170	0.0170	0.00
19/04/2005	JFRA On 05-May-05			jFra	7.0400	7.0210	0.0173	0.0172	0.00
19/04/2005	JFRA On 04-May-06			jFra	7.1400	7.1340	0.0175	0.0175	0.00
19/04/2005	JFRA On 04-August-05			jFra	6.7700	6.7490	0.0166	0.0166	0.00
19/04/2005	JFRA On 03-August-06			jFra	7.3600	7.3750	0.0180	0.0181	0.00
19/04/2005	JFRA On 03-November-05			jFra	6.8100	6.8010	0.0167	0.0167	0.00
19/04/2005	JFRA On 02-November-06			jFra	7.6000	7.5620	0.0186	0.0185	0.00
19/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1137	1143	1137	1143	0.00
19/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1926	1143	1926	1143	0.00
19/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	56	53	56	53	0.00
19/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	561	53	561	53	0.00
19/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1938	1942	1938	1942	0.00
19/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1590	1942	1590	1942	0.00
19/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	215	212	215	212	0.00
19/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1382	212	1382	212	0.00
19/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2433	2479	2433	2479	0.00
19/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1545	2479	1545	2479	0.00
19/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	638	652	638	652	0.00
19/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1717	652	1717	652	0.00
19/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2942	2921	2942	2921	0.00
19/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1465	2921	1465	2921	0.00
19/04/2005	JN02 On 05-May-05			jNote	7.1700	7.1640	0.1323	0.1323	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
19/04/2005	JN02 On 04-August-05			jNote	7.2600	7.3420	0.1340	0.1355	0.00
19/04/2005	JN02 On 03-November-05			jNote	7.4100	7.5930	0.1366	0.1398	0.00
19/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	403	454	403	454	0.00
19/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	6551	454	6551	454	0.00
19/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	4508	5191	4508	5191	0.00
19/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	8863	5191	8863	5191	0.00
19/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	8563	10278	8563	10278	0.00
19/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	10166	10278	10166	10278	0.00
19/04/2005	JN05 On 05-May-05			jNote	7.8300	8.0850	0.3242	0.3331	0.00
19/04/2005	JN05 On 04-August-05			jNote	7.9200	8.1900	0.3271	0.3365	0.00
19/04/2005	JN05 On 03-November-05			jNote	8.0200	8.3130	0.3304	0.3402	0.00
19/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	2447	7140	2447	7140	0.00
19/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	9361	7140	9361	7140	0.00
19/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	12228	17731	12228	17731	0.00
19/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	15576	17731	15576	17731	0.00
19/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	19562	25565	19562	25565	0.00
19/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	18575	25565	18575	25565	0.00
19/04/2005	JN10 On 05-May-05			jNote	8.1900	8.4420	0.5609	0.5725	0.00
19/04/2005	JN10 On 04-August-05			jNote	8.2300	8.4990	0.5621	0.5743	0.00
19/04/2005	JN10 On 03-November-05			jNote	8.2800	8.5680	0.5635	0.5764	0.00
19/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	15878	30507	15878	30507	0.00
19/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	3136	30507	3136	30507	0.00
19/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	29832	41366	29832	41366	0.00
19/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	14257	41366	14257	41366	0.00
19/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	39872	51131	39872	51131	0.00
19/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	20951	51131	20951	51131	0.00
19/04/2005	JROD On 31-January-06			jRod	7.0900	7.0920	0.0088	0.0088	0.00
19/04/2005	JROD On 28-February-06			jRod	7.0800	7.0810	0.0089	0.0089	0.00
19/04/2005	JROD On 31-March-06			jRod	7.0700	7.0670	0.0090	0.0090	0.00
19/04/2005	JROD On 29-April-05			jRod	7.1500	7.1510	0.0008	0.0008	0.00
19/04/2005	JROD On 31-May-05			jRod	7.0700	7.0740	0.0023	0.0023	0.00
19/04/2005	JROD On 30-June-05			jRod	7.0100	7.0160	0.0012	0.0012	0.00
19/04/2005	JROD On 29-July-05			jRod	7.0900	7.0920	0.0020	0.0020	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
19/04/2005	JROD On 31-August-05			jRod	7.0700	7.0750	0.0021	0.0021	0.00
19/04/2005	JROD On 30-September-05			jRod	7.0500	7.0520	0.0022	0.0022	0.00
19/04/2005	JROD On 31-October-05			jRod	7.0900	7.0950	0.0030	0.0030	0.00
19/04/2005	JROD On 30-November-05			jRod	7.0800	7.0830	0.0031	0.0031	0.00
19/04/2005	JROD On 30-December-05			jRod	7.0700	7.0660	0.0032	0.0032	0.00
19/04/2005	R152 On 05-May-05			Bond Future	6.7600	6.4960	106.3419	106.5531	0.00
19/04/2005	R152 On 04-August-05			Bond Future	6.5800	6.2050	108.2248	108.4315	0.00
19/04/2005	R152 On 03-November-05			Bond Future	6.4700	6.0330	103.9381	104.0734	0.00
19/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2097	4057	2097	4057	0.00
19/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	168	4057	168	4057	0.00
19/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6574	8562	6574	8562	0.00
19/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	105	8562	105	8562	0.00
19/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1876	2751	1876	2751	0.00
19/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	986	2751	986	2751	0.00
19/04/2005	R153 On 05-May-05			Bond Future	7.6900	7.6990	125.2456	125.2212	1.00
19/04/2005	R153 On 04-August-05			Bond Future	7.7300	7.7380	127.4637	127.4264	0.00
19/04/2005	R153 On 03-November-05			Bond Future	7.8000	7.8250	122.9920	122.8631	0.00
19/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	7386	7156	7386	7156	0.00
19/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	4650	7156	4650	7156	0.00
19/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	15729	14859	15729	14859	0.00
19/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	14796	14859	14796	14859	0.00
19/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	19350	17714	19350	17714	0.00
19/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	21398	17714	21398	17714	0.00
19/04/2005	R157 On 05-May-05			Bond Future	8.1300	8.1290	139.1293	139.1293	0.00
19/04/2005	R157 On 04-August-05			Bond Future	8.1700	8.1700	141.5921	141.5837	0.00
19/04/2005	R157 On 03-November-05			Bond Future	8.2300	8.2400	137.1208	137.0061	0.00
19/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	5433	5191	5433	5191	0.00
19/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	16583	5191	16583	5191	0.00
19/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	19546	18101	19546	18101	0.00
19/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	33842	18101	33842	18101	0.00
19/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	26957	24402	26957	24402	0.00
19/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	45652	24402	45652	24402	0.00
19/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	57987	58027	57987	58027	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
19/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	10366	10490	10366	10490	0.00
19/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	74124	7414	74124	7414	0.00
19/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	6718	6818	6718	6818	0.00
19/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	91079	91073	91079	91073	0.00
19/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	4297	4375	4297	4375	0.00
19/04/2005	R186 On 05-May-05			Bond Future	7.5200	7.5230	135.5740	135.5740	0.00
19/04/2005	R186 On 05-May-05			Bond Future	7.5200	7.5230	135.5740	135.5740	0.00
19/04/2005	R186 On 04-August-05			Bond Future	7.5300	7.5350	132.6741	132.6610	0.00
19/04/2005	R186 On 03-November-05			Bond Future	7.5500	7.5610	134.8634	134.7603	0.00
19/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	7224	6459	7224	6459	0.00
19/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	7224	6459	7224	6459	0.00
19/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	43816	6459	43816	6459	0.00
19/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	43816	6459	43816	6459	0.00
19/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	36957	33086	36957	33086	0.00
19/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	74748	33086	74748	33086	0.00
19/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	55529	49516	55529	49516	0.00
19/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	95534	49516	95534	49516	0.00
19/04/2005	R194 On 05-May-05			Bond Future	7.2900	7.2860	108.6743	108.6874	0.00
19/04/2005	R194 On 04-August-05			Bond Future	7.3100	7.3060	110.5993	110.6017	0.00
19/04/2005	R194 On 03-November-05			Bond Future	7.3800	7.4100	107.3644	107.2909	0.00
19/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	6708	6839	6708	6839	0.00
19/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	1280	6839	1280	6839	0.00
19/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	10860	10713	10860	10713	0.00
19/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	6270	10713	6270	10713	0.00
19/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	12215	11540	12215	11540	0.00
19/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	9536	11540	9536	11540	0.00
19/04/2005	R201 On 05-May-05			Bond Future	8.1300	8.1300	107.4385	107.4317	0.00
19/04/2005	R201 On 04-August-05			Bond Future	8.1700	8.1720	104.9230	104.9098	0.00
19/04/2005	R201 On 03-November-05			Bond Future	8.2200	8.2380	106.6596	106.5691	0.00
19/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	4199	3995	4199	3995	0.00
19/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	12968	3995	12968	3995	0.00
19/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	15158	14062	15158	14062	0.00
19/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	26484	14062	26484	14062	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
19/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	20947	19100	20947	19100	0.00
19/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	35564	19100	35564	19100	0.00
19/04/2005	R203 On 05-May-05			Bond Future	8.1200	8.1120	102.2632	102.3020	0.00
19/04/2005	R203 On 04-August-05			Bond Future	8.1500	8.1450	104.0728	104.1033	0.00
19/04/2005	R203 On 03-November-05			Bond Future	8.2000	8.2000	101.6254	101.5879	0.00
19/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	5767	5516	5767	5516	0.00
19/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	14906	5516	14906	5516	0.00
19/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	19836	18262	19836	18262	0.00
19/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	31312	18262	31312	18262	0.00
19/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	27516	24886	27516	24886	0.00
19/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	42315	24886	42315	24886	0.00
20/04/2005	GOVI On 05-May-05			jGovi	218.6900	218.7490	218.6850	218.7490	5.00
20/04/2005	GOVI On 04-August-05			jGovi	222.5200	222.5700	222.5150	222.5700	0.00
20/04/2005	GOVI On 03-November-05			jGovi	226.2300	226.4940	226.2320	226.4940	0.00
20/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	15635	16307	15635	16307	0.00
20/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	28785	16307	28785	16307	0.00
20/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	26031	26254	26031	26254	0.00
20/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	40881	26254	40881	26254	0.00
20/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	36185	36498	36185	36498	0.00
20/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	53865	36498	53865	36498	0.00
20/04/2005	J152 On 28-February-06			jSwap	7.0500	7.0838	0.0044	0.0040	0.00
20/04/2005	J153 On 31-August-10			jSwap	7.9400	7.9490	0.0197	0.0201	0.00
20/04/2005	J157 On 15-September-15			jSwap	8.2500	8.2626	0.0529	0.0537	0.00
20/04/2005	J186 On 21-December-26			jSwap	7.9100	7.9271	0.0429	0.0448	0.00
20/04/2005	J194 On 28-February-08			jSwap	7.4800	7.4729	0.0005	0.0007	0.00
20/04/2005	J201 On 22-December-14			jSwap	8.2200	8.2375	0.0499	0.0513	0.00
20/04/2005	J203 On 15-September-17			jSwap	8.2100	8.2276	0.0558	0.0569	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
20/04/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
20/04/2005	JFRA On 02-February-06			jFra	6.8800	6.9280	0.0169	0.0170	0.00
20/04/2005	JFRA On 05-May-05			jFra	7.0400	7.0440	0.0172	0.0173	0.00
20/04/2005	JFRA On 04-May-06			jFra	7.0900	7.1420	0.0174	0.0175	0.00
20/04/2005	JFRA On 04-August-05			jFra	6.6900	6.7740	0.0164	0.0166	0.00
20/04/2005	JFRA On 03-August-06			jFra	7.3000	7.3630	0.0179	0.0180	0.00
20/04/2005	JFRA On 03-November-05			jFra	6.7500	6.8100	0.0166	0.0167	0.00
20/04/2005	JFRA On 02-November-06			jFra	7.5600	7.6040	0.0185	0.0186	0.00
20/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1066	1137	1066	1137	0.00
20/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1963	1137	1963	1137	0.00
20/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	46	56	46	56	0.00
