



Derivatives Monthly Statistics Report

For June 2005

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2005	GOVI On 04-August-05			jGovi	218.9000	218.6270	218.9030	218.6270	17.00
01/06/2005	GOVI On 03-November-05			jGovi	222.6400	222.3690	222.6390	222.3690	0.00
01/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	22808	22546	22808	22546	0.00
01/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	73778	76276	73778	76276	0.00
01/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	17110	16555	17110	16555	0.00
01/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	70720	72865	70720	72865	0.00
01/06/2005	J152 On 28-February-06			jSwap	7.1000	7.0887	0.0039	0.0040	0.00
01/06/2005	J153 On 31-August-10			jSwap	8.2600	8.2289	0.0340	0.0327	0.00
01/06/2005	J157 On 15-September-15			jSwap	8.6000	8.5659	0.0768	0.0748	0.00
01/06/2005	J186 On 21-December-26			jSwap	8.2700	8.2479	0.0789	0.0772	0.00
01/06/2005	J194 On 28-February-08			jSwap	7.6900	7.6603	0.0052	0.0043	0.00
01/06/2005	J201 On 22-December-14			jSwap	8.5500	8.5250	0.0729	0.0712	0.00
01/06/2005	J203 On 15-September-17			jSwap	8.5700	8.5489	0.0834	0.0815	0.00
01/06/2005	J204 On 21-December-18			jSwap	8.5200	8.4900	0.0858	0.0833	0.00
01/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9430	0.0000	0.0000	0.00
01/06/2005	JFRA On 02-February-06			jFra	7.0100	6.9870	0.0172	0.0171	0.00
01/06/2005	JFRA On 01-February-07			jFra	8.0800	8.0700	0.0198	0.0197	250.00
01/06/2005	JFRA On 04-May-06			jFra	7.2500	7.2330	0.0178	0.0177	0.00
01/06/2005	JFRA On 03-May-07			jFra	8.4000	8.2750	0.0205	0.0202	0.00
01/06/2005	JFRA On 04-August-05			jFra	6.8900	6.8630	0.0169	0.0168	1,000.00
01/06/2005	JFRA On 03-August-06			jFra	7.5500	7.5180	0.0185	0.0184	0.00
01/06/2005	JFRA On 02-August-07			jFra	8.6000	8.4460	0.0210	0.0206	0.00
01/06/2005	JFRA On 03-November-05			jFra	6.8100	6.8020	0.0167	0.0167	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2005	JFRA On 02-November-06			jFra	7.8200	7.8200	0.0191	0.0191	750.00
01/06/2005	JFRA On 01-November-07			jFra	8.6900	8.5700	0.0228	0.0225	0.00
01/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	967	952	967	952	0.00
01/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1562	1596	1562	1596	0.00
01/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2952	2944	2952	2944	0.00
01/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1534	1551	1534	1551	0.00
01/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1864	1841	1864	1841	0.00
01/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1242	1271	1242	1271	0.00
01/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	3792	3574	3792	3574	0.00
01/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1598	1681	1598	1681	0.00
01/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	79	70	79	70	0.00
01/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	961	1019	961	1019	0.00
01/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2573	2523	2573	2523	0.00
01/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1227	1256	1227	1256	0.00
01/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	4500	4229	4500	4229	0.00
01/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1820	1920	1820	1920	0.00
01/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	357	355	357	355	0.00
01/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1434	1454	1434	1454	0.00
01/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	3183	3194	3183	3194	0.00
01/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1178	1189	1178	1189	0.00
01/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	5124	4890	5124	4890	0.00
01/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2002	2083	2002	2083	0.00
01/06/2005	JN02 On 04-August-05			jNote	7.4500	7.4240	0.1373	0.1368	0.00
01/06/2005	JN02 On 03-November-05			jNote	7.6600	7.6190	0.1409	0.1402	0.00
01/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	4129	3917	4129	3917	0.00
01/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	4988	5319	4988	5319	0.00
01/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	9322	8874	9322	8874	0.00
01/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	6324	6684	6324	6684	0.00
01/06/2005	JN05 On 04-August-05			jNote	8.2600	8.2270	0.3388	0.3378	0.00
01/06/2005	JN05 On 03-November-05			jNote	8.3800	8.3490	0.3426	0.3415	0.00
01/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	16196	15351	16196	15351	0.00
01/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	5493	6034	5493	6034	0.00
01/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	24950	24074	24950	24074	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
01/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	9260	9799	9260	9799	0.00
01/06/2005	JN10 On 04-August-05			jNote	8.5700	8.5430	0.5774	0.5761	0.00
01/06/2005	JN10 On 03-November-05			jNote	8.6400	8.6060	0.5792	0.5779	0.00
01/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	41762	40154	41762	40154	0.00
01/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	3109	3538	3109	3538	0.00
01/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	51479	49997	51479	49997	0.00
01/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	8700	9305	8700	9305	0.00
01/06/2005	JROD On 31-January-06			jRod	6.9200	6.9360	0.0079	0.0078	0.00
01/06/2005	JROD On 28-February-06			jRod	6.9600	6.9430	0.0075	0.0076	0.00
01/06/2005	JROD On 31-March-06			jRod	6.9600	6.9580	0.0101	0.0101	0.00
01/06/2005	JROD On 28-April-06			jRod	6.9700	6.9640	0.0099	0.0100	0.00
01/06/2005	JROD On 31-May-06			jRod	7.0100	6.9760	0.0094	0.0098	0.00
01/06/2005	JROD On 30-June-05			jRod	6.8700	6.8700	0.0016	0.0016	0.00
01/06/2005	JROD On 29-July-05			jRod	6.8700	6.8690	0.0016	0.0016	0.00
01/06/2005	JROD On 31-August-05			jRod	6.9500	6.8690	0.0014	0.0016	0.00
01/06/2005	JROD On 30-September-05			jRod	6.9100	6.9160	0.0029	0.0029	0.00
01/06/2005	JROD On 31-October-05			jRod	6.9000	6.9090	0.0030	0.0029	0.00
01/06/2005	JROD On 30-November-05			jRod	6.9300	6.9090	0.0028	0.0029	0.00
01/06/2005	JROD On 30-December-05			jRod	6.9200	6.9330	0.0043	0.0042	0.00
01/06/2005	R152 On 04-August-05			Bond Future	6.6500	6.7110	108.1849	108.1505	0.00
01/06/2005	R152 On 03-November-05			Bond Future	6.5000	6.5920	103.9275	103.8984	0.00
01/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6075	5736	6075	5736	0.00
01/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	6	10	6	10	0.00
01/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1450	1295	1450	1295	0.00
01/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	666	801	666	801	0.00
01/06/2005	R153 On 04-August-05			Bond Future	8.0000	8.0300	126.2064	126.0728	0.00
01/06/2005	R153 On 03-November-05			Bond Future	8.0800	8.1080	121.7461	121.6145	0.00
01/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	17486	16734	17486	16734	0.00
01/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	6080	6663	6080	6663	0.00
01/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	10615	10255	10615	10255	0.00
01/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	25122	26078	25122	26078	0.00
01/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	6093	5773	6093	5773	0.00
01/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	17732	18748	17732	18748	0.00

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01/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	35235	34107	35235	34107	0.00
01/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	1338	1545	1338	1545	0.00
01/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	45459	44224	45459	44224	0.00
01/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	520	620	520	620	0.00
01/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	56025	54731	56025	54731	0.00
01/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	176	218	176	218	0.00
01/06/2005	R157 On 04-August-05			Bond Future	8.4500	8.4970	139.2270	138.8751	1.00
01/06/2005	R157 On 03-November-05			Bond Future	8.5200	8.5630	134.7566	134.3973	0.00
01/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	13001	12018	13001	12018	0.00
01/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	29872	32408	29872	32408	200.00
01/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	13129	12337	13129	12337	0.00
01/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	55466	58267	55466	58267	0.00
01/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	6331	5812	6331	5812	0.00
01/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	44278	47278	44278	47278	0.00
01/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	35629	33223	35629	33223	0.00
01/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	11659	12772	11659	12772	400.00
01/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	50542	47623	50542	47623	0.00
01/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	6787	7387	6787	7387	500.00
01/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	66976	63749	66976	63749	0.00
01/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	3845	4137	3845	4137	100.00
01/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	2514	2345	2514	2345	200.00
01/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	61988	65338	61988	65338	0.00
01/06/2005	R186 On 04-August-05			Bond Future	8.0000	7.9980	126.8516	126.8395	0.00
01/06/2005	R186 On 03-November-05			Bond Future	8.0300	8.0260	128.9839	128.9719	0.00
01/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	7717	7965	7717	7965	0.00
01/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	103733	104102	103733	104102	0.00
01/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	22670	22987	22670	22987	0.00
01/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	121469	121907	121469	121907	0.00
01/06/2005	R194 On 04-August-05			Bond Future	7.5700	7.5910	109.9840	109.9248	0.00
01/06/2005	R194 On 03-November-05			Bond Future	7.6500	7.6770	106.7694	106.7157	0.00
01/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	5233	5041	5233	5041	0.00
01/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	6797	7196	6797	7196	0.00
01/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7452	7284	7452	7284	0.00

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01/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	10723	11093	10723	11093	0.00
01/06/2005	R201 On 04-August-05			Bond Future	8.5100	8.5480	102.7052	102.4611	0.00
01/06/2005	R201 On 03-November-05			Bond Future	8.5700	8.6120	104.4347	104.1899	0.00
01/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	3715	3405	3715	3405	0.00
01/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	37220	39350	37220	39350	0.00
01/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	9214	8745	9214	8745	0.00
01/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	46080	48058	46080	48058	0.00
01/06/2005	R203 On 04-August-05			Bond Future	8.5000	8.5350	101.4155	101.1800	0.00
01/06/2005	R203 On 03-November-05			Bond Future	8.5600	8.5890	98.9541	98.7226	0.00
01/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	5110	4803	5110	4803	0.00
01/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	43159	45207	43159	45207	0.00
01/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	12365	11900	12365	11900	0.00
01/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	53878	55727	53878	55727	0.00
01/06/2005	R204 On 04-August-05			Bond Future	8.4900	8.5290	97.1972	96.9056	0.00
01/06/2005	R204 On 03-November-05			Bond Future	8.5400	8.5790	98.8254	98.5383	0.00
01/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	11488	10710	11488	10710	0.00
01/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	30270	32408	30270	32408	0.00
01/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	20619	19765	20619	19765	0.00
01/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	43010	45028	43010	45028	0.00
02/06/2005	GOVI On 04-August-05			jGovi	220.3400	218.9030	220.3400	218.9030	17.00
02/06/2005	GOVI On 03-November-05			jGovi	224.1100	222.6390	224.1120	222.6390	0.00
02/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	27368	22808	27368	22808	0.00
02/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	63968	73778	63968	73778	0.00
02/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	22267	17110	22267	17110	0.00
02/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	61147	70720	61147	70720	0.00
02/06/2005	J152 On 28-February-06			jSwap	7.0700	7.0965	0.0041	0.0039	0.00
02/06/2005	J153 On 31-August-10			jSwap	8.0700	8.2594	0.0257	0.0340	0.00
02/06/2005	J157 On 15-September-15			jSwap	8.4100	8.5960	0.0641	0.0768	0.00
02/06/2005	J186 On 21-December-26			jSwap	8.1300	8.2653	0.0658	0.0789	0.00
02/06/2005	J194 On 28-February-08			jSwap	7.5400	7.6930	0.0012	0.0052	0.00
02/06/2005	J201 On 22-December-14			jSwap	8.3700	8.5504	0.0607	0.0729	0.00
02/06/2005	J203 On 15-September-17			jSwap	8.4000	8.5743	0.0704	0.0834	0.00
02/06/2005	J204 On 21-December-18			jSwap	8.3500	8.5209	0.0721	0.0858	0.00

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02/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9500	0.0000	0.0000	0.00
02/06/2005	JFRA On 02-February-06			jFra	6.8900	7.0070	0.0169	0.0172	0.00
02/06/2005	JFRA On 01-February-07			jFra	7.8900	8.0800	0.0193	0.0198	250.00
02/06/2005	JFRA On 04-May-06			jFra	7.1100	7.2540	0.0174	0.0178	0.00
02/06/2005	JFRA On 03-May-07			jFra	8.0300	8.3980	0.0196	0.0205	0.00
02/06/2005	JFRA On 04-August-05			jFra	6.8700	6.8900	0.0168	0.0169	1,000.00
02/06/2005	JFRA On 03-August-06			jFra	7.3700	7.5500	0.0180	0.0185	0.00
02/06/2005	JFRA On 02-August-07			jFra	8.2100	8.5980	0.0201	0.0210	0.00
02/06/2005	JFRA On 03-November-05			jFra	6.7600	6.8110	0.0166	0.0167	1,000.00
02/06/2005	JFRA On 02-November-06			jFra	7.6300	7.8200	0.0187	0.0191	750.00
02/06/2005	JFRA On 01-November-07			jFra	8.3100	8.6900	0.0218	0.0228	0.00
02/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	840	967	840	967	0.00
02/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1718	1562	1718	1562	0.00
02/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2679	2952	2679	2952	0.00
02/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1725	1534	1725	1534	0.00
02/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1659	1864	1659	1864	0.00
02/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1380	1242	1380	1242	0.00
02/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	3264	3792	3264	3792	0.00
02/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1973	1598	1973	1598	0.00
02/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	66	79	66	79	0.00
02/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1002	961	1002	961	0.00
02/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2289	2573	2289	2573	0.00
02/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1395	1227	1395	1227	0.00
02/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3938	4500	3938	4500	0.00
02/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2206	1820	2206	1820	0.00
02/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	317	357	317	357	0.00
02/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1508	1434	1508	1434	0.00
02/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2868	3183	2868	3183	0.00
02/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1327	1178	1327	1178	0.00
02/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4538	5124	4538	5124	0.00
02/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2404	2002	2404	2002	0.00
02/06/2005	JN02 On 04-August-05			jNote	7.3000	7.4530	0.1347	0.1373	0.00
02/06/2005	JN02 On 03-November-05			jNote	7.4700	7.6630	0.1375	0.1409	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	2887	4129	2887	4129	0.00
02/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6569	4988	6569	4988	0.00
02/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	7375	9322	7375	9322	0.00
02/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8020	6324	8020	6324	0.00
02/06/2005	JN05 On 04-August-05			jNote	8.0600	8.2610	0.3320	0.3388	0.00
02/06/2005	JN05 On 03-November-05			jNote	8.1700	8.3840	0.3355	0.3426	0.00
02/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	11178	16196	11178	16196	0.00
02/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	8872	5493	8872	5493	0.00
02/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	19698	24950	19698	24950	0.00
02/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	12840	9260	12840	9260	0.00
02/06/2005	JN10 On 04-August-05			jNote	8.3800	8.5740	0.5690	0.5774	0.00
02/06/2005	JN10 On 03-November-05			jNote	8.4300	8.6380	0.5707	0.5792	0.00
02/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	31443	41762	31443	41762	0.00
02/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	5903	3109	5903	3109	0.00
02/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	42102	51479	42102	51479	0.00
02/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	12802	8700	12802	8700	0.00
02/06/2005	JROD On 31-January-06			jRod	6.9200	6.9240	0.0080	0.0079	0.00
02/06/2005	JROD On 28-February-06			jRod	6.9500	6.9610	0.0076	0.0075	0.00
02/06/2005	JROD On 31-March-06			jRod	6.9600	6.9600	0.0101	0.0101	0.00
02/06/2005	JROD On 28-April-06			jRod	6.9700	6.9740	0.0099	0.0099	0.00
02/06/2005	JROD On 31-May-06			jRod	7.0100	7.0140	0.0095	0.0094	0.00
02/06/2005	JROD On 30-June-05			jRod	6.8600	6.8660	0.0016	0.0016	0.00
02/06/2005	JROD On 29-July-05			jRod	6.8600	6.8690	0.0016	0.0016	0.00
02/06/2005	JROD On 31-August-05			jRod	6.9500	6.9480	0.0014	0.0014	0.00
02/06/2005	JROD On 30-September-05			jRod	6.9200	6.9140	0.0029	0.0029	0.00
02/06/2005	JROD On 31-October-05			jRod	6.9000	6.8990	0.0030	0.0030	0.00
02/06/2005	JROD On 30-November-05			jRod	6.9200	6.9280	0.0028	0.0028	0.00
02/06/2005	JROD On 30-December-05			jRod	6.9100	6.9180	0.0043	0.0043	0.00
02/06/2005	R152 On 04-August-05			Bond Future	6.6600	6.6490	108.1782	108.1849	0.00