20/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	571	56	571	56	0.00
20/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1848	1938	1848	1938	0.00
20/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1620	1938	1620	1938	0.00
20/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	164	215	164	215	0.00
20/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1533	215	1533	215	0.00
20/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2316	2433	2316	2433	0.00
20/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1584	2433	1584	2433	0.00
20/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	570	638	570	638	0.00
20/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1796	638	1796	638	0.00
20/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2848	2942	2848	2942	0.00
20/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1476	2942	1476	2942	0.00
20/04/2005	JN02 On 05-May-05			jNote	7.1400	7.1670	0.1319	0.1323	0.00
20/04/2005	JN02 On 04-August-05			jNote	7.2500	7.2640	0.1338	0.1340	0.00
20/04/2005	JN02 On 03-November-05			jNote	7.4300	7.4130	0.1368	0.1366	0.00
20/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	288	403	288	403	0.00
20/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	6956	403	6956	403	0.00
20/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	4270	4508	4270	4508	0.00
20/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	8978	4508	8978	4508	0.00
20/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	8564	8563	8564	8563	0.00
20/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9946	8563	9946	8563	0.00
20/04/2005	JN05 On 05-May-05			jNote	7.8300	7.8330	0.3241	0.3242	0.00
20/04/2005	JN05 On 04-August-05			jNote	7.9100	7.9190	0.3268	0.3271	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
20/04/2005	JN05 On 03-November-05			jNote	8.0200	8.0240	0.3301	0.3304	0.00
20/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	2201	2447	2201	2447	0.00
20/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	9323	2447	9323	2447	0.00
20/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	11841	12228	11841	12228	0.00
20/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	15561	12228	15561	12228	0.00
20/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	19171	19562	19171	19562	0.00
20/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	18473	19562	18473	19562	0.00
20/04/2005	JN10 On 05-May-05			jNote	8.1700	8.1860	0.5602	0.5609	0.00
20/04/2005	JN10 On 04-August-05			jNote	8.2100	8.2280	0.5615	0.5621	0.00
20/04/2005	JN10 On 03-November-05			jNote	8.2700	8.2780	0.5631	0.5635	0.00
20/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	14764	15878	14764	15878	0.00
20/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	3178	15878	3178	15878	0.00
20/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	28932	29832	28932	29832	0.00
20/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	14370	29832	14370	29832	0.00
20/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	39113	39872	39113	39872	0.00
20/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	20861	39872	20861	39872	0.00
20/04/2005	JROD On 31-January-06			jRod	7.0300	7.0910	0.0094	0.0088	0.00
20/04/2005	JROD On 28-February-06			jRod	7.0000	7.0800	0.0096	0.0089	0.00
20/04/2005	JROD On 31-March-06			jRod	6.9700	7.0670	0.0099	0.0090	0.00
20/04/2005	JROD On 29-April-05			jRod	7.1500	7.1490	0.0008	0.0008	0.00
20/04/2005	JROD On 31-May-05			jRod	7.0700	7.0710	0.0023	0.0023	0.00
20/04/2005	JROD On 30-June-05			jRod	7.0100	7.0120	0.0012	0.0012	0.00
20/04/2005	JROD On 29-July-05			jRod	7.0900	7.0900	0.0020	0.0020	0.00
20/04/2005	JROD On 31-August-05			jRod	7.0600	7.0730	0.0022	0.0021	0.00
20/04/2005	JROD On 30-September-05			jRod	7.0200	7.0500	0.0024	0.0022	0.00
20/04/2005	JROD On 31-October-05			jRod	7.0600	7.0940	0.0033	0.0030	0.00
20/04/2005	JROD On 30-November-05			jRod	7.0300	7.0820	0.0035	0.0031	0.00
20/04/2005	JROD On 30-December-05			jRod	7.0000	7.0650	0.0037	0.0032	0.00
20/04/2005	R152 On 05-May-05			Bond Future	6.7200	6.7590	106.3716	106.3419	0.00
20/04/2005	R152 On 04-August-05			Bond Future	6.5200	6.5770	108.2547	108.2248	0.00
20/04/2005	R152 On 03-November-05			Bond Future	6.4000	6.4650	103.9600	103.9381	0.00
20/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2332	2097	2332	2097	0.00
20/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	106	2097	106	2097	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
20/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6850	6574	6850	6574	0.00
20/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	82	6574	82	6574	0.00
20/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1987	1876	1987	1876	0.00
20/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	878	1876	878	1876	0.00
20/04/2005	R153 On 05-May-05			Bond Future	7.6800	7.6940	125.3043	125.2456	1.00
20/04/2005	R153 On 04-August-05			Bond Future	7.7200	7.7300	127.5244	127.4637	0.00
20/04/2005	R153 On 03-November-05			Bond Future	7.7900	7.7960	123.0365	122.9920	0.00
20/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	7483	7386	7483	7386	0.00
20/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	4160	7386	4160	7386	0.00
20/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	15789	15729	15789	15729	0.00
20/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	14248	15729	14248	15729	0.00
20/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	19288	19350	19288	19350	0.00
20/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	20891	19350	20891	19350	0.00
20/04/2005	R157 On 05-May-05			Bond Future	8.1200	8.1290	139.1895	139.1293	0.00
20/04/2005	R157 On 04-August-05			Bond Future	8.1600	8.1690	141.6509	141.5921	0.00
20/04/2005	R157 On 03-November-05			Bond Future	8.2200	8.2260	137.1700	137.1208	0.00
20/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	5252	5433	5252	5433	0.00
20/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	15800	5433	15800	5433	0.00
20/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	19416	19546	19416	19546	0.00
20/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	33124	19546	33124	19546	0.00
20/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	26744	26957	26744	26957	0.00
20/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	44947	26957	44947	26957	0.00
20/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	58331	57987	58331	57987	0.00
20/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	10122	10366	10122	10366	0.00
20/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	74529	74124	74529	74124	0.00
20/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	6535	6718	6535	6718	0.00
20/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	91533	91079	91533	91079	0.00
20/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	4163	4297	4163	4297	0.00
20/04/2005	R186 On 05-May-05			Bond Future	7.5100	7.5230	135.7054	135.5740	0.00
20/04/2005	R186 On 05-May-05			Bond Future	7.5100	7.5230	135.7054	135.5740	0.00
20/04/2005	R186 On 04-August-05			Bond Future	7.5200	7.5340	132.8174	132.6741	0.00
20/04/2005	R186 On 03-November-05			Bond Future	7.5400	7.5530	134.9925	134.8634	0.00
20/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	6880	7224	6880	7224	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
20/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	6880	7224	6880	7224	0.00
20/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	42159	7224	42159	7224	0.00
20/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	42159	7224	42159	7224	0.00
20/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	36738	36957	36738	36957	0.00
20/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	73096	36957	73096	36957	0.00
20/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	55111	55529	55111	55529	0.00
20/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	93825	55529	93825	55529	0.00
20/04/2005	R194 On 05-May-05			Bond Future	7.3100	7.2910	108.6249	108.6743	0.00
20/04/2005	R194 On 04-August-05			Bond Future	7.3300	7.3070	110.5468	110.5993	0.00
20/04/2005	R194 On 03-November-05			Bond Future	7.4100	7.3760	107.3017	107.3644	0.00
20/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	6233	6708	6233	6708	0.00
20/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	1300	6708	1300	6708	0.00
20/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	10465	10860	10465	10860	0.00
20/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	6400	10860	6400	10860	0.00
20/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	11786	12215	11786	12215	0.00
20/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	9735	12215	9735	12215	0.00
20/04/2005	R201 On 05-May-05			Bond Future	8.1200	8.1290	107.4791	107.4385	0.00
20/04/2005	R201 On 04-August-05			Bond Future	8.1600	8.1700	104.9693	104.9230	0.00
20/04/2005	R201 On 03-November-05			Bond Future	8.2200	8.2240	106.6919	106.6596	0.00
20/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	4036	4199	4036	4199	0.00
20/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	12399	4199	12399	4199	0.00
20/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	15035	15158	15035	15158	0.00
20/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	25898	15158	25898	15158	0.00
20/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	20753	20947	20753	20947	0.00
20/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	35046	20947	35046	20947	0.00
20/04/2005	R203 On 05-May-05			Bond Future	8.1100	8.1170	102.3098	102.2632	0.00
20/04/2005	R203 On 04-August-05			Bond Future	8.1400	8.1490	104.1186	104.0728	0.00
20/04/2005	R203 On 03-November-05			Bond Future	8.1900	8.1950	101.6705	101.6254	0.00
20/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	5558	5767	5558	5767	0.00
20/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	14230	5767	14230	5767	0.00
20/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	19661	19836	19661	19836	0.00
20/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	30678	19836	30678	19836	0.00
20/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	27293	27516	27293	27516	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
20/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	41641	27516	41641	27516	0.00
21/04/2005	GOVI On 05-May-05			jGovi	217.8000	218.6850	217.8020	218.6850	5.00
21/04/2005	GOVI On 04-August-05			jGovi	221.6000	222.5150	221.6030	222.5150	0.00
21/04/2005	GOVI On 03-November-05			jGovi	225.3000	226.2320	225.2980	226.2320	0.00
21/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	12017	15635	12017	15635	0.00
21/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	33997	15635	33997	15635	0.00
21/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	22283	26031	22283	26031	0.00
21/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	46253	26031	46253	26031	0.00
21/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	32348	36185	32348	36185	0.00
21/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	59368	36185	59368	36185	0.00
21/04/2005	J152 On 28-February-06			jSwap	7.0600	7.0463	0.0043	0.0044	0.00
21/04/2005	J153 On 31-August-10			jSwap	7.9800	7.9394	0.0215	0.0197	0.00
21/04/2005	J157 On 15-September-15			jSwap	8.3300	8.2495	0.0587	0.0529	0.00
21/04/2005	J186 On 21-December-26			jSwap	7.9500	7.9077	0.0475	0.0429	0.00
21/04/2005	J194 On 28-February-08			jSwap	7.5200	7.4830	0.0007	0.0005	0.00
21/04/2005	J201 On 22-December-14			jSwap	8.2900	8.2160	0.0549	0.0499	0.00
21/04/2005	J203 On 15-September-17			jSwap	8.2900	8.2128	0.0614	0.0558	0.00
21/04/2005	JBAR On 16-March-05			jBar	0.0000	7.0000	0.0000	0.0000	0.00
21/04/2005	JFRA On 02-February-06			jFra	6.9400	6.8840	0.0170	0.0169	0.00
21/04/2005	JFRA On 05-May-05			jFra	7.0200	7.0360	0.0172	0.0172	0.00
21/04/2005	JFRA On 04-May-06			jFra	7.1800	7.0930	0.0176	0.0174	0.00
21/04/2005	JFRA On 04-August-05			jFra	6.7200	6.6920	0.0165	0.0164	0.00
21/04/2005	JFRA On 03-August-06			jFra	7.4000	7.2990	0.0181	0.0179	0.00
21/04/2005	JFRA On 03-November-05			jFra	6.7800	6.7500	0.0166	0.0166	0.00
21/04/2005	JFRA On 02-November-06			jFra	7.6500	7.5610	0.0187	0.0185	0.00
21/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1132	1066	1132	1066	0.00
21/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1887	1066	1887	1066	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
21/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	33	46	33	46	0.00
21/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	609	46	609	46	0.00
21/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1973	1848	1973	1848	0.00
21/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1535	1848	1535	1848	0.00
21/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	173	164	173	164	0.00
21/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1470	164	1470	164	0.00
21/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2473	2316	2473	2316	0.00
21/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1501	2316	1501	2316	0.00
21/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	585	570	585	570	0.00
21/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1749	570	1749	570	0.00
21/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3009	2848	3009	2848	0.00
21/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1416	2848	1416	2848	0.00
21/04/2005	JN02 On 05-May-05			jNote	7.1800	7.1390	0.1326	0.1319	0.00
21/04/2005	JN02 On 04-August-05			jNote	7.3000	7.2450	0.1347	0.1338	0.00
21/04/2005	JN02 On 03-November-05			jNote	7.4800	7.4250	0.1377	0.1368	0.00
21/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	352	288	352	288	0.00
21/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	6204	288	6204	288	0.00
21/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	4662	4270	4662	4270	0.00
21/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	8352	4270	8352	4270	0.00
21/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	9044	8564	9044	8564	0.00
21/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9450	8564	9450	8564	0.00
21/04/2005	JN05 On 05-May-05			jNote	7.8700	7.8280	0.3255	0.3241	0.00
21/04/2005	JN05 On 04-August-05			jNote	7.9600	7.9100	0.3283	0.3268	0.00
21/04/2005	JN05 On 03-November-05			jNote	8.0700	8.0170	0.3317	0.3301	0.00
21/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	2584	2201	2584	2201	0.00
21/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	7962	2201	7962	2201	0.00
21/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	12693	11841	12693	11841	0.00
21/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	14469	11841	14469	11841	0.00
21/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	20189	19171	20189	19171	0.00
21/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	17518	19171	17518	19171	0.00
21/04/2005	JN10 On 05-May-05			jNote	8.2500	8.1690	0.5643	0.5602	0.00
21/04/2005	JN10 On 04-August-05			jNote	8.3000	8.2130	0.5659	0.5615	0.00
21/04/2005	JN10 On 03-November-05			jNote	8.3600	8.2680	0.5677	0.5631	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
21/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	18931	14764	18931	14764	0.00
21/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	1766	14764	1766	14764	0.00
21/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	32687	28932	32687	28932	0.00
21/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	12168	28932	12168	28932	0.00
21/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	42971	39113	42971	39113	0.00
21/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	18527	39113	18527	39113	0.00
21/04/2005	JROD On 31-January-06			jRod	6.9700	7.0280	0.0100	0.0094	0.00
21/04/2005	JROD On 28-February-06			jRod	6.9500	7.0040	0.0102	0.0096	0.00
21/04/2005	JROD On 31-March-06			jRod	6.9200	6.9740	0.0104	0.0099	0.00
21/04/2005	JROD On 29-April-05			jRod	7.1500	7.1480	0.0008	0.0008	0.00
21/04/2005	JROD On 31-May-05			jRod	7.0700	7.0650	0.0023	0.0023	0.00
21/04/2005	JROD On 30-June-05			jRod	7.0000	7.0080	0.0012	0.0012	0.00
21/04/2005	JROD On 29-July-05			jRod	7.0700	7.0870	0.0021	0.0020	0.00
21/04/2005	JROD On 31-August-05			jRod	7.0200	7.0590	0.0024	0.0022	0.00
21/04/2005	JROD On 30-September-05			jRod	6.9500	7.0170	0.0027	0.0024	0.00
21/04/2005	JROD On 31-October-05			jRod	7.0000	7.0560	0.0037	0.0033	0.00
21/04/2005	JROD On 30-November-05			jRod	6.9600	7.0290	0.0040	0.0035	0.00
21/04/2005	JROD On 30-December-05			jRod	6.9200	6.9960	0.0042	0.0037	0.00
21/04/2005	R152 On 05-May-05			Bond Future	6.7300	6.7220	106.3692	106.3716	0.00
21/04/2005	R152 On 04-August-05			Bond Future	6.5400	6.5230	108.2448	108.2547	0.00
21/04/2005	R152 On 03-November-05			Bond Future	6.4400	6.3950	103.9475	103.9600	0.00
21/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2296	2332	2296	2332	0.00
21/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	94	2332	94	2332	0.00
21/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6750	6850	6750	6850	0.00
21/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	81	6850	81	6850	0.00
21/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1906	1987	1906	1987	0.00
21/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	922	1987	922	1987	0.00
21/04/2005	R153 On 05-May-05			Bond Future	7.7400	7.6820	125.0355	125.3043	1.00
21/04/2005	R153 On 04-August-05			Bond Future	7.7800	7.7170	127.2398	127.5244	0.00
21/04/2005	R153 On 03-November-05			Bond Future	7.8500	7.7860	122.7477	123.0365	0.00
21/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	5807	7483	5807	7483	0.00
21/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	5173	7483	5173	7483	0.00
21/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	14324	15789	14324	15789	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
21/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	15630	15789	15630	15789	0.00
21/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	17897	19288	17897	19288	0.00
21/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	22388	19288	22388	19288	0.00
21/04/2005	R157 On 05-May-05			Bond Future	8.2100	8.1220	138.4184	139.1895	0.00
21/04/2005	R157 On 04-August-05			Bond Future	8.2600	8.1620	140.8557	141.6509	0.00
21/04/2005	R157 On 03-November-05			Bond Future	8.3200	8.2200	136.3535	137.1700	0.00
21/04/2005	R157 On 05-May-05	7.75	Call	Option on Bond Future	430	0	430	0	0.00
21/04/2005	R157 On 05-May-05	7.75	Put	Option on Bond Future	40653	0	40653	0	0.00
21/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	2925	5252	2925	5252	0.00
21/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	21184	5252	21184	5252	0.00
21/04/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	9700	0	9700	0	200.00
21/04/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	52887	0	52887	0	0.00
21/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	16933	19416	16933	19416	0.00
21/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	38593	33124	38593	33124	0.00
21/04/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	26837	0	26837	0	0.00
21/04/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	27421	0	27421	0	200.00
21/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	53177	58331	53177	58331	0.00
21/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	12920	10122	12920	10122	300.00
21/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	23608	26744	23608	26744	0.00
21/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	49976	26744	49976	26744	0.00
21/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	68567	74529	68567	74529	0.00
21/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	8525	6535	8525	6535	0.00
21/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	84947	91533	84947	91533	0.00
21/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	5529	4163	5529	4163	0.00
21/04/2005	R186 On 05-May-05			Bond Future	7.6200	7.5130	134.2715	135.7054	0.00
21/04/2005	R186 On 05-May-05			Bond Future	7.6200	7.5130	134.2715	135.7054	0.00
21/04/2005	R186 On 04-August-05			Bond Future	7.6400	7.5230	131.3433	132.8174	0.00
21/04/2005	R186 On 03-November-05			Bond Future	7.6600	7.5430	133.4939	134.9925	0.00
21/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	3711	6880	3711	6880	0.00
21/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	3711	6880	3711	6880	0.00
21/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	53328	6880	53328	6880	0.00
21/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	53328	6880	53328	6880	0.00
21/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	31155	36738	31155	36738	0.00
21/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	82253	36738	82253	36738	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
21/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	49081	55111	49081	55111	0.00
21/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	102781	55111	102781	55111	0.00
21/04/2005	R194 On 05-May-05			Bond Future	7.3500	7.3100	108.5312	108.6249	0.00
21/04/2005	R194 On 04-August-05			Bond Future	7.3700	7.3290	110.4468	110.5468	0.00
21/04/2005	R194 On 03-November-05			Bond Future	7.4500	7.4050	107.1980	107.3017	0.00
21/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	5473	6233	5473	6233	0.00
21/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	1477	6233	1477	6233	0.00
21/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	9876	10465	9876	10465	0.00
21/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	6811	10465	6811	10465	0.00
21/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	11243	11786	11243	11786	0.00
21/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	10229	11786	10229	11786	0.00
21/04/2005	R201 On 05-May-05			Bond Future	8.2100	8.1230	106.8726	107.4791	0.00
21/04/2005	R201 On 04-August-05			Bond Future	8.2600	8.1630	104.3430	104.9693	0.00
21/04/2005	R201 On 03-November-05			Bond Future	8.3200	8.2190	106.0541	106.6919	0.00
21/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	2232	4036	2232	4036	0.00
21/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	16660	4036	16660	4036	0.00
21/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	12660	15035	12660	15035	0.00
21/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	29787	15035	29787	15035	0.00
21/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	18362	20753	18362	20753	0.00
21/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	39033	20753	39033	20753	0.00
21/04/2005	R203 On 05-May-05			Bond Future	8.2100	8.1110	101.5755	102.3098	0.00
21/04/2005	R203 On 04-August-05			Bond Future	8.2400	8.1430	103.3653	104.1186	0.00
21/04/2005	R203 On 03-November-05			Bond Future	8.2900	8.1890	100.9000	101.6705	0.00
21/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	3171	5558	3171	5558	0.00
21/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	19187	5558	19187	5558	0.00
21/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	16682	19661	16682	19661	0.00
21/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	35233	19661	35233	19661	0.00
21/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	24259	27293	24259	27293	0.00
21/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	46312	27293	46312	27293	0.00
22/04/2005	GOVI On 05-May-05			jGovi	217.4400	217.8020	217.4350	217.8020	5.00
22/04/2005	GOVI On 04-August-05			jGovi	221.2200	221.6030	221.2170	221.6030	0.00
22/04/2005	GOVI On 03-November-05			jGovi	224.8900	225.2980	224.8860	225.2980	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
22/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	10248	12017	10248	12017	0.00
22/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	35898	12017	35898	12017	0.00
22/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	20860	22283	20860	22283	0.00
22/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	48690	22283	48690	22283	0.00
22/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	30855	32348	30855	32348	0.00
22/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	61995	32348	61995	32348	0.00
22/04/2005	J152 On 28-February-06			jSwap	7.0700	7.0560	0.0042	0.0043	0.00
22/04/2005	J153 On 31-August-10			jSwap	8.0600	7.9820	0.0252	0.0215	0.00
22/04/2005	J157 On 15-September-15			jSwap	8.3900	8.3340	0.0626	0.0587	0.00
22/04/2005	J186 On 21-December-26			jSwap	8.0000	7.9540	0.0522	0.0475	0.00
22/04/2005	J194 On 28-February-08			jSwap	7.5800	7.5242	0.0022	0.0007	0.00
22/04/2005	J201 On 22-December-14			jSwap	8.3500	8.2890	0.0591	0.0549	0.00
22/04/2005	J203 On 15-September-17			jSwap	8.3500	8.2867	0.0659	0.0614	0.00
22/04/2005	JBAR On 16-March-05			jBar	6.9600	0.0000	0.0000	0.0000	0.00
22/04/2005	JFRA On 02-February-06			jFra	6.9800	6.9420	0.0171	0.0170	0.00
22/04/2005	JFRA On 05-May-05			jFra	6.9900	7.0150	0.0171	0.0172	0.00
22/04/2005	JFRA On 04-May-06			jFra	7.2300	7.1790	0.0177	0.0176	0.00
22/04/2005	JFRA On 04-August-05			jFra	6.7400	6.7210	0.0165	0.0165	0.00
22/04/2005	JFRA On 03-August-06			jFra	7.4700	7.3970	0.0183	0.0181	0.00
22/04/2005	JFRA On 03-November-05			jFra	6.8000	6.7750	0.0167	0.0166	0.00
22/04/2005	JFRA On 02-November-06			jFra	7.7200	7.6510	0.0189	0.0187	0.00
22/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1169	1132	1169	1132	0.00
22/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1840	1132	1840	1132	0.00
22/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	23	33	23	33	0.00
22/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	656	33	656	33	0.00
22/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2055	1973	2055	1973	0.00
22/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1492	1973	1492	1973	0.00
22/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	173	173	173	173	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
22/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1431	173	1431	173	0.00
22/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2590	2473	2590	2473	0.00
22/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1452	2473	1452	2473	0.00
22/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	599	585	599	585	0.00
22/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1705	585	1705	585	0.00
22/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3137	3009	3137	3009	0.00
22/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1374	3009	1374	3009	0.00
22/04/2005	JN02 On 05-May-05			jNote	7.2200	7.1830	0.1333	0.1326	0.00
22/04/2005	JN02 On 04-August-05			jNote	7.3600	7.3000	0.1356	0.1347	0.00