02/06/2005	R152 On 03-November-05			Bond Future	6.5000	6.4990	103.9262	103.9275	0.00
02/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6008	6075	6008	6075	0.00
02/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	5	6	5	6	0.00
02/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1434	1450	1434	1450	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	663	666	663	666	0.00
02/06/2005	R153 On 04-August-05			Bond Future	7.8700	8.0010	126.8353	126.2064	0.00
02/06/2005	R153 On 03-November-05			Bond Future	7.9300	8.0780	122.3935	121.7461	0.00
02/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	21985	17486	21985	17486	0.00
02/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	4289	6080	4289	6080	0.00
02/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	13370	10615	13370	10615	0.00
02/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	21403	25122	21403	25122	0.00
02/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	8565	6093	8565	6093	0.00
02/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	13915	17732	13915	17732	0.00
02/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	41020	35235	41020	35235	0.00
02/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	834	1338	834	1338	0.00
02/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	51532	45459	51532	45459	0.00
02/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	303	520	303	520	0.00
02/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	62234	56025	62234	56025	0.00
02/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	96	176	96	176	0.00
02/06/2005	R157 On 04-August-05			Bond Future	8.3100	8.4540	140.3817	139.2270	1.00
02/06/2005	R157 On 03-November-05			Bond Future	8.3700	8.5180	135.9316	134.7566	0.00
02/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	18424	13001	18424	13001	0.00
02/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	23748	29872	23748	29872	200.00
02/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	17222	13129	17222	13129	0.00
02/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	47809	55466	47809	55466	0.00
02/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	9867	6331	9867	6331	0.00
02/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	36267	44278	36267	44278	0.00
02/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	44343	35629	44343	35629	0.00
02/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	8826	11659	8826	11659	400.00
02/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	60381	50542	60381	50542	0.00
02/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	5079	6787	5079	6787	500.00
02/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	77499	66976	77499	66976	0.00
02/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	2821	3845	2821	3845	100.00
02/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	4445	2514	4445	2514	200.00
02/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	52372	61988	52372	61988	0.00
02/06/2005	R186 On 04-August-05			Bond Future	7.8800	7.9970	128.2848	126.8516	0.00
02/06/2005	R186 On 03-November-05			Bond Future	7.9000	8.0250	130.4518	128.9839	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	10281	7717	10281	7717	0.00
02/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	91965	103733	91965	103733	0.00
02/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	27018	22670	27018	22670	0.00
02/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	111139	121469	111139	121469	0.00
02/06/2005	R194 On 04-August-05			Bond Future	7.4300	7.5660	110.3041	109.9840	0.00
02/06/2005	R194 On 03-November-05			Bond Future	7.5000	7.6520	107.1009	106.7694	0.00
02/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	6836	5233	6836	5233	0.00
02/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	5198	6797	5198	6797	0.00
02/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	9069	7452	9069	7452	0.00
02/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	9026	10723	9026	10723	0.00
02/06/2005	R201 On 04-August-05			Bond Future	8.3700	8.5100	103.6434	102.7052	0.00
02/06/2005	R201 On 03-November-05			Bond Future	8.4200	8.5730	105.3896	104.4347	0.00
02/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	5894	3715	5894	3715	0.00
02/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	30017	37220	30017	37220	0.00
02/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	12343	9214	12343	9214	0.00
02/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	39660	46080	39660	46080	0.00
02/06/2005	R203 On 04-August-05			Bond Future	8.3600	8.5030	102.4848	101.4155	0.00
02/06/2005	R203 On 03-November-05			Bond Future	8.4100	8.5570	100.0492	98.9541	0.00
02/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	7764	5110	7764	5110	0.00
02/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	35120	43159	35120	43159	0.00
02/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	16080	12365	16080	12365	0.00
02/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	46641	53878	46641	53878	0.00
02/06/2005	R204 On 04-August-05			Bond Future	8.3500	8.4910	98.3055	97.1972	0.00
02/06/2005	R204 On 03-November-05			Bond Future	8.3900	8.5410	99.9631	98.8254	0.00
02/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	16009	11488	16009	11488	0.00
02/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	23707	30270	23707	30270	0.00
02/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	25744	20619	25744	20619	0.00
02/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	36760	43010	36760	43010	0.00
03/06/2005	GOVI On 04-August-05			jGovi	222.9900	220.3400	222.9850	220.3400	17.00
03/06/2005	GOVI On 03-November-05			jGovi	226.7800	224.1120	226.7770	224.1120	0.00
03/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	39184	27368	39184	27368	0.00
03/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	49334	63968	49334	63968	0.00
03/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	34030	22267	34030	22267	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	46260	61147	46260	61147	0.00
03/06/2005	J152 On 28-February-06			jSwap	7.0400	7.0738	0.0044	0.0041	0.00
03/06/2005	J153 On 31-August-10			jSwap	7.8500	8.0719	0.0158	0.0257	0.00
03/06/2005	J157 On 15-September-15			jSwap	8.1600	8.4068	0.0472	0.0641	0.00
03/06/2005	J186 On 21-December-26			jSwap	7.8900	8.1306	0.0414	0.0658	0.00
03/06/2005	J194 On 28-February-08			jSwap	7.3900	7.5441	0.0029	0.0012	0.00
03/06/2005	J201 On 22-December-14			jSwap	8.1300	8.3690	0.0447	0.0607	0.00
03/06/2005	J203 On 15-September-17			jSwap	8.1400	8.3984	0.0507	0.0704	0.00
03/06/2005	J204 On 21-December-18			jSwap	8.1000	8.3488	0.0520	0.0721	0.00
03/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
03/06/2005	JFRA On 02-February-06			jFra	6.7800	6.8920	0.0166	0.0169	0.00
03/06/2005	JFRA On 01-February-07			jFra	7.7100	7.8900	0.0189	0.0193	250.00
03/06/2005	JFRA On 04-May-06			jFra	6.9700	7.1140	0.0171	0.0174	0.00
03/06/2005	JFRA On 03-May-07			jFra	7.7600	8.0280	0.0190	0.0196	0.00
03/06/2005	JFRA On 04-August-05			jFra	6.8300	6.8680	0.0167	0.0168	1,000.00
03/06/2005	JFRA On 03-August-06			jFra	7.2300	7.3650	0.0177	0.0180	0.00
03/06/2005	JFRA On 02-August-07			jFra	7.9300	8.2090	0.0194	0.0201	0.00
03/06/2005	JFRA On 03-November-05			jFra	6.6900	6.7640	0.0164	0.0166	1,000.00
03/06/2005	JFRA On 02-November-06			jFra	7.4500	7.6300	0.0182	0.0187	750.00
03/06/2005	JFRA On 01-November-07			jFra	8.0000	8.3130	0.0210	0.0218	0.00
03/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	716	840	716	840	0.00
03/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1866	1718	1866	1718	0.00
03/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2423	2679	2423	2679	0.00
03/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1910	1725	1910	1725	0.00
03/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1466	1659	1466	1659	0.00
03/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1547	1380	1547	1380	0.00
03/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2868	3264	2868	3264	0.00
03/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2234	1973	2234	1973	0.00
03/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	49	66	49	66	0.00
03/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1078	1002	1078	1002	0.00
03/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2076	2289	2076	2289	0.00
03/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1520	1395	1520	1395	0.00
03/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3535	3938	3535	3938	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2473	2206	2473	2206	0.00
03/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	261	317	261	317	0.00
03/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1624	1508	1624	1508	0.00
03/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2592	2868	2592	2868	0.00
03/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1491	1327	1491	1327	0.00
03/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4054	4538	4054	4538	0.00
03/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2753	2404	2753	2404	0.00
03/06/2005	JN02 On 04-August-05			jNote	7.1600	7.3000	0.1323	0.1347	0.00
03/06/2005	JN02 On 03-November-05			jNote	7.3000	7.4650	0.1346	0.1375	0.00
03/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	1979	2887	1979	2887	0.00
03/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	8225	6569	8225	6569	0.00
03/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	5915	7375	5915	7375	0.00
03/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9660	8020	9660	8020	0.00
03/06/2005	JN05 On 04-August-05			jNote	7.8200	8.0560	0.3237	0.3320	0.00
03/06/2005	JN05 On 03-November-05			jNote	7.9100	8.1670	0.3268	0.3355	0.00
03/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	6793	11178	6793	11178	0.00
03/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	14372	8872	14372	8872	0.00
03/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	14641	19698	14641	19698	0.00
03/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	18235	12840	18235	12840	0.00
03/06/2005	JN10 On 04-August-05			jNote	8.1200	8.3760	0.5575	0.5690	0.00
03/06/2005	JN10 On 03-November-05			jNote	8.1700	8.4330	0.5588	0.5707	0.00
03/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	20479	31443	20479	31443	0.00
03/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	12107	5903	12107	5903	0.00
03/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	31880	42102	31880	42102	0.00
03/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	20389	12802	20389	12802	0.00
03/06/2005	JROD On 31-January-06			jRod	6.9100	6.9150	0.0080	0.0080	0.00
03/06/2005	JROD On 28-February-06			jRod	6.9500	6.9540	0.0076	0.0076	0.00
03/06/2005	JROD On 31-March-06			jRod	6.9500	6.9560	0.0102	0.0101	0.00
03/06/2005	JROD On 28-April-06			jRod	6.9600	6.9710	0.0100	0.0099	0.00
03/06/2005	JROD On 31-May-06			jRod	7.0000	7.0130	0.0096	0.0095	0.00
03/06/2005	JROD On 30-June-05			jRod	6.8600	6.8610	0.0016	0.0016	0.00
03/06/2005	JROD On 29-July-05			jRod	6.8600	6.8640	0.0016	0.0016	0.00
03/06/2005	JROD On 31-August-05			jRod	6.9500	6.9500	0.0014	0.0014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2005	JROD On 30-September-05			jRod	6.9100	6.9150	0.0029	0.0029	0.00
03/06/2005	JROD On 31-October-05			jRod	6.8900	6.8970	0.0030	0.0030	0.00
03/06/2005	JROD On 30-November-05			jRod	6.9200	6.9200	0.0028	0.0028	0.00
03/06/2005	JROD On 30-December-05			jRod	6.9100	6.9100	0.0043	0.0043	0.00
03/06/2005	R152 On 04-August-05			Bond Future	6.5500	6.6610	108.2386	108.1782	0.00
03/06/2005	R152 On 03-November-05			Bond Future	6.3500	6.5030	103.9741	103.9262	0.00
03/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6609	6008	6609	6008	0.00
03/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	2	5	2	5	0.00
03/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1724	1434	1724	1434	0.00
03/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	474	663	474	663	0.00
03/06/2005	R153 On 04-August-05			Bond Future	7.6100	7.8650	128.0117	126.8353	0.00
03/06/2005	R153 On 03-November-05			Bond Future	7.6700	7.9310	123.5720	122.3935	0.00
03/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	14606	8565	14606	8565	0.00
03/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	8193	13915	8193	13915	0.00
03/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	19257	13370	19257	13370	0.00
03/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	15506	21403	15506	21403	0.00
03/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	31476	21985	31476	21985	0.00
03/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	2016	4289	2016	4289	0.00
03/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	52252	41020	52252	41020	0.00
03/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	302	834	302	834	0.00
03/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	63088	51532	63088	51532	0.00
03/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	96	303	96	303	0.00
03/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	73928	62234	73928	62234	0.00
03/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	26	96	26	96	0.00
03/06/2005	R157 On 04-August-05			Bond Future	8.0700	8.3140	142.4525	140.3817	1.00
03/06/2005	R157 On 03-November-05			Bond Future	8.1200	8.3720	138.0263	135.9316	0.00
03/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	30331	18424	30331	18424	0.00
03/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	14947	23748	14947	23748	200.00
03/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	26478	17222	26478	17222	0.00
03/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	36117	47809	36117	47809	0.00
03/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	18397	9867	18397	9867	0.00
03/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	24089	36267	24089	36267	0.00
03/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	61288	44343	61288	44343	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	5063	8826	5063	8826	400.00
03/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	78795	60381	78795	60381	0.00
03/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	2785	5079	2785	5079	500.00
03/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	96880	77499	96880	77499	0.00
03/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	1494	2821	1494	2821	100.00
03/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	9721	4445	9721	4445	200.00
03/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	36940	52372	36940	52372	0.00
03/06/2005	R186 On 04-August-05			Bond Future	7.6500	7.8800	131.2408	128.2848	0.00
03/06/2005	R186 On 03-November-05			Bond Future	7.6700	7.9040	133.4304	130.4518	0.00
03/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	18496	10281	18496	10281	0.00
03/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	70620	91965	70620	91965	0.00
03/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	38710	27018	38710	27018	0.00
03/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	93045	111139	93045	111139	0.00
03/06/2005	R194 On 04-August-05			Bond Future	7.2100	7.4310	110.8309	110.3041	0.00
03/06/2005	R194 On 03-November-05			Bond Future	7.2600	7.4980	107.6245	107.1009	0.00
03/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	9961	6836	9961	6836	0.00
03/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	3055	5198	3055	5198	0.00
03/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	11829	9069	11829	9069	0.00
03/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	6550	9026	6550	9026	0.00
03/06/2005	R201 On 04-August-05			Bond Future	8.1200	8.3650	105.2678	103.6434	0.00
03/06/2005	R201 On 03-November-05			Bond Future	8.1700	8.4220	107.0290	105.3896	0.00
03/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	11753	5894	11753	5894	0.00
03/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	19632	30017	19632	30017	0.00
03/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	19218	12343	19218	12343	0.00
03/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	30140	39660	30140	39660	0.00
03/06/2005	R203 On 04-August-05			Bond Future	8.1100	8.3590	104.3484	102.4848	0.00
03/06/2005	R203 On 03-November-05			Bond Future	8.1500	8.4070	101.9342	100.0492	0.00
03/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	14849	7764	14849	7764	0.00
03/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	23569	35120	23569	35120	0.00
03/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	24411	16080	24411	16080	0.00
03/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	36122	46641	36122	46641	0.00
03/06/2005	R204 On 04-August-05			Bond Future	8.1000	8.3480	100.2538	98.3055	0.00
03/06/2005	R204 On 03-November-05			Bond Future	8.1400	8.3920	101.9297	99.9631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	26696	16009	26696	16009	0.00
03/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	14911	23707	14911	23707	0.00
03/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	36656	25744	36656	25744	0.00
03/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	28004	36760	28004	36760	0.00
06/06/2005	GOVI On 04-August-05			jGovi	221.9400	222.9850	221.9390	222.9850	17.00
06/06/2005	GOVI On 03-November-05			jGovi	225.7300	226.7770	225.7290	226.7770	0.00
06/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	33651	39184	33651	39184	0.00
06/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	54261	49334	54261	49334	0.00
06/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	29080	34030	29080	34030	0.00
06/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	51790	46260	51790	46260	0.00
06/06/2005	J152 On 28-February-06			jSwap	7.0600	7.0419	0.0043	0.0044	0.00
06/06/2005	J153 On 31-August-10			jSwap	7.9200	7.8501	0.0192	0.0158	0.00
06/06/2005	J157 On 15-September-15			jSwap	8.2300	8.1606	0.0521	0.0472	0.00
06/06/2005	J186 On 21-December-26			jSwap	7.9200	7.8897	0.0441	0.0414	0.00
06/06/2005	J194 On 28-February-08			jSwap	7.4600	7.3922	0.0011	0.0029	0.00