22/04/2005	JN02 On 03-November-05			jNote	7.5500	7.4780	0.1389	0.1377	0.00
22/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	412	352	412	352	0.00
22/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	5562	352	5562	352	0.00
22/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	5111	4662	5111	4662	0.00
22/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7785	4662	7785	4662	0.00
22/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	9751	9044	9751	9044	0.00
22/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8904	9044	8904	9044	0.00
22/04/2005	JN05 On 05-May-05			jNote	7.9600	7.8700	0.3284	0.3255	0.00
22/04/2005	JN05 On 04-August-05			jNote	8.0500	7.9570	0.3314	0.3283	0.00
22/04/2005	JN05 On 03-November-05			jNote	8.1600	8.0650	0.3348	0.3317	0.00
22/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	3820	2584	3820	2584	0.00
22/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	5679	2584	5679	2584	0.00
22/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	14663	12693	14663	12693	0.00
22/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	12729	12693	12729	12693	0.00
22/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	22453	20189	22453	20189	0.00
22/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	16012	20189	16012	20189	0.00
22/04/2005	JN10 On 05-May-05			jNote	8.3100	8.2510	0.5666	0.5643	0.00
22/04/2005	JN10 On 04-August-05			jNote	8.3600	8.3010	0.5683	0.5659	0.00
22/04/2005	JN10 On 03-November-05			jNote	8.4200	8.3600	0.5700	0.5677	0.00
22/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	22192	18931	22192	18931	0.00
22/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	1055	18931	1055	18931	0.00
22/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	35419	32687	35419	32687	0.00
22/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	10819	32687	10819	32687	0.00
22/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	45725	42971	45725	42971	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
22/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	17166	42971	17166	42971	0.00
22/04/2005	JROD On 31-January-06			jRod	6.9500	6.9710	0.0102	0.0100	0.00
22/04/2005	JROD On 28-February-06			jRod	6.9200	6.9490	0.0104	0.0102	0.00
22/04/2005	JROD On 31-March-06			jRod	6.8900	6.9210	0.0107	0.0104	0.00
22/04/2005	JROD On 29-April-05			jRod	7.1500	7.1480	0.0009	0.0008	0.00
22/04/2005	JROD On 31-May-05			jRod	7.0500	7.0650	0.0024	0.0023	0.00
22/04/2005	JROD On 30-June-05			jRod	6.9800	7.0020	0.0013	0.0012	0.00
22/04/2005	JROD On 29-July-05			jRod	7.0600	7.0720	0.0021	0.0021	0.00
22/04/2005	JROD On 31-August-05			jRod	7.0100	7.0210	0.0024	0.0024	0.00
22/04/2005	JROD On 30-September-05			jRod	6.9400	6.9530	0.0028	0.0027	0.00
22/04/2005	JROD On 31-October-05			jRod	6.9800	6.9970	0.0038	0.0037	0.00
22/04/2005	JROD On 30-November-05			jRod	6.9400	6.9600	0.0041	0.0040	0.00
22/04/2005	JROD On 30-December-05			jRod	6.9000	6.9200	0.0044	0.0042	0.00
22/04/2005	R152 On 05-May-05			Bond Future	6.6900	6.7250	106.4013	106.3692	0.00
22/04/2005	R152 On 04-August-05			Bond Future	6.4900	6.5410	108.2719	108.2448	0.00
22/04/2005	R152 On 03-November-05			Bond Future	6.3800	6.4350	103.9656	103.9475	0.00
22/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2574	2296	2574	2296	0.00
22/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	51	2296	51	2296	0.00
22/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	7003	6750	7003	6750	0.00
22/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	63	6750	63	6750	0.00
22/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1999	1906	1999	1906	0.00
22/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	833	1906	833	1906	0.00
22/04/2005	R153 On 05-May-05			Bond Future	7.7700	7.7370	124.8940	125.0355	1.00
22/04/2005	R153 On 04-August-05			Bond Future	7.8100	7.7780	127.0862	127.2398	0.00
22/04/2005	R153 On 03-November-05			Bond Future	7.8900	7.8510	122.5837	122.7477	0.00
22/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	4948	5807	4948	5807	0.00
22/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	5728	5807	5728	5807	0.00
22/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	13653	14324	13653	14324	0.00
22/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	16495	14324	16495	14324	0.00
22/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	17320	17897	17320	17897	0.00
22/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	23451	17897	23451	17897	0.00
22/04/2005	R157 On 05-May-05			Bond Future	8.2500	8.2120	138.0777	138.4184	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
22/04/2005	R157 On 04-August-05			Bond Future	8.3000	8.2570	140.5062	140.8557	0.00
22/04/2005	R157 On 03-November-05			Bond Future	8.3700	8.3200	135.9882	136.3535	0.00
22/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	2069	2925	2069	2925	0.00
22/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	23735	2925	23735	2925	0.00
22/04/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	24975	26837	24975	26837	0.00
22/04/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	29054	27421	29054	27421	200.00
22/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	22345	23608	22345	23608	0.00
22/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	52365	23608	52365	23608	0.00
22/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	15550	16933	15550	16933	0.00
22/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	40705	38593	40705	38593	0.00
22/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	50566	53177	50566	53177	0.00
22/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	13804	12920	13804	12920	0.00
22/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	65688	68567	65688	68567	0.00
22/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	9141	8525	9141	8525	0.00
22/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	81868	84947	81868	84947	0.00
22/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	5945	5529	5945	5529	0.00
22/04/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	8732	9700	8732	9700	0.00
22/04/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	55414	52887	55414	52887	0.00
22/04/2005	R157 On 05-May-05	7.75	Call	Option on Bond Future	250	0	250	0	0.00
22/04/2005	R157 On 05-May-05	7.75	Put	Option on Bond Future	43881	0	43881	0	0.00
22/04/2005	R186 On 05-May-05			Bond Future	7.6600	7.6230	133.8203	134.2715	0.00
22/04/2005	R186 On 05-May-05			Bond Future	7.6600	7.6230	133.8203	134.2715	0.00
22/04/2005	R186 On 04-August-05			Bond Future	7.6700	7.6370	130.8831	131.3433	0.00
22/04/2005	R186 On 03-November-05			Bond Future	7.7000	7.6600	133.0128	133.4939	0.00
22/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	2729	3711	2729	3711	0.00
22/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	2729	3711	2729	3711	0.00
22/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	56858	3711	56858	3711	0.00
22/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	56858	3711	56858	3711	0.00
22/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	29419	31155	29419	31155	0.00
22/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	85120	31155	85120	31155	0.00
22/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	47216	49081	47216	49081	0.00
22/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	105727	49081	105727	49081	0.00
22/04/2005	R194 On 05-May-05			Bond Future	7.3600	7.3460	108.4948	108.5312	0.00
22/04/2005	R194 On 04-August-05			Bond Future	7.3900	7.3710	110.4016	110.4468	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
22/04/2005	R194 On 03-November-05			Bond Future	7.4800	7.4530	107.1419	107.1980	0.00
22/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	5133	5473	5133	5473	0.00
22/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	1501	5473	1501	5473	0.00
22/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	9626	9876	9626	9876	0.00
22/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	7013	9876	7013	9876	0.00
22/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	10998	11243	10998	11243	0.00
22/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	10545	11243	10545	11243	0.00
22/04/2005	R201 On 05-May-05			Bond Future	8.2500	8.2130	106.6113	106.8726	0.00
22/04/2005	R201 On 04-August-05			Bond Future	8.3000	8.2580	104.0676	104.3430	0.00
22/04/2005	R201 On 03-November-05			Bond Future	8.3600	8.3180	105.7723	106.0541	0.00
22/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	1583	2232	1583	2232	0.00
22/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	18625	2232	18625	2232	0.00
22/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	11702	12660	11702	12660	0.00
22/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	31583	12660	31583	12660	0.00
22/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	17430	18362	17430	18362	0.00
22/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	40920	18362	40920	18362	0.00
22/04/2005	R203 On 05-May-05			Bond Future	8.2500	8.2060	101.2761	101.5755	0.00
22/04/2005	R203 On 04-August-05			Bond Future	8.2800	8.2420	103.0556	103.3653	0.00
22/04/2005	R203 On 03-November-05			Bond Future	8.3400	8.2920	100.5733	100.9000	0.00
22/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	2316	3171	2316	3171	0.00
22/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	21325	3171	21325	3171	0.00
22/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	15523	16682	15523	16682	0.00
22/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	37171	16682	37171	16682	0.00
22/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	23047	24259	23047	24259	0.00
22/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	48367	24259	48367	24259	0.00
25/04/2005	GOVI On 05-May-05			jGovi	215.9100	217.4350	215.9110	217.4350	5.00
25/04/2005	GOVI On 04-August-05			jGovi	219.6600	221.2170	219.6610	221.2170	0.00
25/04/2005	GOVI On 03-November-05			jGovi	223.3400	224.8860	223.3430	224.8860	0.00
25/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	4633	10248	4633	10248	0.00
25/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	45523	10248	45523	10248	0.00
25/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	15422	20860	15422	20860	0.00
25/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	58812	20860	58812	20860	0.00
25/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	25158	30855	25158	30855	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
25/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	71728	30855	71728	30855	0.00
25/04/2005	J152 On 28-February-06			jSwap	7.0900	7.0658	0.0039	0.0042	0.00
25/04/2005	J153 On 31-August-10			jSwap	8.1600	8.0637	0.0295	0.0252	0.00
25/04/2005	J157 On 15-September-15			jSwap	8.4900	8.3916	0.0695	0.0626	0.00
25/04/2005	J186 On 21-December-26			jSwap	8.1100	8.0004	0.0630	0.0522	0.00
25/04/2005	J194 On 28-February-08			jSwap	7.6800	7.5836	0.0048	0.0022	0.00
25/04/2005	J201 On 22-December-14			jSwap	8.4500	8.3514	0.0658	0.0591	0.00
25/04/2005	J203 On 15-September-17			jSwap	8.4600	8.3476	0.0742	0.0659	0.00
25/04/2005	JBAR On 16-March-05			jBar	6.9500	6.9610	0.0000	0.0000	0.00
25/04/2005	JFRA On 02-February-06			jFra	7.0800	6.9760	0.0173	0.0171	0.00
25/04/2005	JFRA On 05-May-05			jFra	6.9800	6.9920	0.0171	0.0171	0.00
25/04/2005	JFRA On 04-May-06			jFra	7.3400	7.2300	0.0180	0.0177	0.00
25/04/2005	JFRA On 04-August-05			jFra	6.7900	6.7370	0.0166	0.0165	0.00
25/04/2005	JFRA On 03-August-06			jFra	7.5900	7.4650	0.0186	0.0183	0.00
25/04/2005	JFRA On 03-November-05			jFra	6.8500	6.7990	0.0168	0.0167	0.00
25/04/2005	JFRA On 02-November-06			jFra	7.8400	7.7210	0.0192	0.0189	0.00
25/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1285	1169	1285	1169	0.00
25/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1706	1169	1706	1169	0.00
25/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	10	23	10	23	0.00
25/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	675	23	675	23	0.00
25/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2211	2055	2211	2055	0.00
25/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1386	2055	1386	2055	0.00
25/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	189	173	189	173	0.00
25/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1327	173	1327	173	0.00
25/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2795	2590	2795	2590	0.00
25/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1356	2590	1356	2590	0.00
25/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	632	599	632	599	0.00
25/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1615	599	1615	599	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
25/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3349	3137	3349	3137	0.00
25/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1295	3137	1295	3137	0.00
25/04/2005	JN02 On 05-May-05			jNote	7.3000	7.2210	0.1347	0.1333	0.00
25/04/2005	JN02 On 04-August-05			jNote	7.4600	7.3550	0.1374	0.1356	0.00
25/04/2005	JN02 On 03-November-05			jNote	7.6600	7.5460	0.1408	0.1389	0.00
25/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	525	412	525	412	0.00
25/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	4177	412	4177	412	0.00
25/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	5924	5111	5924	5111	0.00
25/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6735	5111	6735	5111	0.00
25/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	10894	9751	10894	9751	0.00
25/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7952	9751	7952	9751	0.00
25/04/2005	JN05 On 05-May-05			jNote	8.0600	7.9550	0.3318	0.3284	0.00
25/04/2005	JN05 On 04-August-05			jNote	8.1500	8.0470	0.3349	0.3314	0.00
25/04/2005	JN05 On 03-November-05			jNote	8.2700	8.1570	0.3384	0.3348	0.00
25/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	5366	3820	5366	3820	0.00
25/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	3102	3820	3102	3820	0.00
25/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	16961	14663	16961	14663	0.00
25/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	10637	14663	10637	14663	0.00
25/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	25040	22453	25040	22453	0.00
25/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	14073	22453	14073	22453	0.00
25/04/2005	JN10 On 05-May-05			jNote	8.4100	8.3100	0.5711	0.5666	0.00
25/04/2005	JN10 On 04-August-05			jNote	8.4700	8.3620	0.5728	0.5683	0.00
25/04/2005	JN10 On 03-November-05			jNote	8.5300	8.4220	0.5747	0.5700	0.00
25/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	28209	22192	28209	22192	0.00
25/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	240	22192	240	22192	0.00
25/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	40185	35419	40185	35419	0.00
25/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	8530	35419	8530	35419	0.00
25/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	50467	45725	50467	45725	0.00
25/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	14636	45725	14636	45725	0.00
25/04/2005	JROD On 31-January-06			jRod	6.9500	6.9490	0.0102	0.0102	0.00
25/04/2005	JROD On 28-February-06			jRod	6.9200	6.9240	0.0104	0.0104	0.00
25/04/2005	JROD On 31-March-06			jRod	6.8900	6.8920	0.0106	0.0107	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
25/04/2005	JROD On 29-April-05			jRod	7.1500	7.1460	0.0009	0.0009	0.00
25/04/2005	JROD On 31-May-05			jRod	7.0500	7.0530	0.0024	0.0024	0.00
25/04/2005	JROD On 30-June-05			jRod	6.9700	6.9810	0.0013	0.0013	0.00
25/04/2005	JROD On 29-July-05			jRod	7.0500	7.0600	0.0022	0.0021	0.00
25/04/2005	JROD On 31-August-05			jRod	7.0000	7.0070	0.0025	0.0024	0.00
25/04/2005	JROD On 30-September-05			jRod	6.9300	6.9360	0.0028	0.0028	0.00
25/04/2005	JROD On 31-October-05			jRod	6.9800	6.9820	0.0038	0.0038	0.00
25/04/2005	JROD On 30-November-05			jRod	6.9400	6.9410	0.0041	0.0041	0.00
25/04/2005	JROD On 30-December-05			jRod	6.8900	6.8970	0.0044	0.0044	0.00
25/04/2005	R152 On 05-May-05			Bond Future	6.7700	6.6850	106.3355	106.4013	0.00
25/04/2005	R152 On 04-August-05			Bond Future	6.6200	6.4920	108.2026	108.2719	0.00
25/04/2005	R152 On 03-November-05			Bond Future	6.5400	6.3770	103.9146	103.9656	0.00
25/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	1940	2574	1940	2574	0.00
25/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	75	2574	75	2574	0.00
25/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6337	7003	6337	7003	0.00
25/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	91	7003	91	7003	0.00
25/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1694	1999	1694	1999	0.00
25/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1038	1999	1038	1999	0.00
25/04/2005	R153 On 05-May-05			Bond Future	7.9100	7.7660	124.2091	124.8940	1.00
25/04/2005	R153 On 04-August-05			Bond Future	7.9600	7.8110	126.3909	127.0862	0.00
25/04/2005	R153 On 03-November-05			Bond Future	8.0400	7.8880	121.8955	122.5837	0.00
25/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	1861	4948	1861	4948	0.00
25/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	9490	4948	9490	4948	0.00
25/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	10592	13653	10592	13653	0.00
25/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	20386	13653	20386	13653	0.00
25/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	14496	17320	14496	17320	0.00
25/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	27510	17320	27510	17320	0.00
25/04/2005	R157 On 05-May-05			Bond Future	8.3900	8.2520	136.8942	138.0777	0.00
25/04/2005	R157 On 04-August-05			Bond Future	8.4500	8.2990	139.3008	140.5062	0.00
25/04/2005	R157 On 03-November-05			Bond Future	8.5100	8.3650	134.7886	135.9882	0.00
25/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	397	2069	397	2069	0.00
25/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	33898	2069	33898	2069	0.00
25/04/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	18260	24975	18260	24975	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
25/04/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	34393	29054	34393	29054	200.00
25/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	18274	22345	18274	22345	0.00
25/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	60291	22345	60291	22345	0.00
25/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	10602	15550	10602	15550	0.00
25/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	47811	40705	47811	40705	0.00
25/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	41134	50566	41134	50566	0.00
25/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	16426	13804	16426	13804	0.00
25/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	55421	65688	55421	65688	0.00
25/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	10928	9141	10928	9141	0.00
25/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	70949	81868	70949	81868	0.00
25/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	7080	5945	7080	5945	0.00
25/04/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	5425	8732	5425	8732	0.00
25/04/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	64161	55414	64161	55414	0.00
25/04/2005	R157 On 05-May-05	7.75	Call	Option on Bond Future	19	0	19	0	0.00
25/04/2005	R157 On 05-May-05	7.75	Put	Option on Bond Future	55485	0	55485	0	0.00
25/04/2005	R186 On 05-May-05			Bond Future	7.8000	7.6580	132.0395	133.8203	0.00
25/04/2005	R186 On 05-May-05			Bond Future	7.8000	7.6580	132.0395	133.8203	0.00
25/04/2005	R186 On 04-August-05			Bond Future	7.8200	7.6730	129.0545	130.8831	0.00
25/04/2005	R186 On 03-November-05			Bond Future	7.8400	7.6980	131.1896	133.0128	0.00
25/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	601	2729	601	2729	0.00
25/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	601	2729	601	2729	0.00
25/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	72539	2729	72539	2729	0.00
25/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	72539	2729	72539	2729	0.00
25/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	23011	29419	23011	29419	0.00
25/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	96998	29419	96998	29419	0.00
25/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	40072	47216	40072	47216	0.00
25/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	116814	47216	116814	47216	0.00
25/04/2005	R194 On 05-May-05			Bond Future	7.5100	7.3600	108.1134	108.4948	0.00
25/04/2005	R194 On 04-August-05			Bond Future	7.5500	7.3900	110.0124	110.4016	0.00
25/04/2005	R194 On 03-November-05			Bond Future	7.6500	7.4790	106.7673	107.1419	0.00
25/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	2554	5133	2554	5133	0.00
25/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	2735	5133	2735	5133	0.00
25/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	7650	9626	7650	9626	0.00
25/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	8930	9626	8930	9626	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
25/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	9311	10998	9311	10998	0.00
25/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	12604	10998	12604	10998	0.00
25/04/2005	R201 On 05-May-05			Bond Future	8.3900	8.2520	105.6801	106.6113	0.00
25/04/2005	R201 On 04-August-05			Bond Future	8.4500	8.3000	103.1179	104.0676	0.00
25/04/2005	R201 On 03-November-05			Bond Future	8.5100	8.3620	104.8253	105.7723	0.00
25/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	296	1583	296	1583	0.00
25/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	26649	1583	26649	1583	0.00
25/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	8639	11702	8639	11702	0.00
25/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	38017	11702	38017	11702	0.00
25/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	14230	17430	14230	17430	0.00
25/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	47189	17430	47189	17430	0.00
25/04/2005	R203 On 05-May-05			Bond Future	8.3900	8.2450	100.2114	101.2761	0.00
25/04/2005	R203 On 04-August-05			Bond Future	8.4300	8.2830	101.9705	103.0556	0.00
25/04/2005	R203 On 03-November-05			Bond Future	8.4800	8.3360	99.4850	100.5733	0.00
25/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	512	2316	512	2316	0.00
25/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	30168	2316	30168	2316	0.00
25/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	11690	15523	11690	15523	0.00
25/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	44189	15523	44189	15523	0.00
25/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	19022	23047	19022	23047	0.00
25/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	55225	23047	55225	23047	0.00
26/04/2005	GOVI On 05-May-05			jGovi	216.1800	215.9110	216.1790	215.9110	5.00
26/04/2005	GOVI On 04-August-05			jGovi	219.9300	219.6610	219.9340	219.6610	0.00
26/04/2005	GOVI On 03-November-05			jGovi	223.6100	223.3430	223.6090	223.3430	0.00
26/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	4410	4633	4410	4633	0.00
26/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	42620	4633	42620	4633	0.00
26/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	15901	15422	15901	15422	0.00
26/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	56561	15422	56561	15422	0.00
26/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	25625	25158	25625	25158	0.00
26/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	69535	25158	69535	25158	0.00
26/04/2005	J152 On 28-February-06			jSwap	7.0900	7.0941	0.0039	0.0039	0.00
26/04/2005	J153 On 31-August-10			jSwap	8.1400	8.1613	0.0287	0.0295	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
26/04/2005	J157 On 15-September-15			jSwap	8.4900	8.4946	0.0690	0.0695	0.00
26/04/2005	J186 On 21-December-26			jSwap	8.0900	8.1090	0.0608	0.0630	0.00
26/04/2005	J194 On 28-February-08			jSwap	7.6700	7.6778	0.0045	0.0048	0.00
26/04/2005	J201 On 22-December-14			jSwap	8.4400	8.4513	0.0653	0.0658	0.00
26/04/2005	J203 On 15-September-17			jSwap	8.4400	8.4584	0.0726	0.0742	0.00
26/04/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
26/04/2005	JFRA On 02-February-06			jFra	7.0600	7.0780	0.0173	0.0173	0.00
26/04/2005	JFRA On 05-May-05			jFra	6.9800	6.9790	0.0171	0.0171	0.00
26/04/2005	JFRA On 04-May-06			jFra	7.3100	7.3370	0.0179	0.0180	0.00
26/04/2005	JFRA On 04-August-05			jFra	6.7900	6.7860	0.0167	0.0166	0.00
26/04/2005	JFRA On 03-August-06			jFra	7.5600	7.5880	0.0185	0.0186	0.00
26/04/2005	JFRA On 03-November-05			jFra	6.8500	6.8490	0.0168	0.0168	0.00
26/04/2005	JFRA On 02-November-06			jFra	7.8200	7.8400	0.0191	0.0192	0.00
26/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1252	1285	1252	1285	0.00
26/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1718	1285	1718	1285	0.00
26/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	7	10	7	10	0.00
26/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	678	10	678	10	0.00
26/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2161	2211	2161	2211	0.00
26/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1399	2211	1399	2211	0.00
26/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	181	189	181	189	0.00
26/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1309	189	1309	189	0.00
26/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2747	2795	2747	2795	0.00
26/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1369	2795	1369	2795	0.00
26/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	620	632	620	632	0.00
26/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1606	632	1606	632	0.00
26/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3302	3349	3302	3349	0.00
26/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1297	3349	1297	3349	0.00
26/04/2005	JFRA On 01-February-07			jFra	8.0800	0.0000	0.0197	0.0000	0.00
26/04/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	3084	0	3084	0	0.00
26/04/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1676	0	1676	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
26/04/2005	JFRA On 03-May-07			jFra	8.2600	0.0000	0.0202	0.0000	0.00
26/04/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	3951	0	3951	0	0.00
26/04/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2092	0	2092	0	0.00
26/04/2005	JFRA On 02-August-07			jFra	8.4300	0.0000	0.0206	0.0000	0.00