06/06/2005	J201 On 22-December-14			jSwap	8.2000	8.1341	0.0489	0.0447	0.00
06/06/2005	J203 On 15-September-17			jSwap	8.2100	8.1394	0.0561	0.0507	0.00
06/06/2005	J204 On 21-December-18			jSwap	8.1500	8.1039	0.0555	0.0520	0.00
06/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
06/06/2005	JFRA On 02-February-06			jFra	6.8400	6.7810	0.0168	0.0166	0.00
06/06/2005	JFRA On 01-February-07			jFra	7.7900	7.7100	0.0191	0.0189	250.00
06/06/2005	JFRA On 04-May-06			jFra	7.0200	6.9670	0.0172	0.0171	0.00
06/06/2005	JFRA On 03-May-07			jFra	7.9200	7.7590	0.0194	0.0190	0.00
06/06/2005	JFRA On 04-August-05			jFra	6.8500	6.8300	0.0168	0.0167	1,000.00
06/06/2005	JFRA On 03-August-06			jFra	7.2800	7.2270	0.0178	0.0177	0.00
06/06/2005	JFRA On 02-August-07			jFra	8.1100	7.9340	0.0198	0.0194	0.00
06/06/2005	JFRA On 03-November-05			jFra	6.7200	6.6940	0.0165	0.0164	1,000.00
06/06/2005	JFRA On 02-November-06			jFra	7.5500	7.4500	0.0185	0.0182	750.00
06/06/2005	JFRA On 01-November-07			jFra	8.1000	7.9950	0.0213	0.0210	0.00
06/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	771	716	771	716	0.00
06/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1766	1866	1766	1866	0.00
06/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2540	2423	2540	2423	0.00
06/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1831	1910	1831	1910	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
06/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1520	1466	1520	1466	0.00
06/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1478	1547	1478	1547	0.00
06/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	3115	2868	3115	2868	0.00
06/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2092	2234	2092	2234	0.00
06/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	50	49	50	49	0.00
06/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1028	1078	1028	1078	0.00
06/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2159	2076	2159	2076	0.00
06/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1464	1520	1464	1520	0.00
06/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3802	3535	3802	3535	0.00
06/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2320	2473	2320	2473	0.00
06/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	267	261	267	261	0.00
06/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1572	1624	1572	1624	0.00
06/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2750	2592	2750	2592	0.00
06/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1404	1491	1404	1491	0.00
06/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4222	4054	4222	4054	0.00
06/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2646	2753	2646	2753	0.00
06/06/2005	JN02 On 04-August-05			jNote	7.2300	7.1620	0.1335	0.1323	0.00
06/06/2005	JN02 On 03-November-05			jNote	7.3800	7.2970	0.1361	0.1346	0.00
06/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	2279	1979	2279	1979	0.00
06/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7274	8225	7274	8225	0.00
06/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	6569	5915	6569	5915	0.00
06/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8726	9660	8726	9660	0.00
06/06/2005	JN05 On 04-August-05			jNote	7.8900	7.8170	0.3263	0.3237	0.00
06/06/2005	JN05 On 03-November-05			jNote	8.0000	7.9130	0.3299	0.3268	0.00
06/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	7858	6793	7858	6793	0.00
06/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	12241	14372	12241	14372	0.00
06/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	16312	14641	16312	14641	0.00
06/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	16148	18235	16148	18235	0.00
06/06/2005	JN10 On 04-August-05			jNote	8.1900	8.1220	0.5606	0.5575	0.00
06/06/2005	JN10 On 03-November-05			jNote	8.2500	8.1680	0.5623	0.5588	0.00
06/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	23009	20479	23009	20479	0.00
06/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	9737	12107	9737	12107	0.00
06/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	34641	31880	34641	31880	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
06/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	17869	20389	17869	20389	0.00
06/06/2005	JROD On 31-January-06			jRod	6.9100	6.9110	0.0081	0.0080	0.00
06/06/2005	JROD On 28-February-06			jRod	6.9400	6.9470	0.0077	0.0076	0.00
06/06/2005	JROD On 31-March-06			jRod	6.9400	6.9490	0.0103	0.0102	0.00
06/06/2005	JROD On 28-April-06			jRod	6.9500	6.9620	0.0101	0.0100	0.00
06/06/2005	JROD On 31-May-06			jRod	6.9900	7.0010	0.0097	0.0096	0.00
06/06/2005	JROD On 30-June-05			jRod	6.8500	6.8600	0.0016	0.0016	0.00
06/06/2005	JROD On 29-July-05			jRod	6.8600	6.8620	0.0016	0.0016	0.00
06/06/2005	JROD On 31-August-05			jRod	6.9400	6.9450	0.0014	0.0014	0.00
06/06/2005	JROD On 30-September-05			jRod	6.9100	6.9130	0.0029	0.0029	0.00
06/06/2005	JROD On 31-October-05			jRod	6.8900	6.8940	0.0030	0.0030	0.00
06/06/2005	JROD On 30-November-05			jRod	6.9100	6.9180	0.0029	0.0028	0.00
06/06/2005	JROD On 30-December-05			jRod	6.9000	6.9080	0.0044	0.0043	0.00
06/06/2005	R152 On 04-August-05			Bond Future	6.6000	6.5520	108.2104	108.2386	0.00
06/06/2005	R152 On 03-November-05			Bond Future	6.4200	6.3500	103.9537	103.9741	0.00
06/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6326	6609	6326	6609	0.00
06/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	2	2	2	2	0.00
06/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1579	1724	1579	1724	0.00
06/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	533	474	533	474	0.00
06/06/2005	R153 On 04-August-05			Bond Future	7.7000	7.6130	127.5946	128.0117	0.00
06/06/2005	R153 On 03-November-05			Bond Future	7.7600	7.6660	123.1567	123.5720	0.00
06/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	12023	14606	12023	14606	0.00
06/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	9781	8193	9781	8193	0.00
06/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	17009	19257	17009	19257	0.00
06/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	17410	15506	17410	15506	0.00
06/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	27820	31476	27820	31476	0.00
06/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	2532	2016	2532	2016	0.00
06/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	48174	52252	48174	52252	0.00
06/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	395	302	395	302	0.00
06/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	58948	63088	58948	63088	0.00
06/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	127	96	127	96	0.00
06/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	69765	73928	69765	73928	0.00
06/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	35	26	35	26	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
06/06/2005	R157 On 04-August-05			Bond Future	8.1600	8.0670	141.6341	142.4525	1.00
06/06/2005	R157 On 03-November-05			Bond Future	8.2200	8.1160	137.1946	138.0263	0.00
06/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	13622	18397	13622	18397	0.00
06/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	27498	24089	27498	24089	0.00
06/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	22605	26478	22605	26478	0.00
06/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	40562	36117	40562	36117	0.00
06/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	53601	61288	53601	61288	0.00
06/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	5560	5063	5560	5063	400.00
06/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	70824	78795	70824	78795	0.00
06/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	2998	2785	2998	2785	500.00
06/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	88761	96880	88761	96880	0.00
06/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	1559	1494	1559	1494	100.00
06/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	6474	9721	6474	9721	200.00
06/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	41877	36940	41877	36940	0.00
06/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	24194	30331	24194	30331	0.00
06/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	16994	14947	16994	14947	200.00
06/06/2005	R186 On 04-August-05			Bond Future	7.7500	7.6450	129.9449	131.2408	0.00
06/06/2005	R186 On 03-November-05			Bond Future	7.7700	7.6650	132.1337	133.4304	0.00
06/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	14072	18496	14072	18496	0.00
06/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	79155	70620	79155	70620	0.00
06/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	33510	38710	33510	38710	0.00
06/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	100812	93045	100812	93045	0.00
06/06/2005	R194 On 04-August-05			Bond Future	7.3100	7.2100	110.5993	110.8309	0.00
06/06/2005	R194 On 03-November-05			Bond Future	7.3600	7.2560	107.3947	107.6245	0.00
06/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	8347	9961	8347	9961	0.00
06/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	3758	3055	3758	3055	0.00
06/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	10487	11829	10487	11829	0.00
06/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	7505	6550	7505	6550	0.00
06/06/2005	R201 On 04-August-05			Bond Future	8.2200	8.1180	104.6193	105.2678	0.00
06/06/2005	R201 On 03-November-05			Bond Future	8.2700	8.1670	106.3820	107.0290	0.00
06/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	8895	11753	8895	11753	0.00
06/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	23259	19632	23259	19632	0.00
06/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	16336	19218	16336	19218	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
06/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	33728	30140	33728	30140	0.00
06/06/2005	R203 On 04-August-05			Bond Future	8.2100	8.1130	103.6080	104.3484	0.00
06/06/2005	R203 On 03-November-05			Bond Future	8.2500	8.1540	101.1834	101.9342	0.00
06/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	11461	14849	11461	14849	0.00
06/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	27585	23569	27585	23569	0.00
06/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	20968	24411	20968	24411	0.00
06/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	40188	36122	40188	36122	0.00
06/06/2005	R204 On 04-August-05			Bond Future	8.2000	8.1020	99.4395	100.2538	0.00
06/06/2005	R204 On 03-November-05			Bond Future	8.2400	8.1400	101.1115	101.9297	0.00
06/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	21614	26696	21614	26696	0.00
06/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	17972	14911	17972	14911	0.00
06/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	32000	36656	32000	36656	0.00
06/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	31531	28004	31531	28004	0.00
07/06/2005	GOVI On 04-August-05			jGovi	223.7200	221.9390	223.7150	221.9390	17.00
07/06/2005	GOVI On 03-November-05			jGovi	227.5300	225.7290	227.5280	225.7290	0.00
07/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	41865	33651	41865	33651	0.00
07/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	44715	54261	44715	54261	0.00
07/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	37357	29080	37357	29080	0.00
07/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	42077	51790	42077	51790	0.00
07/06/2005	J152 On 28-February-06			jSwap	7.0300	7.0551	0.0046	0.0043	0.00
07/06/2005	J153 On 31-August-10			jSwap	7.7900	7.9241	0.0132	0.0192	0.00
07/06/2005	J157 On 15-September-15			jSwap	8.0600	8.2310	0.0402	0.0521	0.00
07/06/2005	J186 On 21-December-26			jSwap	7.7300	7.9154	0.0248	0.0441	0.00
07/06/2005	J194 On 28-February-08			jSwap	7.3800	7.4592	0.0034	0.0011	0.00
07/06/2005	J201 On 22-December-14			jSwap	8.0500	8.1951	0.0388	0.0489	0.00
07/06/2005	J203 On 15-September-17			jSwap	8.0300	8.2088	0.0420	0.0561	0.00
07/06/2005	J204 On 21-December-18			jSwap	7.9800	8.1476	0.0417	0.0555	0.00
07/06/2005	JBAR On 16-March-05			jBar	6.9400	6.9540	0.0000	0.0000	0.00
07/06/2005	JFRA On 02-February-06			jFra	6.7900	6.8440	0.0166	0.0168	0.00
07/06/2005	JFRA On 01-February-07			jFra	7.7100	7.7900	0.0189	0.0191	500.00
07/06/2005	JFRA On 04-May-06			jFra	6.9500	7.0170	0.0170	0.0172	0.00
07/06/2005	JFRA On 03-May-07			jFra	7.7700	7.9180	0.0190	0.0194	0.00
07/06/2005	JFRA On 04-August-05			jFra	6.8200	6.8510	0.0167	0.0168	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
07/06/2005	JFRA On 03-August-06			jFra	7.2100	7.2840	0.0176	0.0178	0.00
07/06/2005	JFRA On 02-August-07			jFra	7.9300	8.1060	0.0194	0.0198	0.00
07/06/2005	JFRA On 03-November-05			jFra	6.6600	6.7180	0.0163	0.0165	0.00
07/06/2005	JFRA On 02-November-06			jFra	7.4500	7.5500	0.0182	0.0185	0.00
07/06/2005	JFRA On 01-November-07			jFra	7.9700	8.1000	0.0210	0.0213	0.00
07/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	703	771	703	771	0.00
07/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1838	1766	1838	1766	0.00
07/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2396	2540	2396	2540	0.00
07/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1882	1831	1882	1831	0.00
07/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1418	1520	1418	1520	0.00
07/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1548	1478	1548	1478	0.00
07/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2871	3115	2871	3115	0.00
07/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2208	2092	2208	2092	0.00
07/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	39	50	39	50	0.00
07/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1086	1028	1086	1028	0.00
07/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2025	2159	2025	2159	0.00
07/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1515	1464	1515	1464	0.00
07/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3506	3802	3506	3802	0.00
07/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2452	2320	2452	2320	0.00
07/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	225	267	225	267	0.00
07/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1680	1572	1680	1572	0.00
07/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2571	2750	2571	2750	0.00
07/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1469	1404	1469	1404	0.00
07/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3980	4222	3980	4222	0.00
07/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2743	2646	2743	2646	0.00
07/06/2005	JN02 On 04-August-05			jNote	7.1500	7.2290	0.1321	0.1335	0.00
07/06/2005	JN02 On 03-November-05			jNote	7.2900	7.3830	0.1345	0.1361	0.00
07/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	1774	2279	1774	2279	0.00
07/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	8177	7274	8177	7274	0.00
07/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	5684	6569	5684	6569	0.00
07/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9577	8726	9577	8726	0.00
07/06/2005	JN05 On 04-August-05			jNote	7.7600	7.8940	0.3214	0.3263	0.00
07/06/2005	JN05 On 03-November-05			jNote	7.8400	8.0040	0.3242	0.3299	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
07/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	5508	7858	5508	7858	0.00
07/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	15620	12241	15620	12241	0.00
07/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	13074	16312	13074	16312	0.00
07/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	19565	16148	19565	16148	0.00
07/06/2005	JN10 On 04-August-05			jNote	8.0200	8.1940	0.5524	0.5606	0.00
07/06/2005	JN10 On 03-November-05			jNote	8.0600	8.2460	0.5535	0.5623	0.00
07/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	16199	23009	16199	23009	0.00
07/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	14824	9737	14824	9737	0.00
07/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	27717	34641	27717	34641	0.00
07/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	23530	17869	23530	17869	0.00
07/06/2005	JROD On 31-January-06			jRod	6.9000	6.9050	0.0081	0.0081	0.00
07/06/2005	JROD On 28-February-06			jRod	6.9400	6.9380	0.0077	0.0077	0.00
07/06/2005	JROD On 31-March-06			jRod	6.9400	6.9400	0.0103	0.0103	0.00
07/06/2005	JROD On 28-April-06			jRod	6.9500	6.9510	0.0102	0.0101	0.00
07/06/2005	JROD On 31-May-06			jRod	6.9800	6.9880	0.0098	0.0097	0.00
07/06/2005	JROD On 30-June-05			jRod	6.8500	6.8540	0.0016	0.0016	0.00
07/06/2005	JROD On 29-July-05			jRod	6.8500	6.8560	0.0016	0.0016	0.00
07/06/2005	JROD On 31-August-05			jRod	6.9300	6.9400	0.0014	0.0014	0.00
07/06/2005	JROD On 30-September-05			jRod	6.9100	6.9100	0.0029	0.0029	0.00
07/06/2005	JROD On 31-October-05			jRod	6.8900	6.8910	0.0030	0.0030	0.00
07/06/2005	JROD On 30-November-05			jRod	6.9100	6.9130	0.0029	0.0029	0.00
07/06/2005	JROD On 30-December-05			jRod	6.9000	6.9030	0.0044	0.0044	0.00
07/06/2005	R152 On 04-August-05			Bond Future	6.5700	6.6030	108.2287	108.2104	0.00
07/06/2005	R152 On 03-November-05			Bond Future	6.3700	6.4150	103.9684	103.9537	0.00
07/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6509	6326	6509	6326	0.00
07/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	1	2	1	2	0.00
07/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1667	1579	1667	1579	0.00
07/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	473	533	473	533	0.00
07/06/2005	R153 On 04-August-05			Bond Future	7.5800	7.7020	128.1574	127.5946	0.00
07/06/2005	R153 On 03-November-05			Bond Future	7.6300	7.7590	123.7242	123.1567	0.00
07/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	15100	12023	15100	12023	0.00
07/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	7229	9781	7229	9781	0.00
07/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	19813	17009	19813	17009	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
07/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	14539	17410	14539	17410	0.00
07/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	32527	27820	32527	27820	0.00
07/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	1611	2532	1611	2532	0.00
07/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	53616	48174	53616	48174	0.00
07/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	209	395	209	395	0.00
07/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	64510	58948	64510	58948	0.00
07/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	60	127	60	127	0.00
07/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	75374	69765	75374	69765	0.00
07/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	15	35	15	35	0.00
07/06/2005	R157 On 04-August-05			Bond Future	7.9800	8.1640	143.1581	141.6341	1.00
07/06/2005	R157 On 03-November-05			Bond Future	8.0300	8.2170	138.7401	137.1946	0.00
07/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	34249	24194	34249	24194	0.00
07/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	11809	16994	11809	16994	200.00
07/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	29595	22605	29595	22605	0.00
07/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	32096	40562	32096	40562	0.00
07/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	21168	13622	21168	13622	0.00
07/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	19804	27498	19804	27498	0.00
07/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	66928	53601	66928	53601	0.00
07/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	3647	5560	3647	5560	400.00
07/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	84975	70824	84975	70824	0.00
07/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	1909	2998	1909	2998	500.00
07/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	103415	88761	103415	88761	0.00
07/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	973	1559	973	1559	100.00
07/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	11422	6474	11422	6474	200.00
07/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	31585	41877	31585	41877	0.00
07/06/2005	R186 On 04-August-05			Bond Future	7.5400	7.7470	132.5440	129.9449	0.00
07/06/2005	R186 On 03-November-05			Bond Future	7.5600	7.7680	134.7732	132.1337	0.00
07/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	22305	14072	22305	14072	0.00
07/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	61397	79155	61397	79155	0.00
07/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	44546	33510	44546	33510	0.00
07/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	85453	100812	85453	100812	0.00
07/06/2005	R194 On 04-August-05			Bond Future	7.2200	7.3070	110.8046	110.5993	0.00
07/06/2005	R194 On 03-November-05			Bond Future	7.2700	7.3620	107.6006	107.3947	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
07/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	9564	8347	9564	8347	0.00
07/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	2922	3758	2922	3758	0.00
07/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	11503	10487	11503	10487	0.00
07/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	6463	7505	6463	7505	0.00
07/06/2005	R201 On 04-August-05			Bond Future	8.0400	8.2160	105.7810	104.6193	0.00
07/06/2005	R201 On 03-November-05			Bond Future	8.0900	8.2670	107.5569	106.3820	0.00
07/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	13577	8895	13577	8895	0.00
07/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	16323	23259	16323	23259	0.00
07/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	21343	16336	21343	16336	0.00
07/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	26986	33728	26986	33728	0.00
07/06/2005	R203 On 04-August-05			Bond Future	8.0300	8.2100	104.9801	103.6080	0.00
07/06/2005	R203 On 03-November-05			Bond Future	8.0700	8.2540	102.5783	101.1834	0.00
07/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	17358	11461	17358	11461	0.00
07/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	19760	27585	19760	27585	0.00
07/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	27373	20968	27373	20968	0.00
07/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	32643	40188	32643	40188	0.00
07/06/2005	R204 On 04-August-05			Bond Future	8.0200	8.2040	100.9151	99.4395	0.00
07/06/2005	R204 On 03-November-05			Bond Future	8.0500	8.2440	102.6134	101.1115	0.00
07/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	30472	21614	30472	21614	0.00
07/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	12074	17972	12074	17972	0.00
07/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	40598	32000	40598	32000	0.00
07/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	25110	31531	25110	31531	0.00
08/06/2005	GOVI On 04-August-05			jGovi	223.5200	223.7150	223.5240	223.7150	17.00
08/06/2005	GOVI On 03-November-05			jGovi	227.3500	227.5280	227.3510	227.5280	0.00
08/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	40336	41865	40336	41865	0.00
08/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	45096	44715	45096	44715	0.00
08/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	36288	37357	36288	37357	0.00
08/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	42778	42077	42778	42077	0.00
08/06/2005	J152 On 28-February-06			jSwap	7.0400	7.0294	0.0044	0.0046	0.00
08/06/2005	J153 On 31-August-10			jSwap	7.8100	7.7918	0.0138	0.0132	0.00
08/06/2005	J157 On 15-September-15			jSwap	8.0600	8.0610	0.0399	0.0402	0.00
08/06/2005	J186 On 21-December-26			jSwap	7.7600	7.7308	0.0284	0.0248	0.00
08/06/2005	J194 On 28-February-08			jSwap	7.4200	7.3762	0.0022	0.0034	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
08/06/2005	J201 On 22-December-14			jSwap	8.0300	8.0486	0.0374	0.0388	0.00
08/06/2005	J203 On 15-September-17			jSwap	8.0400	8.0270	0.0432	0.0420	0.00
08/06/2005	J204 On 21-December-18			jSwap	7.9800	7.9821	0.0415	0.0417	0.00
08/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9430	0.0000	0.0000	0.00
08/06/2005	JFRA On 02-February-06			jFra	6.8300	6.7870	0.0167	0.0166	0.00
08/06/2005	JFRA On 01-February-07			jFra	7.7500	7.7100	0.0190	0.0189	500.00
08/06/2005	JFRA On 04-May-06			jFra	7.0100	6.9470	0.0172	0.0170	0.00
08/06/2005	JFRA On 03-May-07			jFra	7.8200	7.7710	0.0191	0.0190	0.00
08/06/2005	JFRA On 04-August-05			jFra	6.8400	6.8230	0.0168	0.0167	0.00
08/06/2005	JFRA On 03-August-06			jFra	7.2500	7.2080	0.0178	0.0176	0.00
08/06/2005	JFRA On 02-August-07			jFra	7.9700	7.9320	0.0195	0.0194	0.00
08/06/2005	JFRA On 03-November-05			jFra	6.7000	6.6570	0.0164	0.0163	0.00
08/06/2005	JFRA On 02-November-06			jFra	7.5100	7.4500	0.0184	0.0182	0.00
08/06/2005	JFRA On 01-November-07			jFra	8.0000	7.9700	0.0210	0.0210	0.00
08/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	738	703	738	703	0.00
08/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1768	1838	1768	1838	0.00
08/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2462	2396	2462	2396	0.00
08/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1851	1882	1851	1882	0.00
08/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1502	1418	1502	1418	0.00
08/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1472	1548	1472	1548	0.00
08/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2933	2871	2933	2871	0.00
08/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2154	2208	2154	2208	0.00
08/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	41	39	41	39	0.00
08/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1058	1086	1058	1086	0.00
08/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2092	2025	2092	2025	0.00
08/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1472	1515	1472	1515	0.00
08/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3557	3506	3557	3506	0.00
08/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2408	2452	2408	2452	0.00
08/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	244	225	244	225	0.00
08/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1605	1680	1605	1680	0.00
08/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2665	2571	2665	2571	0.00
08/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1417	1469	1417	1469	0.00
08/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4021	3980	4021	3980	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
08/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2707	2743	2707	2743	0.00
08/06/2005	JN02 On 04-August-05			jNote	7.2000	7.1530	0.1329	0.1321	0.00
08/06/2005	JN02 On 03-November-05			jNote	7.3400	7.2890	0.1353	0.1345	0.00
08/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	1982	1774	1982	1774	0.00
08/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7582	8177	7582	8177	0.00
08/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	6037	5684	6037	5684	0.00
08/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9062	9577	9062	9577	0.00
08/06/2005	JN05 On 04-August-05			jNote	7.7700	7.7560	0.3218	0.3214	0.00
08/06/2005	JN05 On 03-November-05			jNote	7.8600	7.8430	0.3245	0.3242	0.00
08/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	5616	5508	5616	5508	0.00
08/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	15100	15620	15100	15620	0.00
08/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	13181	13074	13181	13074	0.00
08/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	19130	19565	19130	19565	0.00
08/06/2005	JN10 On 04-August-05			jNote	8.0100	8.0200	0.5519	0.5524	0.00
08/06/2005	JN10 On 03-November-05			jNote	8.0600	8.0610	0.5534	0.5535	0.00
08/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	15679	16199	15679	16199	0.00
08/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	14854	14824	14854	14824	0.00
08/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	27361	27717	27361	27717	0.00
08/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	23380	23530	23380	23530	0.00
08/06/2005	JROD On 31-January-06			jRod	6.9000	6.9030	0.0081	0.0081	0.00
08/06/2005	JROD On 28-February-06			jRod	6.9300	6.9350	0.0077	0.0077	0.00
08/06/2005	JROD On 31-March-06			jRod	6.9400	6.9360	0.0103	0.0103	0.00
08/06/2005	JROD On 28-April-06			jRod	6.9400	6.9450	0.0102	0.0102	0.00
08/06/2005	JROD On 31-May-06			jRod	6.9800	6.9800	0.0098	0.0098	0.00
08/06/2005	JROD On 30-June-05			jRod	6.8500	6.8510	0.0016	0.0016	0.00
08/06/2005	JROD On 29-July-05			jRod	6.8500	6.8520	0.0016	0.0016	0.00
08/06/2005	JROD On 31-August-05			jRod	6.9400	6.9340	0.0014	0.0014	0.00
08/06/2005	JROD On 30-September-05			jRod	6.9100	6.9070	0.0029	0.0029	0.00
08/06/2005	JROD On 31-October-05			jRod	6.8900	6.8890	0.0030	0.0030	0.00
08/06/2005	JROD On 30-November-05			jRod	6.9100	6.9120	0.0029	0.0029	0.00
08/06/2005	JROD On 30-December-05			jRod	6.9000	6.9020	0.0044	0.0044	0.00
08/06/2005	R152 On 04-August-05			Bond Future	6.6300	6.5700	108.1965	108.2287	0.00
08/06/2005	R152 On 03-November-05			Bond Future	6.4400	6.3680	103.9447	103.9684	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
08/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6187	6509	6187	6509	0.00
08/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	2	1	2	1	0.00
08/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1509	1667	1509	1667	0.00
08/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	553	473	553	473	0.00
08/06/2005	R153 On 04-August-05			Bond Future	7.5900	7.5820	128.1386	128.1574	0.00
08/06/2005	R153 On 03-November-05			Bond Future	7.6300	7.6320	123.7197	123.7242	0.00
08/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	14852	15100	14852	15100	0.00
08/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	7170	7229	7170	7229	0.00
08/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	19675	19813	19675	19813	0.00
08/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	14446	14539	14446	14539	0.00
08/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	32293	32527	32293	32527	0.00
08/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	1565	1611	1565	1611	0.00
08/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	53415	53616	53415	53616	0.00
08/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	195	209	195	209	0.00
08/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	64316	64510	64316	64510	0.00
08/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	55	60	55	60	0.00
08/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	75184	75374	75184	75374	0.00
08/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	13	15	13	15	0.00
08/06/2005	R157 On 04-August-05			Bond Future	7.9900	7.9840	143.1240	143.1581	1.00
08/06/2005	R157 On 03-November-05			Bond Future	8.0300	8.0300	138.7234	138.7401	0.00
08/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	20815	21168	20815	21168	0.00
08/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	19792	19804	19792	19804	0.00
08/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	29207	29595	29207	29595	0.00
08/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	31876	32096	31876	32096	0.00
08/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	66516	66928	66516	66928	0.00
08/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	3576	3647	3576	3647	400.00
08/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	84581	84975	84581	84975	0.00
08/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	1856	1909	1856	1909	500.00
08/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	103039	103415	103039	103415	0.00
08/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	938	973	938	973	100.00
08/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	11145	11422	11145	11422	200.00
08/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	31649	31585	31649	31585	0.00
08/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	33832	34249	33832	34249	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
08/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	11733	11809	11733	11809	200.00
08/06/2005	R186 On 04-August-05			Bond Future	7.5600	7.5440	132.3621	132.5440	0.00
08/06/2005	R186 On 03-November-05			Bond Future	7.5700	7.5600	134.5929	134.7732	0.00
08/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	21384	22305	21384	22305	0.00
08/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	62295	61397	62295	61397	0.00
08/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	43666	44546	43666	44546	0.00
08/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	86376	85453	86376	85453	0.00
08/06/2005	R194 On 04-August-05			Bond Future	7.3000	7.2210	110.6279	110.8046	0.00
08/06/2005	R194 On 03-November-05			Bond Future	7.3500	7.2670	107.4294	107.6006	0.00
08/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	8379	9564	8379	9564	0.00
08/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	3503	2922	3503	2922	0.00
08/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	10541	11503	10541	11503	0.00
08/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	7213	6463	7213	6463	0.00
08/06/2005	R201 On 04-August-05			Bond Future	8.0400	8.0410	105.7610	105.7810	0.00
08/06/2005	R201 On 03-November-05			Bond Future	8.0900	8.0860	107.5438	107.5569	0.00
08/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	13273	13577	13273	13577	0.00
08/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	16220	16323	16220	16323	0.00
08/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	21061	21343	21061	21343	0.00
08/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	26835	26986	26835	26986	0.00
08/06/2005	R203 On 04-August-05			Bond Future	8.0400	8.0310	104.9492	104.9801	0.00
08/06/2005	R203 On 03-November-05			Bond Future	8.0700	8.0690	102.5555	102.5783	0.00
08/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	16968	17358	16968	17358	0.00
08/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	19679	19760	19679	19760	0.00
08/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	27037	27373	27037	27373	0.00
08/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	32535	32643	32535	32643	0.00
08/06/2005	R204 On 04-August-05			Bond Future	8.0200	8.0200	100.8827	100.9151	0.00
08/06/2005	R204 On 03-November-05			Bond Future	8.0600	8.0540	102.5894	102.6134	0.00
08/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	30032	30472	30032	30472	0.00
08/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	11957	12074	11957	12074	0.00
08/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	40228	40598	40228	40598	0.00
08/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	24980	25110	24980	25110	0.00
09/06/2005	GOVI On 04-August-05			jGovi	222.6100	223.5240	222.6110	223.5240	17.00
09/06/2005	GOVI On 03-November-05			jGovi	226.4400	227.3510	226.4390	227.3510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	35989	40336	35989	40336	0.00
09/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	49879	45096	49879	45096	0.00
09/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	32122	36288	32122	36288	0.00
09/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	47732	42778	47732	42778	0.00
09/06/2005	J152 On 28-February-06			jSwap	7.0800	7.0443	0.0040	0.0044	0.00
09/06/2005	J153 On 31-August-10			jSwap	7.8600	7.8053	0.0165	0.0138	0.00
09/06/2005	J157 On 15-September-15			jSwap	8.1200	8.0562	0.0445	0.0399	0.00
09/06/2005	J186 On 21-December-26			jSwap	7.8300	7.7640	0.0356	0.0284	0.00
09/06/2005	J194 On 28-February-08			jSwap	7.4800	7.4199	0.0005	0.0022	0.00
09/06/2005	J201 On 22-December-14			jSwap	8.0900	8.0286	0.0420	0.0374	0.00
09/06/2005	J203 On 15-September-17			jSwap	8.1000	8.0414	0.0481	0.0432	0.00
09/06/2005	J204 On 21-December-18			jSwap	8.0600	7.9797	0.0481	0.0415	0.00
09/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
09/06/2005	JFRA On 02-February-06			jFra	6.9000	6.8300	0.0169	0.0167	0.00
09/06/2005	JFRA On 01-February-07			jFra	7.7500	7.7500	0.0190	0.0190	500.00
09/06/2005	JFRA On 04-May-06			jFra	7.0500	7.0120	0.0173	0.0172	0.00
09/06/2005	JFRA On 03-May-07			jFra	7.9700	7.8190	0.0195	0.0191	0.00