26/04/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	4651	0	4651	0	0.00
26/04/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2392	0	2392	0	0.00
26/04/2005	JFRA On 01-November-07			jFra	8.5200	0.0000	0.0224	0.0000	0.00
26/04/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	5115	0	5115	0	0.00
26/04/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2442	0	2442	0	0.00
26/04/2005	JN02 On 05-May-05			jNote	7.2900	7.3020	0.1345	0.1347	0.00
26/04/2005	JN02 On 04-August-05			jNote	7.4400	7.4560	0.1372	0.1374	0.00
26/04/2005	JN02 On 03-November-05			jNote	7.6500	7.6600	0.1406	0.1408	0.00
26/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	403	525	403	525	0.00
26/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	4310	525	4310	525	0.00
26/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	5734	5924	5734	5924	0.00
26/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6766	5924	6766	5924	0.00
26/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	10660	10894	10660	10894	0.00
26/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7956	10894	7956	10894	0.00
26/04/2005	JN05 On 05-May-05			jNote	8.0400	8.0550	0.3313	0.3318	0.00
26/04/2005	JN05 On 04-August-05			jNote	8.1400	8.1540	0.3343	0.3349	0.00
26/04/2005	JN05 On 03-November-05			jNote	8.2500	8.2680	0.3376	0.3384	0.00
26/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	4793	5366	4793	5366	0.00
26/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	3106	5366	3106	5366	0.00
26/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	16365	16961	16365	16961	0.00
26/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	10779	16961	10779	16961	0.00
26/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	24321	25040	24321	25040	0.00
26/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	14252	25040	14252	25040	0.00
26/04/2005	JN10 On 05-May-05			jNote	8.4100	8.4120	0.5709	0.5711	0.00
26/04/2005	JN10 On 04-August-05			jNote	8.4600	8.4680	0.5726	0.5728	0.00
26/04/2005	JN10 On 03-November-05			jNote	8.5200	8.5320	0.5742	0.5747	0.00
26/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	27757	28209	27757	28209	0.00
26/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	183	28209	183	28209	0.00
26/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	39633	40185	39633	40185	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
26/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	8437	40185	8437	40185	0.00
26/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	49718	50467	49718	50467	0.00
26/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	14611	50467	14611	50467	0.00
26/04/2005	JROD On 31-January-06			jRod	6.9500	6.9480	0.0102	0.0102	0.00
26/04/2005	JROD On 28-February-06			jRod	6.9300	6.9240	0.0104	0.0104	0.00
26/04/2005	JROD On 31-March-06			jRod	6.9000	6.8940	0.0106	0.0106	0.00
26/04/2005	JROD On 29-April-05			jRod	7.1500	7.1450	0.0009	0.0009	0.00
26/04/2005	JROD On 31-May-05			jRod	7.0500	7.0490	0.0024	0.0024	0.00
26/04/2005	JROD On 30-June-05			jRod	6.9700	6.9740	0.0013	0.0013	0.00
26/04/2005	JROD On 29-July-05			jRod	7.0500	7.0520	0.0022	0.0022	0.00
26/04/2005	JROD On 31-August-05			jRod	7.0000	6.9970	0.0025	0.0025	0.00
26/04/2005	JROD On 30-September-05			jRod	6.9300	6.9280	0.0028	0.0028	0.00
26/04/2005	JROD On 31-October-05			jRod	6.9800	6.9770	0.0038	0.0038	0.00
26/04/2005	JROD On 30-November-05			jRod	6.9400	6.9370	0.0041	0.0041	0.00
26/04/2005	JROD On 30-December-05			jRod	6.9000	6.8940	0.0044	0.0044	0.00
26/04/2005	R152 On 05-May-05			Bond Future	6.7500	6.7670	106.3524	106.3355	0.00
26/04/2005	R152 On 04-August-05			Bond Future	6.5900	6.6170	108.2198	108.2026	0.00
26/04/2005	R152 On 03-November-05			Bond Future	6.5000	6.5400	103.9265	103.9146	0.00
26/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2078	1940	2078	1940	0.00
26/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	44	1940	44	1940	0.00
26/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6493	6337	6493	6337	0.00
26/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	75	6337	75	6337	0.00
26/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1746	1694	1746	1694	0.00
26/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	971	1694	971	1694	0.00
26/04/2005	R153 On 05-May-05			Bond Future	7.8700	7.9070	124.3690	124.2091	1.00
26/04/2005	R153 On 04-August-05			Bond Future	7.9300	7.9610	126.5527	126.3909	0.00
26/04/2005	R153 On 03-November-05			Bond Future	8.0100	8.0440	122.0538	121.8955	0.00
26/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	2061	1861	2061	1861	0.00
26/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	8092	1861	8092	1861	0.00
26/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	11032	10592	11032	10592	0.00
26/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	19208	10592	19208	10592	0.00
26/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	14896	14496	14896	14496	0.00
26/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	26326	14496	26326	14496	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
26/04/2005	R157 On 05-May-05			Bond Future	8.3600	8.3920	137.1297	136.8942	0.00
26/04/2005	R157 On 04-August-05			Bond Future	8.4200	8.4450	139.5391	139.3008	0.00
26/04/2005	R157 On 03-November-05			Bond Future	8.4900	8.5140	135.0209	134.7886	0.00
26/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	390	397	390	397	0.00
26/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	31535	397	31535	397	0.00
26/04/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	19129	18260	19129	18260	0.00
26/04/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	32879	34393	32879	34393	200.00
26/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	18657	18274	18657	18274	0.00
26/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	58350	18274	58350	18274	0.00
26/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	11161	10602	11161	10602	0.00
26/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	45987	47811	45987	47811	0.00
26/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	42578	41134	42578	41134	0.00
26/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	15487	16426	15487	16426	0.00
26/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	57083	55421	57083	55421	0.00
26/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	10207	10928	10207	10928	0.00
26/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	72813	70949	72813	70949	0.00
26/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	6561	7080	6561	7080	0.00
26/04/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	5751	5425	5751	5425	0.00
26/04/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	62104	64161	62014	64161	0.00
26/04/2005	R157 On 05-May-05	7.75	Call	Option on Bond Future	15	0	15	0	0.00
26/04/2005	R157 On 05-May-05	7.75	Put	Option on Bond Future	53126	0	53126	0	0.00
26/04/2005	R186 On 05-May-05			Bond Future	7.7800	7.7980	132.2411	132.0395	0.00
26/04/2005	R186 On 05-May-05			Bond Future	7.7800	7.7980	132.2411	132.0395	0.00
26/04/2005	R186 On 04-August-05			Bond Future	7.8000	7.8180	129.2669	129.0545	0.00
26/04/2005	R186 On 03-November-05			Bond Future	7.8300	7.8440	131.3999	131.1896	0.00
26/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	493	601	493	601	0.00
26/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	493	601	493	601	0.00
26/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	70415	601	70415	601	0.00
26/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	70415	601	70415	601	0.00
26/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	23135	23011	23135	23011	0.00
26/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	94999	23011	94999	23011	0.00
26/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	40212	40072	40212	40072	0.00
26/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	114852	40072	114852	40072	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
26/04/2005	R194 On 05-May-05			Bond Future	7.4700	7.5070	108.1989	108.1134	0.00
26/04/2005	R194 On 04-August-05			Bond Future	7.5200	7.5540	110.1000	110.0124	0.00
26/04/2005	R194 On 03-November-05			Bond Future	7.6200	7.6530	106.8489	106.7673	0.00
26/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	2830	2554	2830	2554	0.00
26/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	2157	2554	2157	2554	0.00
26/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	7929	7650	7929	7650	0.00
26/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	8332	7650	8332	7650	0.00
26/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	9538	9311	9538	9311	0.00
26/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	12014	9311	12014	9311	0.00
26/04/2005	R201 On 05-May-05			Bond Future	8.3700	8.3920	105.8323	105.6801	0.00
26/04/2005	R201 On 04-August-05			Bond Future	8.4200	8.4460	103.2732	103.1179	0.00
26/04/2005	R201 On 03-November-05			Bond Future	8.4900	8.5110	104.9707	104.8253	0.00
26/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	277	296	277	296	0.00
26/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	25108	296	25108	296	0.00
26/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	8837	8639	8837	8639	0.00
26/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	36661	8639	36661	8639	0.00
26/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	14416	14230	14416	14230	0.00
26/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	45921	14230	45921	14230	0.00
26/04/2005	R203 On 05-May-05			Bond Future	8.3600	8.3850	100.4156	100.2114	0.00
26/04/2005	R203 On 04-August-05			Bond Future	8.4000	8.4280	102.1787	101.9705	0.00
26/04/2005	R203 On 03-November-05			Bond Future	8.4600	8.4840	99.6896	99.4850	0.00
26/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	499	512	499	512	0.00
26/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	28114	512	28114	512	0.00
26/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	12052	11690	12052	11690	0.00
26/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	42468	11690	42468	11690	0.00
26/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	19378	19022	19378	19022	0.00
26/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	53534	19022	53534	19022	0.00
28/04/2005	GOVI On 05-May-05			jGovi	216.1200	216.1790	216.1200	216.1790	5.00
28/04/2005	GOVI On 04-August-05			jGovi	219.8700	219.9340	219.8710	219.9340	0.00
28/04/2005	GOVI On 03-November-05			jGovi	223.5600	223.6090	223.5560	223.6090	0.00
28/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	3048	4410	3048	4410	0.00
28/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	41848	4410	41848	4410	0.00
28/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	15348	15901	15348	15901	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	56638	15901	56638	15901	0.00
28/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	25111	25625	25111	25625	0.00
28/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	69551	25625	69551	25625	0.00
28/04/2005	J152 On 28-February-06			jSwap	7.1000	7.0938	0.0039	0.0039	0.00
28/04/2005	J153 On 31-August-10			jSwap	8.1600	8.1447	0.0295	0.0287	0.00
28/04/2005	J157 On 15-September-15			jSwap	8.5000	8.4866	0.0701	0.0690	0.00
28/04/2005	J186 On 21-December-26			jSwap	8.1300	8.0865	0.0654	0.0608	0.00
28/04/2005	J194 On 28-February-08			jSwap	7.6600	7.6692	0.0043	0.0045	0.00
28/04/2005	J201 On 22-December-14			jSwap	8.4500	8.4442	0.0656	0.0653	0.00
28/04/2005	J203 On 15-September-17			jSwap	8.4800	8.4367	0.0761	0.0726	0.00
28/04/2005	JBAR On 16-March-05			jBar	0.0000	6.9540	0.0000	0.0000	0.00
28/04/2005	JFRA On 02-February-06			jFra	7.0600	7.0600	0.0173	0.0173	0.00
28/04/2005	JFRA On 01-February-07			jFra	8.0800	8.0760	0.0198	0.0197	0.00
28/04/2005	JFRA On 05-May-05			jFra	6.9700	6.9760	0.0171	0.0171	0.00
28/04/2005	JFRA On 04-May-06			jFra	7.3000	7.3110	0.0179	0.0179	0.00
28/04/2005	JFRA On 03-May-07			jFra	8.2800	8.2610	0.0202	0.0202	0.00
28/04/2005	JFRA On 04-August-05			jFra	6.8000	6.7900	0.0167	0.0167	500.00
28/04/2005	JFRA On 03-August-06			jFra	7.5600	7.5630	0.0185	0.0185	0.00
28/04/2005	JFRA On 02-August-07			jFra	8.3900	8.4250	0.0205	0.0206	0.00
28/04/2005	JFRA On 03-November-05			jFra	6.8000	6.8480	0.0167	0.0168	500.00
28/04/2005	JFRA On 02-November-06			jFra	7.8200	7.8200	0.0191	0.0191	0.00
28/04/2005	JFRA On 01-November-07			jFra	8.5300	8.5180	0.0224	0.0224	0.00
28/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1246	1252	1246	1252	0.00
28/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1714	1252	1714	1252	0.00
28/04/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	3077	3084	3077	3084	0.00
28/04/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1658	3084	1658	3084	0.00
28/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	3	7	3	7	0.00
28/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	697	7	697	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2133	2161	2133	2161	0.00
28/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1405	2161	1405	2161	0.00
28/04/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	3972	3951	3972	3951	0.00
28/04/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2063	3951	2063	3951	0.00