09/06/2005	JFRA On 04-August-05			jFra	6.8800	6.8350	0.0169	0.0168	0.00
09/06/2005	JFRA On 03-August-06			jFra	7.2900	7.2530	0.0179	0.0178	0.00
09/06/2005	JFRA On 02-August-07			jFra	8.1300	7.9700	0.0199	0.0195	0.00
09/06/2005	JFRA On 03-November-05			jFra	6.7900	6.6950	0.0166	0.0164	0.00
09/06/2005	JFRA On 02-November-06			jFra	7.5100	7.5100	0.0184	0.0184	0.00
09/06/2005	JFRA On 01-November-07			jFra	8.1400	8.0000	0.0214	0.0210	0.00
09/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	813	738	813	738	0.00
09/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1661	1768	1661	1768	0.00
09/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2455	2462	2455	2462	0.00
09/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1844	1851	1844	1851	0.00
09/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1559	1502	1559	1502	0.00
09/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1427	1472	1427	1472	0.00
09/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	3164	2933	3164	2933	0.00
09/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2026	2154	2026	2154	0.00
09/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	54	41	54	41	0.00
09/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	953	1058	953	1058	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2150	2092	2150	2092	0.00
09/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1430	1472	1430	1472	0.00
09/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3840	3557	3840	3557	0.00
09/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2292	2408	2292	2408	0.00
09/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	307	244	307	244	0.00
09/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1442	1605	1442	1605	0.00
09/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2654	2665	2654	2665	0.00
09/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1406	1417	1406	1417	0.00
09/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4297	4021	4297	4021	0.00
09/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2612	2707	2612	2707	0.00
09/06/2005	JN02 On 04-August-05			jNote	7.2500	7.1970	0.1338	0.1329	0.00
09/06/2005	JN02 On 03-November-05			jNote	7.4100	7.3360	0.1365	0.1353	0.00
09/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	2289	1982	2289	1982	0.00
09/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6864	7582	6864	7582	0.00
09/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	6635	6037	6635	6037	0.00
09/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8386	9062	8386	9062	0.00
09/06/2005	JN05 On 04-August-05			jNote	7.8400	7.7710	0.3239	0.3218	0.00
09/06/2005	JN05 On 03-November-05			jNote	7.9200	7.8560	0.3266	0.3245	0.00
09/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	6560	5616	6560	5616	0.00
09/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	13383	15100	13383	15100	0.00
09/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	14455	13181	14455	13181	0.00
09/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	17673	19130	17673	19130	0.00
09/06/2005	JN10 On 04-August-05			jNote	8.0800	8.0120	0.5549	0.5519	0.00
09/06/2005	JN10 On 03-November-05			jNote	8.1300	8.0580	0.5563	0.5534	0.00
09/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	18119	15679	18119	15679	0.00
09/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	12558	14854	12558	14854	0.00
09/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	29883	27361	29883	27361	0.00
09/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	21258	23380	21258	23380	0.00
09/06/2005	JROD On 31-January-06			jRod	6.8900	6.9020	0.0082	0.0081	0.00
09/06/2005	JROD On 28-February-06			jRod	6.9200	6.9330	0.0078	0.0077	0.00
09/06/2005	JROD On 31-March-06			jRod	6.9200	6.9350	0.0105	0.0103	0.00
09/06/2005	JROD On 28-April-06			jRod	6.9300	6.9440	0.0103	0.0102	0.00
09/06/2005	JROD On 31-May-06			jRod	6.9600	6.9790	0.0100	0.0098	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2005	JROD On 30-June-05			jRod	6.8500	6.8500	0.0016	0.0016	0.00
09/06/2005	JROD On 29-July-05			jRod	6.8500	6.8530	0.0016	0.0016	0.00
09/06/2005	JROD On 31-August-05			jRod	6.9300	6.9360	0.0014	0.0014	0.00
09/06/2005	JROD On 30-September-05			jRod	6.9100	6.9070	0.0029	0.0029	0.00
09/06/2005	JROD On 31-October-05			jRod	6.8900	6.8890	0.0031	0.0030	0.00
09/06/2005	JROD On 30-November-05			jRod	6.9000	6.9110	0.0029	0.0029	0.00
09/06/2005	JROD On 30-December-05			jRod	6.8900	6.9020	0.0045	0.0044	0.00
09/06/2005	R152 On 04-August-05			Bond Future	6.7000	6.6280	108.1588	108.1965	0.00
09/06/2005	R152 On 03-November-05			Bond Future	6.5400	6.4440	103.9153	103.9447	0.00
09/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5812	6187	5812	6187	0.00
09/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	3	2	3	2	0.00
09/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1332	1509	1332	1509	0.00
09/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	670	553	670	553	0.00
09/06/2005	R153 On 04-August-05			Bond Future	7.6600	7.5860	127.7724	128.1386	1.00
09/06/2005	R153 On 03-November-05			Bond Future	7.7100	7.6330	123.3574	123.7197	0.00
09/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	12677	14852	12677	14852	0.00
09/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	8657	7170	8657	7170	0.00
09/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	17805	19675	17805	19675	0.00
09/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	16199	14446	16199	14446	0.00
09/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	29114	32293	29114	32293	0.00
09/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	2047	1565	2047	1565	0.00
09/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	49838	53415	49838	53415	0.00
09/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	280	195	280	195	0.00
09/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	60683	64316	60683	64316	0.00
09/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	83	55	83	55	0.00
09/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	71530	75184	71530	75184	0.00
09/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	21	13	21	13	0.00
09/06/2005	R157 On 04-August-05			Bond Future	8.0800	7.9880	142.3847	143.1240	1.00
09/06/2005	R157 On 03-November-05			Bond Future	8.1200	8.0320	137.9850	138.7234	0.00
09/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	17044	20815	17044	20815	0.00
09/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	23414	19792	23414	19792	0.00
09/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	25827	29207	25827	29207	0.00
09/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	35880	31876	35880	31876	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	60017	66516	60017	66516	0.00
09/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	4470	3576	4470	3576	400.00
09/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	77684	84581	77684	84581	0.00
09/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	2352	1856	2352	1856	500.00
09/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	95903	103039	95903	103039	0.00
09/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	1195	938	1195	938	100.00
09/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	8644	11145	8644	11145	200.00
09/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	36541	31649	36541	31649	0.00
09/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	28874	33832	28874	33832	0.00
09/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	14168	11733	14168	11733	200.00
09/06/2005	R186 On 04-August-05			Bond Future	7.6500	7.5580	131.2408	132.3621	0.00
09/06/2005	R186 On 03-November-05			Bond Future	7.6600	7.5740	133.4685	134.5929	0.00
09/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	17460	21384	17460	21384	0.00
09/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	69584	62295	69584	62295	0.00
09/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	39018	43666	39018	43666	0.00
09/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	92972	86376	92972	86376	0.00
09/06/2005	R194 On 04-August-05			Bond Future	7.3700	7.2950	110.4611	110.6279	0.00
09/06/2005	R194 On 03-November-05			Bond Future	7.4200	7.3460	107.2693	107.4294	0.00
09/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	7351	8379	7351	8379	0.00
09/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	4143	3503	4143	3503	0.00
09/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	9712	10541	9712	10541	0.00
09/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	7985	7213	7985	7213	0.00
09/06/2005	R201 On 04-August-05			Bond Future	8.1300	8.0440	105.2146	105.7610	0.00
09/06/2005	R201 On 03-November-05			Bond Future	8.1700	8.0880	107.0030	107.5438	0.00
09/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	10839	13273	10839	13273	0.00
09/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	19250	16220	19250	16220	0.00
09/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	18749	21061	18749	21061	0.00
09/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	29931	26835	29931	26835	0.00
09/06/2005	R203 On 04-August-05			Bond Future	8.1200	8.0350	104.2871	104.9492	0.00
09/06/2005	R203 On 03-November-05			Bond Future	8.1600	8.0720	101.8889	102.5555	0.00
09/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	13908	16968	13908	16968	0.00
09/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	23240	19679	23240	19679	0.00
09/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	24019	27037	24019	27037	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	36183	32535	36183	32535	0.00
09/06/2005	R204 On 04-August-05			Bond Future	8.1100	8.0240	100.1896	100.8827	0.00
09/06/2005	R204 On 03-November-05			Bond Future	8.1500	8.0570	101.8902	102.5894	0.00
09/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	25626	30032	25626	30032	0.00
09/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	14483	11957	14483	11957	0.00
09/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	36244	40228	36244	40228	0.00
09/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	27988	24980	27988	24980	0.00
10/06/2005	GOVI On 04-August-05			jGovi	223.2800	222.6110	223.2750	222.6110	17.00
10/06/2005	GOVI On 03-November-05			jGovi	227.1100	226.4390	227.1070	226.4390	0.00
10/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	38059	35989	38059	35989	0.00
10/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	45309	49879	45309	49879	0.00
10/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	34588	32122	34588	32122	0.00
10/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	43518	47732	43518	47732	0.00
10/06/2005	J152 On 28-February-06			jSwap	7.0700	7.0846	0.0041	0.0040	0.00
10/06/2005	J153 On 31-August-10			jSwap	7.8200	7.8642	0.0143	0.0165	0.00
10/06/2005	J157 On 15-September-15			jSwap	8.0800	8.1213	0.0414	0.0445	0.00
10/06/2005	J186 On 21-December-26			jSwap	7.8100	7.8333	0.0333	0.0356	0.00
10/06/2005	J194 On 28-February-08			jSwap	7.4500	7.4806	0.0013	0.0005	0.00
10/06/2005	J201 On 22-December-14			jSwap	8.0500	8.0945	0.0389	0.0420	0.00
10/06/2005	J203 On 15-September-17			jSwap	8.0700	8.1049	0.0451	0.0481	0.00
10/06/2005	J204 On 21-December-18			jSwap	8.0300	8.0572	0.0457	0.0481	0.00
10/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
10/06/2005	JFRA On 02-February-06			jFra	6.8700	6.9040	0.0168	0.0169	0.00
10/06/2005	JFRA On 01-February-07			jFra	7.7500	7.7500	0.0190	0.0190	500.00
10/06/2005	JFRA On 04-May-06			jFra	7.0200	7.0540	0.0172	0.0173	0.00
10/06/2005	JFRA On 03-May-07			jFra	7.8900	7.9650	0.0193	0.0195	0.00
10/06/2005	JFRA On 04-August-05			jFra	6.8700	6.8830	0.0169	0.0169	0.00
10/06/2005	JFRA On 03-August-06			jFra	7.2700	7.2940	0.0178	0.0179	0.00
10/06/2005	JFRA On 02-August-07			jFra	8.0300	8.1340	0.0196	0.0199	0.00
10/06/2005	JFRA On 03-November-05			jFra	6.7600	6.7870	0.0166	0.0166	0.00
10/06/2005	JFRA On 02-November-06			jFra	7.5200	7.5100	0.0184	0.0184	0.00
10/06/2005	JFRA On 01-November-07			jFra	8.0500	8.1410	0.0212	0.0214	0.00
10/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	765	813	765	813	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1709	1661	1709	1661	0.00
10/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2441	2455	2441	2455	0.00
10/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1825	1844	1825	1844	0.00
10/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1512	1559	1512	1559	0.00
10/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1453	1427	1453	1427	0.00
10/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	3017	3164	3017	3164	0.00
10/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2069	2026	2069	2026	0.00
10/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	47	54	47	54	0.00
10/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	969	953	969	953	0.00
10/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2093	2150	2093	2150	0.00
10/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1441	1430	1441	1430	0.00
10/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3659	3840	3659	3840	0.00
10/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2353	2292	2353	2292	0.00
10/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	277	307	277	307	0.00
10/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1486	1442	1486	1442	0.00
10/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2655	2654	2655	2654	0.00
10/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1387	1406	1387	1406	0.00
10/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4110	4297	4110	4297	0.00
10/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2664	2612	2664	2612	0.00
10/06/2005	JN02 On 04-August-05			jNote	7.2300	7.2520	0.1334	0.1338	0.00
10/06/2005	JN02 On 03-November-05			jNote	7.3700	7.4050	0.1359	0.1365	0.00
10/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	2066	2289	2066	2289	0.00
10/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7107	6864	7107	6864	0.00
10/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	6234	6635	6234	6635	0.00
10/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8649	8386	8649	8386	0.00
10/06/2005	JN05 On 04-August-05			jNote	7.7800	7.8350	0.3221	0.3239	0.00
10/06/2005	JN05 On 03-November-05			jNote	7.8700	7.9220	0.3247	0.3266	0.00
10/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	5591	6560	5591	6560	0.00
10/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	14573	13383	14573	13383	0.00
10/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	13181	14455	13181	14455	0.00
10/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	18756	17673	18756	17673	0.00
10/06/2005	JN10 On 04-August-05			jNote	8.0400	8.0810	0.5530	0.5549	0.00
10/06/2005	JN10 On 03-November-05			jNote	8.0800	8.1260	0.5545	0.5563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	16161	18119	16161	18119	0.00
10/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	13754	12558	13754	12558	0.00
10/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	27887	29883	27887	29883	0.00
10/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	22399	21258	22399	21258	0.00
10/06/2005	JROD On 31-January-06			jRod	6.8800	6.8880	0.0083	0.0082	0.00
10/06/2005	JROD On 28-February-06			jRod	6.9100	6.9160	0.0079	0.0078	0.00
10/06/2005	JROD On 31-March-06			jRod	6.9100	6.9200	0.0106	0.0105	0.00
10/06/2005	JROD On 28-April-06			jRod	6.9200	6.9270	0.0104	0.0103	0.00
10/06/2005	JROD On 31-May-06			jRod	6.9500	6.9590	0.0101	0.0100	0.00
10/06/2005	JROD On 30-June-05			jRod	6.8400	6.8460	0.0016	0.0016	0.00
10/06/2005	JROD On 29-July-05			jRod	6.8400	6.8460	0.0016	0.0016	0.00
10/06/2005	JROD On 31-August-05			jRod	6.9300	6.9330	0.0014	0.0014	0.00
10/06/2005	JROD On 30-September-05			jRod	6.9000	6.9060	0.0029	0.0029	0.00
10/06/2005	JROD On 31-October-05			jRod	6.8800	6.8850	0.0031	0.0031	0.00
10/06/2005	JROD On 30-November-05			jRod	6.8900	6.9010	0.0030	0.0029	0.00
10/06/2005	JROD On 30-December-05			jRod	6.8800	6.8910	0.0045	0.0045	0.00
10/06/2005	R152 On 04-August-05			Bond Future	6.6700	6.6960	108.1743	108.1588	0.00
10/06/2005	R152 On 03-November-05			Bond Future	6.5000	6.5380	103.9275	103.9153	0.00
10/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5966	5812	5966	5812	0.00
10/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	2	3	2	3	0.00
10/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1390	1332	1390	1332	0.00
10/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	605	670	605	670	0.00
10/06/2005	R153 On 04-August-05			Bond Future	7.6100	7.6640	128.0211	127.7724	1.00
10/06/2005	R153 On 03-November-05			Bond Future	7.6600	7.7140	123.6033	123.3574	0.00
10/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	13914	12677	13914	12677	0.00
10/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	7407	8657	7407	8657	0.00
10/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	18873	17805	18873	17805	0.00
10/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	14809	16199	14809	16199	0.00
10/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	31144	29114	31144	29114	0.00
10/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	1591	2047	1591	2047	0.00
10/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	52235	49838	52235	49838	0.00
10/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	191	280	191	280	0.00
10/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	63139	60683	63139	60683	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	52	83	52	83	0.00
10/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	74008	71530	74008	71530	0.00
10/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	12	21	12	21	0.00
10/06/2005	R157 On 04-August-05			Bond Future	8.0100	8.0750	142.9535	142.3847	1.00
10/06/2005	R157 On 03-November-05			Bond Future	8.0500	8.1210	138.5570	137.9850	0.00
10/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	19589	17044	19589	17044	0.00
10/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	20271	23414	20271	23414	0.00
10/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	28069	25827	28069	25827	0.00
10/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	32401	35880	32401	35880	0.00
10/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	64829	60017	64829	60017	0.00
10/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	3594	4470	3594	4470	400.00
10/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	82856	77684	82856	77684	0.00
10/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	1836	2352	1836	2352	500.00
10/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	101310	95903	101310	95903	0.00
10/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	914	1195	914	1195	100.00
10/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	10252	8644	10252	8644	200.00
10/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	32461	36541	32461	36541	0.00
10/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	32377	28874	32377	28874	0.00
10/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	11983	14168	11983	14168	200.00
10/06/2005	R186 On 04-August-05			Bond Future	7.5800	7.6450	132.1031	131.2408	0.00
10/06/2005	R186 On 03-November-05			Bond Future	7.5900	7.6620	134.3360	133.4685	0.00
10/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	19540	17460	19540	17460	0.00
10/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	63042	69584	63042	69584	0.00
10/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	41541	39018	41541	39018	0.00
10/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	86820	92972	86820	92972	0.00
10/06/2005	R194 On 04-August-05			Bond Future	7.3300	7.3650	110.5516	110.4611	0.00
10/06/2005	R194 On 03-November-05			Bond Future	7.3800	7.4200	107.3580	107.2693	0.00
10/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	7789	7351	7789	7351	0.00
10/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	3676	4143	3676	4143	0.00
10/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	10067	9712	10067	9712	0.00
10/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	7453	7985	7453	7985	0.00
10/06/2005	R201 On 04-August-05			Bond Future	8.0600	8.1260	105.6608	105.2146	0.00
10/06/2005	R201 On 03-November-05			Bond Future	8.1000	8.1710	107.4523	107.0030	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	12503	10839	12503	10839	0.00
10/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	16452	19250	16452	19250	0.00
10/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	20436	18749	20436	18749	0.00
10/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	27125	29931	27125	29931	0.00
10/06/2005	R203 On 04-August-05			Bond Future	8.0500	8.1210	104.8024	104.2871	0.00
10/06/2005	R203 On 03-November-05			Bond Future	8.0900	8.1600	102.4035	101.8889	0.00
10/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	15833	13908	15833	13908	0.00
10/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	20012	23240	20012	23240	0.00
10/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	25925	24019	25925	24019	0.00
10/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	32944	36183	32944	36183	0.00
10/06/2005	R204 On 04-August-05			Bond Future	8.0400	8.1100	100.7210	100.1896	0.00
10/06/2005	R204 On 03-November-05			Bond Future	8.0800	8.1450	102.4299	101.8902	0.00
10/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	28515	25626	28515	25626	0.00
10/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	12058	14483	12058	14483	0.00
10/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	38808	36244	38808	36244	0.00
10/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	25155	27988	25155	27988	0.00
13/06/2005	GOVI On 04-August-05			jGovi	222.0000	223.2750	222.0030	223.2750	17.00
13/06/2005	GOVI On 03-November-05			jGovi	225.8200	227.1070	225.8220	227.1070	0.00
13/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	31427	38059	31427	38059	0.00
13/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	51397	45309	51397	45309	0.00
13/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	28485	34588	28485	34588	0.00
13/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	50265	43518	50265	43518	0.00
13/06/2005	J152 On 28-February-06			jSwap	7.0900	7.0721	0.0040	0.0041	0.00
13/06/2005	J153 On 31-August-10			jSwap	7.9100	7.8154	0.0187	0.0143	0.00
13/06/2005	J157 On 15-September-15			jSwap	8.1700	8.0775	0.0482	0.0414	0.00
13/06/2005	J186 On 21-December-26			jSwap	7.9000	7.8109	0.0424	0.0333	0.00
13/06/2005	J194 On 28-February-08			jSwap	7.5200	7.4533	0.0005	0.0013	0.00
13/06/2005	J201 On 22-December-14			jSwap	8.1500	8.0489	0.0457	0.0389	0.00
13/06/2005	J203 On 15-September-17			jSwap	8.1600	8.0663	0.0521	0.0451	0.00
13/06/2005	J204 On 21-December-18			jSwap	8.1100	8.0282	0.0529	0.0457	0.00
13/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
13/06/2005	JFRA On 02-February-06			jFra	6.9100	6.8650	0.0169	0.0168	0.00
13/06/2005	JFRA On 01-February-07			jFra	7.8700	7.7520	0.0192	0.0190	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2005	JFRA On 04-May-06			jFra	7.1000	7.0240	0.0174	0.0172	0.00
13/06/2005	JFRA On 03-May-07			jFra	7.9900	7.8880	0.0195	0.0193	0.00
13/06/2005	JFRA On 04-August-05			jFra	6.9000	6.8740	0.0169	0.0169	0.00
13/06/2005	JFRA On 03-August-06			jFra	7.3400	7.2660	0.0180	0.0178	0.00
13/06/2005	JFRA On 02-August-07			jFra	8.1600	8.0340	0.0199	0.0196	0.00
13/06/2005	JFRA On 03-November-05			jFra	6.8000	6.7570	0.0167	0.0166	0.00
13/06/2005	JFRA On 02-November-06			jFra	7.5800	7.5180	0.0186	0.0184	0.00
13/06/2005	JFRA On 01-November-07			jFra	8.1800	8.0500	0.0215	0.0212	0.00
13/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	802	765	802	765	0.00
13/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1630	1709	1630	1709	0.00
13/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2606	2441	2606	2441	0.00
13/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1711	1825	1711	1825	0.00
13/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1604	1512	1604	1512	0.00
13/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1361	1453	1361	1453	0.00
13/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	3161	3017	3161	3017	0.00
13/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1968	2069	1968	2069	0.00
13/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	50	47	50	47	0.00
13/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	910	969	910	969	0.00
13/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2211	2093	2211	2093	0.00
13/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1369	1441	1369	1441	0.00
13/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3837	3659	3837	3659	0.00
13/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2223	2353	2223	2353	0.00
13/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	293	277	293	277	0.00
13/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1409	1486	1409	1486	0.00
13/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2759	2655	2759	2655	0.00
13/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1333	1387	1333	1387	0.00
13/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4322	4110	4322	4110	0.00
13/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2529	2664	2529	2664	0.00
13/06/2005	JN02 On 04-August-05			jNote	7.2900	7.2270	0.1345	0.1334	0.00
13/06/2005	JN02 On 03-November-05			jNote	7.4500	7.3690	0.1372	0.1359	0.00
13/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	2381	2066	2381	2066	0.00
13/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6192	7107	6192	7107	0.00
13/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	6858	6234	6858	6234	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
13/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7816	8649	7816	8649	0.00
13/06/2005	JN05 On 04-August-05			jNote	7.8900	7.7830	0.3258	0.3221	0.00
13/06/2005	JN05 On 03-November-05			jNote	7.9800	7.8650	0.3285	0.3247	0.00
13/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	7106	5591	7106	5591	0.00
13/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	11608	14573	11608	14573	0.00
13/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	15231	13181	15231	13181	0.00
13/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	16180	18756	16180	18756	0.00
13/06/2005	JN10 On 04-August-05			jNote	8.1400	8.0350	0.5574	0.5530	0.00
13/06/2005	JN10 On 03-November-05			jNote	8.1800	8.0800	0.5588	0.5545	0.00
13/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	19611	16161	19611	16161	0.00
13/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	10295	13754	10295	13754	0.00
13/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	31432	27887	31432	27887	0.00
13/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	19003	22399	19003	22399	0.00
13/06/2005	JROD On 31-January-06			jRod	6.8800	6.8790	0.0083	0.0083	0.00
13/06/2005	JROD On 28-February-06			jRod	6.9100	6.9060	0.0079	0.0079	0.00
13/06/2005	JROD On 31-March-06			jRod	6.9100	6.9110	0.0106	0.0106	0.00
13/06/2005	JROD On 28-April-06			jRod	6.9200	6.9170	0.0104	0.0104	0.00
13/06/2005	JROD On 31-May-06			jRod	6.9600	6.9490	0.0100	0.0101	0.00
13/06/2005	JROD On 30-June-05			jRod	6.8400	6.8440	0.0016	0.0016	0.00
13/06/2005	JROD On 29-July-05			jRod	6.8400	6.8440	0.0016	0.0016	0.00
13/06/2005	JROD On 31-August-05			jRod	6.9300	6.9300	0.0014	0.0014	0.00
13/06/2005	JROD On 30-September-05			jRod	6.9000	6.9040	0.0030	0.0029	0.00
13/06/2005	JROD On 31-October-05			jRod	6.8800	6.8800	0.0031	0.0031	0.00
13/06/2005	JROD On 30-November-05			jRod	6.8900	6.8940	0.0030	0.0030	0.00
13/06/2005	JROD On 30-December-05			jRod	6.8800	6.8840	0.0045	0.0045	0.00
13/06/2005	R152 On 04-August-05			Bond Future	6.7100	6.6680	108.1533	108.1743	0.00
13/06/2005	R152 On 03-November-05			Bond Future	6.5500	6.4990	103.9106	103.9275	0.00
13/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5755	5966	5755	5966	0.00
13/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	2	2	2	2	0.00
13/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1276	1390	1276	1390	0.00
13/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	661	605	661	605	0.00
13/06/2005	R153 On 04-August-05			Bond Future	7.7100	7.6110	127.5385	128.0211	1.00
13/06/2005	R153 On 03-November-05			Bond Future	7.7700	7.6590	123.1166	123.6033	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
13/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	10971	13914	10971	13914	0.00
13/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	9290	7407	9290	7407	0.00
13/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	16267	18873	16267	18873	0.00
13/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	17068	14809	17068	14809	0.00
13/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	26880	31144	26880	31144	0.00
13/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	2153	1591	2153	1591	0.00
13/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	47495	52235	47495	52235	0.00
13/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	277	191	277	191	0.00
13/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	58338	63139	58338	63139	0.00
13/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	78	52	78	52	0.00
13/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	69188	74008	69188	74008	0.00
13/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	18	12	18	12	0.00
13/06/2005	R157 On 04-August-05			Bond Future	8.1300	8.0080	141.9202	142.9535	1.00
13/06/2005	R157 On 03-November-05			Bond Future	8.1800	8.0520	137.5067	138.5570	0.00
13/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	13587	19589	13587	19589	0.00
13/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	24602	20271	24602	20271	0.00
13/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	23071	28069	23071	28069	0.00
13/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	37907	32401	37907	32401	0.00
13/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	55146	64829	55146	64829	0.00
13/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	4244	3594	4244	3594	400.00
13/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	72814	82856	72814	82856	0.00
13/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	2127	1836	2127	1836	500.00
13/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	91087	101310	91087	101310	0.00
13/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	1024	914	1024	914	100.00
13/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	6238	10252	6238	10252	200.00
13/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	38780	32461	38780	32461	0.00
13/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	24613	32377	24613	32377	0.00
13/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	14552	11983	14522	11983	200.00
13/06/2005	R186 On 04-August-05			Bond Future	7.7100	7.5780	130.4761	132.1031	0.00
13/06/2005	R186 On 03-November-05			Bond Future	7.7200	7.5940	132.6852	134.3360	0.00
13/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	13758	19540	13758	19540	0.00
13/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	73530	63042	73530	63042	0.00
13/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	34498	41541	34498	41541	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
13/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	96285	86820	96285	86820	0.00
13/06/2005	R194 On 04-August-05			Bond Future	7.4100	7.3270	110.3612	110.5516	0.00
13/06/2005	R194 On 03-November-05			Bond Future	7.4700	7.3790	107.1699	107.3580	0.00
13/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	6535	7789	6535	7789	0.00
13/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	4327	3676	4327	3676	0.00
13/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	9023	10067	9023	10067	0.00
13/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	8290	7453	8290	7453	0.00
13/06/2005	R201 On 04-August-05			Bond Future	8.1900	8.0590	104.8172	105.6608	0.00
13/06/2005	R201 On 03-November-05			Bond Future	8.2300	8.1020	106.5949	107.4523	0.00
13/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	8698	12503	8698	12503	0.00
13/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	21083	16452	21083	16452	0.00
13/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	16595	20436	16595	20436	0.00
13/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	31858	27125	31858	27125	0.00
13/06/2005	R203 On 04-August-05			Bond Future	8.1800	8.0540	103.8286	104.8024	0.00
13/06/2005	R203 On 03-November-05			Bond Future	8.2200	8.0920	101.4228	102.4035	0.00
13/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	11225	15833	11225	15833	0.00
13/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	25143	20012	25143	20012	0.00
13/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	21306	25925	21306	25925	0.00
13/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	38131	32944	38131	32944	0.00
13/06/2005	R204 On 04-August-05			Bond Future	8.1700	8.0440	99.7099	100.7210	0.00
13/06/2005	R204 On 03-November-05			Bond Future	8.2100	8.0770	101.4015	102.4299	0.00
13/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	21932	28515	21932	28515	0.00
13/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	15586	12058	15586	12058	0.00
13/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	32799	38808	32799	38808	0.00
13/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	29429	25155	29429	25155	0.00
14/06/2005	GOVI On 04-August-05			jGovi	221.8000	222.0030	221.8010	222.0030	17.00
14/06/2005	GOVI On 03-November-05			jGovi	225.6200	225.8220	225.6180	225.8220	0.00
14/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	29980	31427	29980	31427	0.00
14/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	51970	51397	51970	51397	0.00
14/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	27339	28485	27339	28485	0.00
14/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	51159	50265	51159	50265	0.00
14/06/2005	J152 On 28-February-06			jSwap	7.0900	7.0894	0.0039	0.0040	0.00
14/06/2005	J153 On 31-August-10			jSwap	7.9300	7.9145	0.0196	0.0187	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
14/06/2005	J157 On 15-September-15			jSwap	8.1900	8.1739	0.0491	0.0482	0.00
14/06/2005	J186 On 21-December-26			jSwap	7.8900	7.8985	0.0412	0.0424	0.00
14/06/2005	J194 On 28-February-08			jSwap	7.5300	7.5173	0.0008	0.0005	0.00
14/06/2005	J201 On 22-December-14			jSwap	8.1600	8.1474	0.0467	0.0457	0.00
14/06/2005	J203 On 15-September-17			jSwap	8.1700	8.1566	0.0529	0.0521	0.00
14/06/2005	J204 On 21-December-18			jSwap	8.1300	8.1143	0.0540	0.0529	0.00
14/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
14/06/2005	JFRA On 02-February-06			jFra	6.9200	6.9120	0.0170	0.0169	0.00
14/06/2005	JFRA On 01-February-07			jFra	7.9000	7.8660	0.0193	0.0192	500.00
14/06/2005	JFRA On 04-May-06			jFra	7.1000	7.0990	0.0174	0.0174	0.00
14/06/2005	JFRA On 03-May-07			jFra	8.0100	7.9880	0.0196	0.0195	0.00
14/06/2005	JFRA On 04-August-05			jFra	6.9100	6.8990	0.0169	0.0169	0.00
14/06/2005	JFRA On 03-August-06			jFra	7.3400	7.3440	0.0180	0.0180	0.00
14/06/2005	JFRA On 02-August-07			jFra	8.2100	8.1600	0.0201	0.0199	0.00
14/06/2005	JFRA On 03-November-05			jFra	6.8100	6.7950	0.0167	0.0167	0.00
14/06/2005	JFRA On 02-November-06			jFra	7.5600	7.5830	0.0185	0.0186	0.00
14/06/2005	JFRA On 01-November-07			jFra	8.2200	8.1820	0.0216	0.0215	0.00
14/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	800	802	800	802	0.00
14/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1611	1630	1611	1630	0.00
14/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2639	2606	2639	2606	0.00
14/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1673	1711	1673	1711	0.00
14/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1605	1604	1605	1604	0.00
14/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1355	1361	1355	1361	0.00
14/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	3173	3161	3173	3161	0.00