28/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	179	181	179	181	0.00
28/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1283	181	1283	181	0.00
28/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2733	2747	2733	2747	0.00
28/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1357	2747	1357	2747	0.00
28/04/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	4561	4651	4561	4651	0.00
28/04/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2397	4651	2397	4651	0.00
28/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	564	620	564	620	0.00
28/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1667	620	1667	620	0.00
28/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3299	3302	3299	3302	0.00
28/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1293	3302	1293	3302	0.00
28/04/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	5108	5115	5108	5115	0.00
28/04/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2401	5115	2401	5115	0.00
28/04/2005	JN02 On 05-May-05			jNote	7.2800	7.2880	0.1343	0.1345	0.00
28/04/2005	JN02 On 04-August-05			jNote	7.4400	7.4440	0.1371	0.1372	0.00
28/04/2005	JN02 On 03-November-05			jNote	7.6400	7.6470	0.1404	0.1406	0.00
28/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	255	403	255	403	0.00
28/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	4302	403	4302	403	0.00
28/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	5616	5734	5616	5734	0.00
28/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6722	5734	6722	5734	0.00
28/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	10464	10660	10464	10660	0.00
28/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7944	10660	7944	10660	0.00
28/04/2005	JN05 On 05-May-05			jNote	8.0600	8.0410	0.3319	0.3313	0.00
28/04/2005	JN05 On 04-August-05			jNote	8.1500	8.1360	0.3350	0.3343	0.00
28/04/2005	JN05 On 03-November-05			jNote	8.2700	8.2460	0.3384	0.3376	0.00
28/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	4671	4793	4671	4793	0.00
28/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	2407	4793	2407	4793	0.00
28/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	16617	16365	16617	16365	0.00
28/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	10292	16365	10292	16365	0.00
28/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	24656	24321	24656	24321	0.00
28/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	13769	24321	13769	24321	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2005	JN10 On 05-May-05			jNote	8.4100	8.4060	0.5714	0.5709	0.00
28/04/2005	JN10 On 04-August-05			jNote	8.4700	8.4610	0.5734	0.5726	0.00
28/04/2005	JN10 On 03-November-05			jNote	8.5400	8.5210	0.5755	0.5742	0.00
28/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	28121	27757	28121	27757	0.00
28/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	73	27757	73	27757	0.00
28/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	40046	39633	40046	39633	0.00
28/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	7975	39633	7975	39633	0.00
28/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	50447	49718	50447	49718	0.00
28/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	13997	49718	13997	49718	0.00
28/04/2005	JROD On 31-January-06			jRod	6.9800	6.9490	0.0099	0.0102	0.00
28/04/2005	JROD On 28-February-06			jRod	6.9200	6.9250	0.0104	0.0104	0.00
28/04/2005	JROD On 31-March-06			jRod	6.9000	6.8950	0.0106	0.0106	0.00
28/04/2005	JROD On 29-April-05			jRod	7.1500	7.1450	0.0009	0.0009	0.00
28/04/2005	JROD On 28-April-06			jRod	6.9400	0.0000	0.0127	0.0000	0.00
28/04/2005	JROD On 31-May-05			jRod	7.0400	7.0460	0.0024	0.0024	0.00
28/04/2005	JROD On 31-May-06			jRod	6.9100	0.0000	0.0131	0.0000	0.00
28/04/2005	JROD On 30-June-05			jRod	6.9600	6.9710	0.0013	0.0013	0.00
28/04/2005	JROD On 29-July-05			jRod	7.0800	7.0520	0.0021	0.0022	0.00
28/04/2005	JROD On 31-August-05			jRod	7.0000	6.9970	0.0025	0.0025	0.00
28/04/2005	JROD On 30-September-05			jRod	6.9300	6.9270	0.0028	0.0028	0.00
28/04/2005	JROD On 31-October-05			jRod	7.0200	6.9780	0.0036	0.0038	0.00
28/04/2005	JROD On 30-November-05			jRod	6.9400	6.9370	0.0042	0.0041	0.00
28/04/2005	JROD On 30-December-05			jRod	6.8900	6.8950	0.0044	0.0044	0.00
28/04/2005	R152 On 05-May-05			Bond Future	6.7500	6.7460	106.3475	106.3524	0.00
28/04/2005	R152 On 04-August-05			Bond Future	6.6000	6.5860	108.2142	108.2198	0.00
28/04/2005	R152 On 03-November-05			Bond Future	6.5000	6.5020	103.9262	103.9265	0.00
28/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2011	2078	2011	2078	0.00
28/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	26	2078	26	2078	0.00
28/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6434	6493	6434	6493	0.00
28/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	71	6493	71	6493	0.00
28/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1734	1746	1734	1746	0.00
28/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	962	1746	962	1746	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2005	R153 On 05-May-05			Bond Future	7.8700	7.8740	124.3690	124.3690	1.00
28/04/2005	R153 On 04-August-05			Bond Future	7.9300	7.9260	126.5527	126.5527	0.00
28/04/2005	R153 On 03-November-05			Bond Future	8.0100	8.0080	122.0626	122.0538	0.00
28/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	1602	2061	1602	2061	0.00
28/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	7632	2061	7632	2061	0.00
28/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	36374	11032	36374	11032	0.00
28/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	44550	11032	44550	11032	0.00
28/04/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	47838	0	47838	0	0.00
28/04/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	32969	0	32969	0	0.00
28/04/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	61056	0	61056	0	0.00
28/04/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	23696	0	23696	0	0.00
28/04/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	68264	0	68264	0	0.00
28/04/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	19862	0	19862	0	0.00
28/04/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	75830	0	75830	0	0.00
28/04/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	16519	0	16519	0	0.00
28/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	14771	14896	14771	14896	0.00
28/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	26113	14896	26113	14896	0.00
28/04/2005	R157 On 05-May-05			Bond Future	8.3700	8.3640	137.0455	137.1297	0.00
28/04/2005	R157 On 04-August-05			Bond Future	8.4300	8.4160	139.4569	139.5391	0.00
28/04/2005	R157 On 03-November-05			Bond Future	8.5000	8.4850	134.9408	135.0209	0.00
28/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	171	390	171	390	0.00
28/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	32159	390	32159	390	0.00
28/04/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	4684	5751	4684	5751	200.00
28/04/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	61859	62104	61859	62104	0.00
28/04/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	17323	19129	17323	19129	0.00
28/04/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	31895	32879	31895	32879	200.00
28/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	40651	42578	40651	42578	0.00
28/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	14382	15487	14382	15487	400.00
28/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	55301	57083	55301	57083	0.00
28/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	9247	10207	9247	10207	500.00
28/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	71200	72813	71200	72813	0.00
28/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	5770	6561	5770	6561	100.00
28/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	18121	18657	18121	18657	0.00
28/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	58616	18657	58616	18657	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	9683	11161	9683	11161	0.00
28/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	45331	45987	45331	45987	0.00
28/04/2005	R157 On 05-May-05	7.75	Call	Option on Bond Future	3	0	3	0	0.00
28/04/2005	R157 On 05-May-05	7.75	Put	Option on Bond Future	53956	0	53956	0	0.00
28/04/2005	R186 On 05-May-05			Bond Future	7.7900	7.7820	132.1150	132.2411	0.00
28/04/2005	R186 On 05-May-05			Bond Future	7.7900	7.7820	132.1150	132.2411	0.00
28/04/2005	R186 On 04-August-05			Bond Future	7.8100	7.8010	129.1419	129.2669	0.00
28/04/2005	R186 On 03-November-05			Bond Future	7.8400	7.8270	131.2761	131.3999	0.00
28/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	203	493	203	493	0.00
28/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	203	493	203	493	0.00
28/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	71385	493	71385	493	0.00
28/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	71385	493	71385	493	0.00
28/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	22308	23135	22308	23135	0.00
28/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	95421	23135	95421	23135	0.00
28/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	39415	40212	39415	40212	0.00
28/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	115293	40212	115293	40212	0.00
28/04/2005	R194 On 05-May-05			Bond Future	7.4700	7.4740	108.2015	108.1989	0.00
28/04/2005	R194 On 04-August-05			Bond Future	7.5200	7.5170	110.1000	110.1000	0.00
28/04/2005	R194 On 03-November-05			Bond Future	7.6100	7.6150	106.8554	106.8489	0.00
28/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	2543	2830	2543	2830	0.00
28/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	1843	2830	1843	2830	0.00
28/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	7801	7929	7801	7929	0.00
28/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	8205	7929	8205	7929	0.00
28/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	9469	9538	9469	9538	0.00
28/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	11881	9538	11881	9538	0.00
28/04/2005	R201 On 05-May-05			Bond Future	8.3800	8.3690	105.7661	105.8323	0.00
28/04/2005	R201 On 04-August-05			Bond Future	8.4300	8.4220	103.2084	103.2732	0.00
28/04/2005	R201 On 03-November-05			Bond Future	8.5000	8.4880	104.9138	104.9707	0.00
28/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	119	277	119	277	0.00
28/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	25612	277	25612	277	0.00
28/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	8422	8837	8422	8837	0.00
28/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	36894	8837	36894	8837	0.00
28/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	13984	14416	13984	14416	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	46058	14416	46058	14416	0.00
28/04/2005	R203 On 05-May-05			Bond Future	8.3700	8.3580	100.3021	100.4156	0.00
28/04/2005	R203 On 04-August-05			Bond Future	8.4200	8.4000	102.0596	102.1787	0.00
28/04/2005	R203 On 03-November-05			Bond Future	8.4700	8.4560	99.5799	99.6896	0.00
28/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	224	499	224	499	0.00
28/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	28973	499	28973	499	0.00
28/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	11439	12052	11439	12052	0.00
28/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	43046	12052	43046	12052	0.00
28/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	18795	19378	18795	19378	0.00
28/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	54049	19378	54049	19378	0.00
29/04/2005	GOVI On 05-May-05			jGovi	216.4900	216.1200	216.4900	216.1200	10.00
29/04/2005	GOVI On 04-August-05			jGovi	220.2500	219.8710	220.2460	219.8710	17.00
29/04/2005	GOVI On 03-November-05			jGovi	223.9200	223.5560	223.9220	223.5560	0.00
29/04/2005	GOVI On 05-May-05	220.00	Call	jGovi	2894	3048	2894	3048	0.00
29/04/2005	GOVI On 05-May-05	220.00	Put	jGovi	37994	3048	37994	3048	0.00
29/04/2005	GOVI On 04-August-05	224.00	Call	jGovi	16155	15348	16155	15348	0.00
29/04/2005	GOVI On 04-August-05	224.00	Put	jGovi	53695	15348	53695	15348	0.00
29/04/2005	GOVI On 03-November-05	228.00	Call	jGovi	25969	25111	25969	25111	0.00
29/04/2005	GOVI On 03-November-05	228.00	Put	jGovi	66749	25111	66749	25111	0.00
29/04/2005	J152 On 28-February-06			jSwap	7.0900	7.0953	0.0040	0.0039	0.00
29/04/2005	J153 On 31-August-10			jSwap	8.2000	8.1616	0.0310	0.0295	0.00
29/04/2005	J157 On 15-September-15			jSwap	8.5200	8.5018	0.0712	0.0701	0.00
29/04/2005	J186 On 21-December-26			jSwap	8.0900	8.1325	0.0611	0.0654	0.00
29/04/2005	J194 On 28-February-08			jSwap	7.6700	7.6620	0.0045	0.0043	0.00
29/04/2005	J201 On 22-December-14			jSwap	8.4800	8.4483	0.0675	0.0656	0.00
29/04/2005	J203 On 15-September-17			jSwap	8.4700	8.4815	0.0753	0.0761	0.00
29/04/2005	JBAR On 16-March-05			jBar	6.9500	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
29/04/2005	JFRA On 02-February-06			jFra	7.0500	7.0590	0.0173	0.0173	0.00
29/04/2005	JFRA On 01-February-07			jFra	8.0600	8.0810	0.0197	0.0198	0.00
29/04/2005	JFRA On 05-May-05			jFra	6.9700	6.9670	0.0171	0.0171	0.00
29/04/2005	JFRA On 04-May-06			jFra	7.3000	7.2970	0.0179	0.0179	0.00
29/04/2005	JFRA On 03-May-07			jFra	8.2600	8.2820	0.0202	0.0202	0.00