14/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1928	1968	1928	1968	0.00
14/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	49	50	49	50	0.00
14/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	893	910	893	910	0.00
14/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2193	2211	2193	2211	0.00
14/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1358	1369	1358	1369	0.00
14/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3896	3837	3896	3837	0.00
14/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2159	2223	2159	2223	0.00
14/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	296	293	296	293	0.00
14/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1385	1409	1385	1409	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
14/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2715	2759	2715	2759	0.00
14/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1335	1333	1335	1333	0.00
14/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4376	4322	4376	4322	0.00
14/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2498	2529	2498	2529	0.00
14/06/2005	JN02 On 04-August-05			jNote	7.3000	7.2930	0.1347	0.1345	0.00
14/06/2005	JN02 On 03-November-05			jNote	7.4600	7.4480	0.1374	0.1372	0.00
14/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	2375	2381	2375	2381	0.00
14/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6058	6192	6058	6192	0.00
14/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	6911	6858	6911	6858	0.00
14/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7648	7816	7648	7816	0.00
14/06/2005	JN05 On 04-August-05			jNote	7.9100	7.8910	0.3265	0.3258	0.00
14/06/2005	JN05 On 03-November-05			jNote	8.0000	7.9770	0.3292	0.3285	0.00
14/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	7325	7106	7325	7106	0.00
14/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	11000	11608	11000	11608	0.00
14/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	15507	15231	15507	15231	0.00
14/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	15632	16180	15632	16180	0.00
14/06/2005	JN10 On 04-August-05			jNote	8.1500	8.1360	0.5580	0.5574	0.00
14/06/2005	JN10 On 03-November-05			jNote	8.2000	8.1820	0.5593	0.5588	0.00
14/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	20019	19611	20019	19611	0.00
14/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	9683	10295	9683	10295	0.00
14/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	31761	31432	31761	31432	0.00
14/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	18387	19003	18387	19003	0.00
14/06/2005	JROD On 31-January-06			jRod	6.8800	6.8790	0.0083	0.0083	0.00
14/06/2005	JROD On 28-February-06			jRod	6.9100	6.9070	0.0079	0.0079	0.00
14/06/2005	JROD On 31-March-06			jRod	6.9100	6.9130	0.0106	0.0106	0.00
14/06/2005	JROD On 28-April-06			jRod	6.9200	6.9210	0.0104	0.0104	0.00
14/06/2005	JROD On 31-May-06			jRod	6.9500	6.9550	0.0101	0.0100	0.00
14/06/2005	JROD On 30-June-05			jRod	6.8400	6.8370	0.0017	0.0016	0.00
14/06/2005	JROD On 29-July-05			jRod	6.8300	6.8370	0.0016	0.0016	0.00
14/06/2005	JROD On 31-August-05			jRod	6.9200	6.9250	0.0014	0.0014	0.00
14/06/2005	JROD On 30-September-05			jRod	6.9000	6.9010	0.0030	0.0030	0.00
14/06/2005	JROD On 31-October-05			jRod	6.8800	6.8780	0.0031	0.0031	0.00
14/06/2005	JROD On 30-November-05			jRod	6.8900	6.8920	0.0030	0.0030	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
14/06/2005	JROD On 30-December-05			jRod	6.8800	6.8830	0.0045	0.0045	0.00
14/06/2005	R152 On 04-August-05			Bond Future	6.7200	6.7060	108.1472	108.1533	0.00
14/06/2005	R152 On 03-November-05			Bond Future	6.5700	6.5530	103.9050	103.9106	0.00
14/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5694	5755	5694	5755	0.00
14/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	2	2	2	2	0.00
14/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1234	1276	1234	1276	0.00
14/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	675	661	675	661	0.00
14/06/2005	R153 On 04-August-05			Bond Future	7.7300	7.7140	127.4450	127.5385	1.00
14/06/2005	R153 On 03-November-05			Bond Future	7.7900	7.7680	123.0276	123.1166	0.00
14/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	10339	10971	10339	10971	0.00
14/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	9592	9290	9592	9290	0.00
14/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	15719	16267	15719	16267	0.00
14/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	17411	17068	17411	17068	0.00
14/06/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	21593	0	21593	0	0.00
14/06/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	12207	0	12207	0	0.00
14/06/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	36421	0	36421	0	0.00
14/06/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	5266	0	5266	0	0.00
14/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	26009	26880	26009	26880	0.00
14/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	2217	2153	2217	2153	0.00
14/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	46564	47495	46564	47495	0.00
14/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	280	277	280	277	0.00
14/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	57403	58338	57403	58338	0.00
14/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	77	78	77	78	0.00
14/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	68253	69188	68253	69188	0.00
14/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	18	18	18	18	0.00
14/06/2005	R157 On 04-August-05			Bond Future	8.1400	8.1300	141.8023	141.9202	1.00
14/06/2005	R157 On 03-November-05			Bond Future	8.1900	8.1790	137.3916	137.5067	0.00
14/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	23742	24613	23742	24613	0.00
14/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	14860	14552	14860	14522	200.00
14/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	22344	23071	22344	23071	0.00
14/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	38331	37907	38331	37907	0.00
14/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	12954	13587	12954	13587	0.00
14/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	25148	24602	25148	24602	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
14/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	54044	55146	54044	55146	0.00
14/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	4321	4244	4321	4244	400.00
14/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	71663	72814	71663	72814	0.00
14/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	2155	2127	2155	2127	500.00
14/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	89915	91087	89915	91087	0.00
14/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	1031	1024	1031	1024	100.00
14/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	5860	6238	5860	6238	200.00
14/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	39581	38780	39581	38780	0.00
14/06/2005	R186 On 04-August-05			Bond Future	7.7300	7.7050	130.1595	130.4761	0.00
14/06/2005	R186 On 03-November-05			Bond Future	7.7500	7.7240	132.3714	132.6852	0.00
14/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	12494	13758	12494	13758	0.00
14/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	75431	73530	75431	73530	0.00
14/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	32840	34498	32840	34498	0.00
14/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	97764	96285	97764	96285	0.00
14/06/2005	R194 On 04-August-05			Bond Future	7.4200	7.4070	110.3279	110.3612	0.00
14/06/2005	R194 On 03-November-05			Bond Future	7.4800	7.4660	107.1354	107.1699	0.00
14/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	6271	6535	6271	6535	0.00
14/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	4395	4327	4395	4327	0.00
14/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	8773	9023	8773	9023	0.00
14/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	8384	8290	8384	8290	0.00
14/06/2005	R201 On 04-August-05			Bond Future	8.1900	8.1860	104.7974	104.8172	0.00
14/06/2005	R201 On 03-November-05			Bond Future	8.2400	8.2340	106.5756	106.5949	0.00
14/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	8419	8698	8419	8698	0.00
14/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	21001	21083	21001	21083	0.00
14/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	16321	16595	16321	16595	0.00
14/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	31778	31858	31778	31858	0.00
14/06/2005	R203 On 04-August-05			Bond Future	8.2000	8.1810	103.7220	103.8286	0.00
14/06/2005	R203 On 03-November-05			Bond Future	8.2400	8.2220	101.3105	101.4228	0.00
14/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	10571	11225	10571	11225	0.00
14/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	25554	25143	25554	25143	0.00
14/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	20582	21306	20582	21306	0.00
14/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	38530	38131	38530	38131	0.00
14/06/2005	R204 On 04-August-05			Bond Future	8.1800	8.1700	99.6383	99.7099	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
14/06/2005	R204 On 03-November-05			Bond Future	8.2200	8.2070	101.3309	101.4015	0.00
14/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	21231	21932	21231	21932	0.00
14/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	15602	15586	15602	15586	0.00
14/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	32124	32799	32124	32799	0.00
14/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	29461	29429	29461	29429	0.00
15/06/2005	GOVI On 04-August-05			jGovi	220.1200	221.8010	220.1210	221.8010	17.00
15/06/2005	GOVI On 03-November-05			jGovi	223.9000	225.6180	223.9020	225.6180	0.00
15/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	22552	29980	22552	29980	0.00
15/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	61342	51970	61342	51970	0.00
15/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	20727	27339	20727	27339	0.00
15/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	61707	51159	61707	51159	0.00
15/06/2005	J152 On 28-February-06			jSwap	7.1000	7.0941	0.0039	0.0039	0.00
15/06/2005	J153 On 31-August-10			jSwap	7.9100	7.9326	0.0187	0.0196	0.00
15/06/2005	J157 On 15-September-15			jSwap	8.1700	8.1874	0.0472	0.0491	0.00
15/06/2005	J186 On 21-December-26			jSwap	8.0800	7.8866	0.0599	0.0412	0.00
15/06/2005	J194 On 28-February-08			jSwap	7.5100	7.5295	0.0002	0.0008	0.00
15/06/2005	J201 On 22-December-14			jSwap	8.4800	8.1617	0.0679	0.0467	0.00
15/06/2005	J203 On 15-September-17			jSwap	8.1400	8.1667	0.0504	0.0529	0.00
15/06/2005	J204 On 21-December-18			jSwap	8.3700	8.1281	0.0742	0.0540	0.00
15/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
15/06/2005	JFRA On 02-February-06			jFra	6.9100	6.9190	0.0169	0.0170	0.00
15/06/2005	JFRA On 01-February-07			jFra	7.7900	7.8950	0.0191	0.0193	500.00
15/06/2005	JFRA On 04-May-06			jFra	7.0800	7.1020	0.0174	0.0174	0.00
15/06/2005	JFRA On 03-May-07			jFra	7.9800	8.0090	0.0195	0.0196	0.00
15/06/2005	JFRA On 04-August-05			jFra	6.9100	6.9060	0.0169	0.0169	0.00
15/06/2005	JFRA On 03-August-06			jFra	7.3100	7.3410	0.0179	0.0180	0.00
15/06/2005	JFRA On 02-August-07			jFra	8.1200	8.2110	0.0199	0.0201	0.00
15/06/2005	JFRA On 03-November-05			jFra	6.8100	6.8060	0.0167	0.0167	0.00
15/06/2005	JFRA On 02-November-06			jFra	7.5700	7.5640	0.0185	0.0185	0.00
15/06/2005	JFRA On 01-November-07			jFra	8.1900	8.2150	0.0215	0.0216	0.00
15/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	778	800	778	800	0.00
15/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1616	1611	1616	1611	0.00
15/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2476	2639	2476	2639	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
15/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1762	1673	1762	1673	0.00
15/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1569	1605	1569	1605	0.00
15/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1363	1355	1363	1355	0.00
15/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	3097	3173	3097	3173	0.00
15/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1925	1928	1925	1928	0.00
15/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	48	49	48	49	0.00
15/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	881	893	881	893	0.00
15/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2137	2193	2137	2193	0.00
15/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1373	1358	1373	1358	0.00
15/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3739	3896	3739	3896	0.00
15/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2218	2159	2218	2159	0.00
15/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	288	296	288	296	0.00
15/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1369	1385	1369	1385	0.00
15/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2709	2715	2709	2715	0.00
15/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1322	1335	1322	1335	0.00
15/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4302	4376	4302	4376	0.00
15/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2485	2498	2485	2498	0.00
15/06/2005	JN02 On 04-August-05			jNote	7.2800	7.3000	0.1343	0.1347	0.00
15/06/2005	JN02 On 03-November-05			jNote	7.4300	7.4600	0.1368	0.1374	0.00
15/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	2163	2375	2163	2375	0.00
15/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6248	6058	6248	6058	0.00
15/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	6531	6911	6531	6911	0.00
15/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7876	7648	7876	7648	0.00
15/06/2005	JN05 On 04-August-05			jNote	7.8900	7.9110	0.3258	0.3265	0.00
15/06/2005	JN05 On 03-November-05			jNote	7.9800	7.9970	0.3285	0.3292	0.00
15/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	6799	7325	6799	7325	0.00
15/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	11343	11000	11343	11000	0.00
15/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	14910	15507	14910	15507	0.00
15/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	15900	15632	15900	15632	0.00
15/06/2005	JN10 On 04-August-05			jNote	8.1300	8.1510	0.5570	0.5580	0.00
15/06/2005	JN10 On 03-November-05			jNote	8.1700	8.1960	0.5583	0.5593	0.00
15/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	18869	20019	18869	20019	0.00
15/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	10031	9683	10031	9683	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
15/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	30581	31761	30581	31761	0.00
15/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	18766	18387	18766	18387	0.00
15/06/2005	JROD On 31-January-06			jRod	6.8800	6.8780	0.0083	0.0083	0.00
15/06/2005	JROD On 28-February-06			jRod	6.9000	6.9060	0.0080	0.0079	0.00
15/06/2005	JROD On 31-March-06			jRod	6.9100	6.9120	0.0106	0.0106	0.00
15/06/2005	JROD On 28-April-06			jRod	6.9100	6.9200	0.0105	0.0104	0.00
15/06/2005	JROD On 31-May-06			jRod	6.9500	6.9530	0.0101	0.0101	0.00
15/06/2005	JROD On 30-June-05			jRod	6.8300	6.8350	0.0017	0.0017	0.00
15/06/2005	JROD On 29-July-05			jRod	6.8300	6.8340	0.0017	0.0016	0.00
15/06/2005	JROD On 31-August-05			jRod	6.9200	6.9230	0.0014	0.0014	0.00
15/06/2005	JROD On 30-September-05			jRod	6.9000	6.9010	0.0030	0.0030	0.00
15/06/2005	JROD On 31-October-05			jRod	6.8800	6.8780	0.0031	0.0031	0.00
15/06/2005	JROD On 30-November-05			jRod	6.8900	6.8920	0.0030	0.0030	0.00
15/06/2005	JROD On 30-December-05			jRod	6.8800	6.8830	0.0045	0.0045	0.00
15/06/2005	R152 On 04-August-05			Bond Future	6.7200	6.7170	108.1438	108.1472	0.00
15/06/2005	R152 On 03-November-05			Bond Future	6.5900	6.5710	103.8981	103.9050	0.00
15/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5661	5694	5661	5694	0.00
15/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	2	2	2	2	0.00
15/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1183	1234	1183	1234	0.00
15/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	693	675	693	675	0.00
15/06/2005	R153 On 04-August-05			Bond Future	7.7100	7.7340	127.5478	127.4450	1.00
15/06/2005	R153 On 03-November-05			Bond Future	7.7700	7.7880	123.1255	123.0276	0.00
15/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	10695	10339	10695	10339	0.00
15/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	8921	9592	8921	9592	0.00
15/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	16002	15719	16002	15719	0.00
15/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	16715	17411	16715	17411	0.00
15/06/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	21987	21593	21987	21593	0.00
15/06/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	11622	12207	11622	12207	0.00
15/06/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	37044	36421	37044	36421	0.00
15/06/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	4910	5266	4910	5266	0.00
15/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	26763	26009	26763	26009	0.00
15/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	1943	2217	1943	2217	0.00
15/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	47536	46564	47536	46564	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
15/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	225	280	225	280	0.00
15/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	58412	57403	58412	57403	0.00
15/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	59	77	59	77	0.00
15/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	69275	68253	69275	68253	0.00
15/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	13	18	13	18	0.00
15/06/2005	R157 On 04-August-05			Bond Future	8.1200	8.1440	141.9792	141.8023	1.00
15/06/2005	R157 On 03-November-05			Bond Future	8.1700	8.1930	137.5725	137.3916	0.00
15/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	25292	23742	25292	23742	0.00
15/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	14641	14860	14641	14860	200.00