29/04/2005	JFRA On 04-August-05			jFra	6.8000	6.8000	0.0167	0.0167	500.00
29/04/2005	JFRA On 03-August-06			jFra	7.5500	7.5620	0.0185	0.0185	0.00
29/04/2005	JFRA On 02-August-07			jFra	8.4300	8.3860	0.0206	0.0205	0.00
29/04/2005	JFRA On 03-November-05			jFra	6.8200	6.8000	0.0167	0.0167	500.00
29/04/2005	JFRA On 02-November-06			jFra	7.8100	7.8200	0.0191	0.0191	0.00
29/04/2005	JFRA On 01-November-07			jFra	8.5700	8.5310	0.0225	0.0224	0.00
29/04/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1224	1246	1224	1246	0.00
29/04/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1719	1246	1719	1246	0.00
29/04/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	3023	3077	3023	3077	0.00
29/04/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1666	3077	1666	3077	0.00
29/04/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	2	3	2	3	0.00
29/04/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	701	3	701	3	0.00
29/04/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2130	2133	2130	2133	0.00
29/04/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1396	2133	1396	2133	0.00
29/04/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	3901	3972	3901	3972	0.00
29/04/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2043	3972	2043	3972	0.00
29/04/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	168	179	168	179	0.00
29/04/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1273	179	1273	179	0.00
29/04/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2700	2733	2700	2733	0.00
29/04/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1347	2733	1347	2733	0.00
29/04/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	4616	4561	4616	4561	0.00
29/04/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2348	4561	2348	4561	0.00
29/04/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	571	564	571	564	0.00
29/04/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1623	564	1623	564	0.00
29/04/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3284	3299	3284	3299	0.00
29/04/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1298	3299	1298	3299	0.00
29/04/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	5176	5108	5176	5108	0.00
29/04/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2365	5108	2365	5108	0.00
29/04/2005	JN02 On 05-May-05			jNote	7.2800	7.2810	0.1343	0.1343	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2005	JN02 On 04-August-05			jNote	7.4300	7.4400	0.1370	0.1371	0.00
29/04/2005	JN02 On 03-November-05			jNote	7.6400	7.6370	0.1404	0.1404	0.00
29/04/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	184	255	184	255	0.00
29/04/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	4300	255	4300	255	0.00
29/04/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	5480	5616	5480	5616	0.00
29/04/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6696	5616	6696	5616	0.00
29/04/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	10379	10464	10379	10464	0.00
29/04/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7877	10464	7877	10464	0.00
29/04/2005	JN05 On 05-May-05			jNote	8.0900	8.0550	0.3331	0.3319	0.00
29/04/2005	JN05 On 04-August-05			jNote	8.1900	8.1540	0.3363	0.3350	0.00
29/04/2005	JN05 On 03-November-05			jNote	8.3100	8.2660	0.3398	0.3384	0.00
29/04/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	5292	4671	5292	4671	0.00
29/04/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	1669	4671	1669	4671	0.00
29/04/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	17408	16617	17408	16617	0.00
29/04/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	9567	16617	9567	16617	0.00
29/04/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	25506	24656	25506	24656	0.00
29/04/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	13030	24656	13030	24656	0.00
29/04/2005	JN10 On 05-May-05			jNote	8.4400	8.4130	0.5722	0.5714	0.00
29/04/2005	JN10 On 04-August-05			jNote	8.4900	8.4740	0.5738	0.5734	0.00
29/04/2005	JN10 On 03-November-05			jNote	8.5600	8.5410	0.5755	0.5755	0.00
29/04/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	29726	28121	29726	28121	0.00
29/04/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	26	28121	26	28121	0.00
29/04/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	40838	40046	40838	40046	0.00
29/04/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	7466	40046	7466	40046	0.00
29/04/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	50942	50447	50942	50447	0.00
29/04/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	13543	50447	13543	50447	0.00
29/04/2005	JROD On 31-January-06			jRod	6.7900	6.9820	0.0089	0.0099	0.00
29/04/2005	JROD On 28-February-06			jRod	6.9300	6.9240	0.0104	0.0104	0.00
29/04/2005	JROD On 31-March-06			jRod	6.9000	6.8950	0.0106	0.0106	0.00
29/04/2005	JROD On 29-April-05			jRod	6.7000	7.1450	0.0000	0.0009	0.00
29/04/2005	JROD On 28-April-06			jRod	6.8200	6.9370	0.0113	0.0127	0.00
29/04/2005	JROD On 31-May-05			jRod	7.0400	7.0370	0.0024	0.0024	0.00
29/04/2005	JROD On 31-May-06			jRod	6.9200	6.9130	0.0130	0.0131	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2005	JROD On 30-June-05			jRod	6.9600	6.9600	0.0013	0.0013	0.00
29/04/2005	JROD On 29-July-05			jRod	6.6500	7.0760	0.0021	0.0021	0.00
29/04/2005	JROD On 31-August-05			jRod	6.9900	6.9950	0.0025	0.0025	0.00
29/04/2005	JROD On 30-September-05			jRod	6.9300	6.9260	0.0028	0.0028	0.00
29/04/2005	JROD On 31-October-05			jRod	6.7500	7.0150	0.0037	0.0036	0.00
29/04/2005	JROD On 30-November-05			jRod	6.9400	6.9360	0.0041	0.0042	0.00
29/04/2005	JROD On 30-December-05			jRod	6.9000	6.8940	0.0044	0.0044	0.00
29/04/2005	R152 On 05-May-05			Bond Future	6.7300	6.7520	106.3652	106.3475	0.00
29/04/2005	R152 On 04-August-05			Bond Future	6.5600	6.5960	108.2320	108.2142	0.00
29/04/2005	R152 On 03-November-05			Bond Future	6.4700	6.5030	103.9368	103.9262	0.00
29/04/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2172	2011	2172	2011	0.00
29/04/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	10	2011	10	2011	0.00
29/04/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6596	6434	6596	6434	0.00
29/04/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	56	6434	56	6434	0.00
29/04/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1769	1734	1769	1734	0.00
29/04/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	891	1734	891	1734	0.00
29/04/2005	R153 On 05-May-05			Bond Future	7.8600	7.8740	124.4466	124.3690	1.00
29/04/2005	R153 On 04-August-05			Bond Future	7.9100	7.9260	126.6314	126.5527	0.00
29/04/2005	R153 On 03-November-05			Bond Future	7.9900	8.0060	122.1287	122.0626	0.00
29/04/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	1548	1602	1548	1602	0.00
29/04/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	6803	1602	6803	1602	0.00
29/04/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	10997	36374	10997	36374	0.00
29/04/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	18387	36374	18387	36374	0.00
29/04/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	14878	14771	14878	14771	0.00
29/04/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	25559	14771	25559	14771	0.00
29/04/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	23435	0	23435	0	0.00
29/04/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	7779	0	7779	0	0.00
29/04/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	40691	0	40691	0	0.00
29/04/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	2544	0	2544	0	0.00
29/04/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	50497	0	50497	0	0.00
29/04/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	1308	0	1308	0	0.00
29/04/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	60722	0	60722	0	0.00
29/04/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	624	0	624	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
29/04/2005	R157 On 05-May-05			Bond Future	8.3300	8.3740	137.4334	137.0455	0.00
29/04/2005	R157 On 04-August-05			Bond Future	8.3800	8.4260	139.8439	139.4569	0.00
29/04/2005	R157 On 03-November-05			Bond Future	8.4500	8.4950	135.3262	134.9408	0.00
29/04/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	193	171	193	171	0.00
29/04/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	28302	171	28302	171	0.00
29/04/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	18506	17323	18506	17323	0.00
29/04/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	29208	31895	29208	31895	200.00
29/04/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	19004	18121	19004	18121	0.00
29/04/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	55645	18121	55645	18121	0.00
29/04/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	10349	9683	10349	9683	0.00
29/04/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	42127	45331	42127	45331	0.00
29/04/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	42885	40651	42885	40651	0.00
29/04/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	12746	14382	12746	14382	0.00
29/04/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	57952	55301	57952	55301	0.00
29/04/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	8028	9247	8028	9247	0.00
29/04/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	74213	71200	74213	71200	0.00
29/04/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	4913	5770	4913	5770	0.00
29/04/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	5009	4684	5009	4684	0.00
29/04/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	58314	61859	58314	61859	0.00
29/04/2005	R157 On 05-May-05	7.75	Call	Option on Bond Future	2	0	2	0	0.00
29/04/2005	R157 On 05-May-05	7.75	Put	Option on Bond Future	50076	0	50076	0	0.00
29/04/2005	R186 On 05-May-05			Bond Future	7.7400	7.7920	132.7600	132.1150	0.00
29/04/2005	R186 On 05-May-05			Bond Future	7.7400	7.7920	132.7600	132.1150	0.00
29/04/2005	R186 On 04-August-05			Bond Future	7.7600	7.8110	129.7812	129.1419	0.00
29/04/2005	R186 On 03-November-05			Bond Future	7.7900	7.8370	131.9216	131.2761	0.00
29/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	206	203	206	203	0.00
29/04/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	206	203	206	203	0.00
29/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	64939	203	64939	203	0.00
29/04/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	64939	203	64939	203	0.00
29/04/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	23894	22308	23894	22308	0.00
29/04/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	90615	22308	90615	22308	0.00
29/04/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	41330	39415	41330	39415	0.00
29/04/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	110753	39415	110753	39415	0.00
29/04/2005	R194 On 05-May-05			Bond Future	7.4600	7.4730	108.2274	108.2015	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2005	R194 On 04-August-05			Bond Future	7.5100	7.5170	110.1261	110.1000	0.00
29/04/2005	R194 On 03-November-05			Bond Future	7.6000	7.6120	106.8747	106.8554	0.00
29/04/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	2509	2543	2509	2543	0.00
29/04/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	1551	2543	1551	2543	0.00
29/04/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	7816	7801	7816	7801	0.00
29/04/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	7958	7801	7958	7801	0.00
29/04/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	9453	9469	9453	9469	0.00
29/04/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	11671	9469	11671	9469	0.00
29/04/2005	R201 On 05-May-05			Bond Future	8.3400	8.3790	106.0380	105.7661	0.00
29/04/2005	R201 On 04-August-05			Bond Future	8.3900	8.4320	103.4808	103.2084	0.00
29/04/2005	R201 On 03-November-05			Bond Future	8.4600	8.4970	105.1799	104.9138	0.00
29/04/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	125	119	125	119	0.00
29/04/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	22899	119	22899	119	0.00
29/04/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	8978	8422	8978	8422	0.00
29/04/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	34726	8422	34726	8422	0.00
29/04/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	14570	13984	14570	13984	0.00
29/04/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	43984	13984	43984	13984	0.00
29/04/2005	R203 On 05-May-05			Bond Future	8.3400	8.3730	100.5368	100.3021	0.00
29/04/2005	R203 On 04-August-05			Bond Future	8.3800	8.4160	102.2980	102.0596	0.00
29/04/2005	R203 On 03-November-05			Bond Future	8.4400	8.4710	99.8142	99.5799	0.00
29/04/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	205	224	205	224	0.00
29/04/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	26608	224	26608	224	0.00
29/04/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	11883	11439	11883	11439	0.00
29/04/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	41106	11439	41106	11439	0.00
29/04/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	19291	18795	19291	18795	0.00
29/04/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	52202	18795	52202	18795	0.00

**Grand Total:**

**6,125.00**