15/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	22757	22344	22757	22344	0.00
15/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	36935	38331	36935	38331	0.00
15/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	14178	12954	14178	12954	0.00
15/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	24603	25148	24603	25148	0.00
15/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	55830	54044	55830	54044	0.00
15/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	4338	4321	4338	4321	400.00
15/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	73471	71663	73471	71663	0.00
15/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	2193	2155	2193	2155	500.00
15/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	91718	89915	91718	89915	0.00
15/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	1065	1031	1065	1031	100.00
15/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	6671	5860	6671	5860	200.00
15/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	38623	39581	38623	39581	0.00
15/06/2005	R186 On 04-August-05			Bond Future	7.7300	7.7300	130.1722	130.1595	0.00
15/06/2005	R186 On 03-November-05			Bond Future	7.7500	7.7490	132.3714	132.3714	0.00
15/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	12056	12494	12056	12494	0.00
15/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	74866	75431	74866	75431	0.00
15/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	32230	32840	32230	32840	0.00
15/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	97155	97764	97155	97764	0.00
15/06/2005	R194 On 04-August-05			Bond Future	7.4000	7.4210	110.3802	110.3279	0.00
15/06/2005	R194 On 03-November-05			Bond Future	7.4600	7.4820	107.1872	107.1354	0.00
15/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	6473	6271	6473	6271	0.00
15/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	4074	4395	4074	4395	0.00
15/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	8935	8773	8935	8773	0.00
15/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	8029	8384	8029	8384	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
15/06/2005	R201 On 04-August-05			Bond Future	8.1700	8.1890	104.9363	104.7974	0.00
15/06/2005	R201 On 03-November-05			Bond Future	8.2200	8.2370	106.7113	106.5756	0.00
15/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	8689	8419	8689	8419	0.00
15/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	19884	21001	19884	21001	0.00
15/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	16584	16321	16584	16321	0.00
15/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	30683	31778	30683	31778	0.00
15/06/2005	R203 On 04-August-05			Bond Future	8.1700	8.1950	103.9200	103.7220	0.00
15/06/2005	R203 On 03-November-05			Bond Future	8.2100	8.2370	101.5128	101.3105	0.00
15/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	11010	10571	11010	10571	0.00
15/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	24013	25554	24013	25554	0.00
15/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	21064	20582	21064	20582	0.00
15/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	36989	38530	36989	38530	0.00
15/06/2005	R204 On 04-August-05			Bond Future	8.1600	8.1790	99.8056	99.6383	0.00
15/06/2005	R204 On 03-November-05			Bond Future	8.2000	8.2160	101.4958	101.3309	0.00
15/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	21841	21231	21841	21231	0.00
15/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	14538	15602	14538	15602	0.00
15/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	32622	32124	32622	32124	0.00
15/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	28309	29461	28309	29461	0.00
17/06/2005	GOVI On 04-August-05			jGovi	223.2800	220.1210	223.2840	220.1210	17.00
17/06/2005	GOVI On 03-November-05			jGovi	227.1200	223.9020	227.1240	223.9020	0.00
17/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	34351	22552	34351	22552	0.00
17/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	41511	61342	41511	61342	0.00
17/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	33198	20727	33198	20727	0.00
17/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	41958	61707	41958	61707	0.00
17/06/2005	J152 On 28-February-06			jSwap	7.0800	7.0958	0.0040	0.0039	0.00
17/06/2005	J153 On 31-August-10			jSwap	7.8200	7.9136	0.0146	0.0187	0.00
17/06/2005	J157 On 15-September-15			jSwap	8.0700	8.1702	0.0404	0.0472	0.00
17/06/2005	J186 On 21-December-26			jSwap	7.9800	8.0761	0.0505	0.0599	0.00
17/06/2005	J194 On 28-February-08			jSwap	7.4300	7.5058	0.0018	0.0002	0.00
17/06/2005	J201 On 22-December-14			jSwap	8.3700	8.4786	0.0609	0.0679	0.00
17/06/2005	J203 On 15-September-17			jSwap	8.0500	8.1412	0.0433	0.0504	0.00
17/06/2005	J204 On 21-December-18			jSwap	8.2700	8.3711	0.0660	0.0742	0.00
17/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	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
17/06/2005	JFRA On 02-February-06			jFra	6.8600	6.9080	0.0168	0.0169	0.00
17/06/2005	JFRA On 01-February-07			jFra	7.7300	7.7920	0.0189	0.0191	500.00
17/06/2005	JFRA On 04-May-06			jFra	7.0100	7.0840	0.0172	0.0174	0.00
17/06/2005	JFRA On 03-May-07			jFra	7.8300	7.9790	0.0191	0.0195	0.00
17/06/2005	JFRA On 04-August-05			jFra	6.9100	6.9100	0.0169	0.0169	0.00
17/06/2005	JFRA On 03-August-06			jFra	7.2400	7.3120	0.0177	0.0179	0.00
17/06/2005	JFRA On 02-August-07			jFra	7.9900	8.1220	0.0195	0.0199	0.00
17/06/2005	JFRA On 03-November-05			jFra	6.7800	6.8090	0.0166	0.0167	0.00
17/06/2005	JFRA On 02-November-06			jFra	7.4800	7.5670	0.0183	0.0185	0.00
17/06/2005	JFRA On 01-November-07			jFra	8.0200	8.1920	0.0211	0.0215	0.00
17/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	719	778	719	778	0.00
17/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1670	1616	1670	1616	0.00
17/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2376	2476	2376	2476	0.00
17/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1811	1762	1811	1762	0.00
17/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1464	1569	1464	1569	0.00
17/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1432	1363	1432	1363	0.00
17/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2848	3097	2848	3097	0.00
17/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2045	1925	2045	1925	0.00
17/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	42	48	42	48	0.00
17/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	881	881	881	881	0.00
17/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2024	2137	2024	2137	0.00
17/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1432	1373	1432	1373	0.00
17/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3506	3739	3506	3739	0.00
17/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2306	2218	2306	2218	0.00
17/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	258	288	258	288	0.00
17/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1417	1369	1417	1369	0.00
17/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2558	2709	2558	2709	0.00
17/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1393	1322	1393	1322	0.00
17/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3997	4302	3997	4302	0.00
17/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2620	2485	2620	2485	0.00
17/06/2005	JN02 On 04-August-05			jNote	7.2200	7.2790	0.1332	0.1343	0.00
17/06/2005	JN02 On 03-November-05			jNote	7.3500	7.4270	0.1355	0.1368	0.00
17/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	1692	2163	1692	2163	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6957	6248	6957	6248	0.00
17/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	5742	6531	5742	6531	0.00
17/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8563	7876	8563	7876	0.00
17/06/2005	JN05 On 04-August-05			jNote	7.7900	7.8900	0.3224	0.3258	0.00
17/06/2005	JN05 On 03-November-05			jNote	7.8700	7.9760	0.3250	0.3285	0.00
17/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	5001	6799	5001	6799	0.00
17/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	13652	11343	13652	11343	0.00
17/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	12693	14910	12693	14910	0.00
17/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	17979	15900	17979	15900	0.00
17/06/2005	JN10 On 04-August-05			jNote	8.0200	8.1290	0.5522	0.5570	0.00
17/06/2005	JN10 On 03-November-05			jNote	8.0600	8.1730	0.5533	0.5583	0.00
17/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	14487	18869	14487	18869	0.00
17/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	12906	10031	12906	10031	0.00
17/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	26181	30581	26181	30581	0.00
17/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	21859	18766	21859	18766	0.00
17/06/2005	JROD On 31-January-06			jRod	6.8700	6.8760	0.0084	0.0083	0.00
17/06/2005	JROD On 28-February-06			jRod	6.9000	6.9030	0.0080	0.0080	0.00
17/06/2005	JROD On 31-March-06			jRod	6.9000	6.9080	0.0107	0.0106	0.00
17/06/2005	JROD On 28-April-06			jRod	6.9100	6.9140	0.0105	0.0105	0.00
17/06/2005	JROD On 31-May-06			jRod	6.9400	6.9460	0.0102	0.0101	0.00
17/06/2005	JROD On 30-June-05			jRod	6.8300	6.8340	0.0017	0.0017	0.00
17/06/2005	JROD On 29-July-05			jRod	6.8200	6.8300	0.0017	0.0017	0.00
17/06/2005	JROD On 31-August-05			jRod	6.9200	6.9210	0.0015	0.0014	0.00
17/06/2005	JROD On 30-September-05			jRod	6.9000	6.9000	0.0030	0.0030	0.00
17/06/2005	JROD On 31-October-05			jRod	6.8800	6.8770	0.0031	0.0031	0.00
17/06/2005	JROD On 30-November-05			jRod	6.8900	6.8920	0.0030	0.0030	0.00
17/06/2005	JROD On 30-December-05			jRod	6.8800	6.8820	0.0046	0.0045	0.00
17/06/2005	R152 On 04-August-05			Bond Future	6.6900	6.7230	108.1627	108.1438	0.00
17/06/2005	R152 On 03-November-05			Bond Future	6.5200	6.5930	103.9200	103.8981	0.00
17/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5848	5661	5848	5661	0.00
17/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	1	2	1	2	0.00
17/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1297	1183	1297	1183	0.00
17/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	587	693	587	693	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2005	R153 On 04-August-05			Bond Future	7.6000	7.7120	128.0587	127.5478	1.00
17/06/2005	R153 On 03-November-05			Bond Future	7.6500	7.7660	123.6436	123.1255	0.00
17/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	13322	10695	13322	10695	0.00
17/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	6439	8921	6439	8921	0.00
17/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	18408	16002	18408	16002	0.00
17/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	13941	16715	13941	16715	0.00
17/06/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	24963	21987	24963	21987	0.00
17/06/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	9418	11622	9418	11622	0.00
17/06/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	41033	37044	41033	37044	0.00
17/06/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	3718	4910	3718	4910	0.00
17/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	31072	26763	31072	26763	0.00
17/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	1142	1943	1142	1943	0.00
17/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	52520	47536	52520	47536	0.00
17/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	100	225	100	225	0.00
17/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	63485	58412	63485	58412	0.00
17/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	22	59	22	59	0.00
17/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	74375	69275	74375	69275	0.00
17/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	4	13	4	13	0.00
17/06/2005	R157 On 04-August-05			Bond Future	8.0100	8.1230	142.9365	141.9792	1.00
17/06/2005	R157 On 03-November-05			Bond Future	8.0500	8.1710	138.5404	137.5725	0.00
17/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	18193	14178	18193	14178	0.00
17/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	19045	24603	19045	24603	0.00
17/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	26705	22757	26705	22757	0.00
17/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	31203	36935	31203	36935	0.00
17/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	63936	55830	63936	55830	0.00
17/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	2871	4338	2871	4338	400.00
17/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	82219	73471	82219	73471	0.00
17/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	1369	2193	1369	2193	500.00
17/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	100856	91718	100856	91718	0.00
17/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	630	1065	630	1065	100.00
17/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	9059	6671	9059	6671	200.00
17/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	31438	38623	31438	38623	0.00
17/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	31017	25292	31017	25292	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	10793	14641	10793	14641	200.00
17/06/2005	R186 On 04-August-05			Bond Future	7.6100	7.7290	131.6516	130.1722	0.00
17/06/2005	R186 On 03-November-05			Bond Future	7.6300	7.7490	133.8884	132.3714	0.00
17/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	15277	12056	15277	12056	0.00
17/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	63294	74866	63294	74866	0.00
17/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	37024	32230	37024	32230	0.00
17/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	86779	97155	86779	97155	0.00
17/06/2005	R194 On 04-August-05			Bond Future	7.3000	7.3990	110.6184	110.3802	0.00
17/06/2005	R194 On 03-November-05			Bond Future	7.3500	7.4580	107.4316	107.1872	0.00
17/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	7766	6473	7766	6473	0.00
17/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	2985	4074	2985	4074	0.00
17/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	10095	8935	10095	8935	0.00
17/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	6745	8029	6745	8029	0.00
17/06/2005	R201 On 04-August-05			Bond Future	8.0600	8.1680	105.6474	104.9363	0.00
17/06/2005	R201 On 03-November-05			Bond Future	8.1000	8.2160	107.4393	106.7113	0.00
17/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	11254	8689	11254	8689	0.00
17/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	15337	19884	15337	19884	0.00
17/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	19398	16584	19398	16584	0.00
17/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	26217	30683	26217	30683	0.00
17/06/2005	R203 On 04-August-05			Bond Future	8.0600	8.1690	104.7407	103.9200	0.00
17/06/2005	R203 On 03-November-05			Bond Future	8.1000	8.2100	102.3503	101.5128	0.00
17/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	13994	11010	13994	11010	0.00
17/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	18791	24013	18791	24013	0.00
17/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	24353	21064	24353	21064	0.00
17/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	31903	36989	31903	36989	0.00
17/06/2005	R204 On 04-August-05			Bond Future	8.0500	8.1580	100.6644	99.8056	0.00
17/06/2005	R204 On 03-November-05			Bond Future	8.0900	8.1950	102.3662	101.4958	0.00
17/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	26584	21841	26584	21841	0.00
17/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	10693	14538	10693	14538	0.00
17/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	37000	32622	37000	32622	0.00
17/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	23984	28309	23984	28309	0.00
20/06/2005	GOVI On 04-August-05			jGovi	222.3000	223.2840	222.2980	223.2840	17.00
20/06/2005	GOVI On 03-November-05			jGovi	226.1300	227.1240	226.1310	227.1240	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
20/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	28961	34351	28961	34351	0.00
20/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	45981	41511	45981	41511	0.00
20/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	28345	33198	28345	33198	0.00
20/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	47035	41958	47035	41958	0.00
20/06/2005	J152 On 28-February-06			jSwap	7.1000	7.0839	0.0039	0.0040	0.00
20/06/2005	J153 On 31-August-10			jSwap	7.8700	7.8218	0.0168	0.0146	0.00
20/06/2005	J157 On 15-September-15			jSwap	8.1400	8.0718	0.0450	0.0404	0.00
20/06/2005	J186 On 21-December-26			jSwap	8.0700	7.9816	0.0591	0.0505	0.00
20/06/2005	J194 On 28-February-08			jSwap	7.4800	7.4333	0.0006	0.0018	0.00
20/06/2005	J201 On 22-December-14			jSwap	8.4300	8.3735	0.0650	0.0609	0.00
20/06/2005	J203 On 15-September-17			jSwap	8.1400	8.0483	0.0501	0.0433	0.00
20/06/2005	J204 On 21-December-18			jSwap	8.3500	8.2710	0.0725	0.0660	0.00
20/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
20/06/2005	JFRA On 02-February-06			jFra	6.8800	6.8620	0.0169	0.0168	0.00
20/06/2005	JFRA On 01-February-07			jFra	7.7600	7.7310	0.0190	0.0189	500.00
20/06/2005	JFRA On 04-May-06			jFra	7.0400	7.0130	0.0173	0.0172	0.00
20/06/2005	JFRA On 03-May-07			jFra	7.9400	7.8280	0.0194	0.0191	0.00
20/06/2005	JFRA On 04-August-05			jFra	6.9200	6.9080	0.0170	0.0169	0.00
20/06/2005	JFRA On 03-August-06			jFra	7.2600	7.2420	0.0178	0.0177	0.00
20/06/2005	JFRA On 02-August-07			jFra	8.1100	7.9910	0.0198	0.0195	0.00
20/06/2005	JFRA On 03-November-05			jFra	6.8000	6.7770	0.0167	0.0166	0.00
20/06/2005	JFRA On 02-November-06			jFra	7.4900	7.4760	0.0183	0.0183	0.00
20/06/2005	JFRA On 01-November-07			jFra	8.1500	8.0240	0.0214	0.0211	0.00
20/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	732	719	732	719	0.00
20/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1629	1670	1629	1670	0.00
20/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2399	2376	2399	2376	0.00
20/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1773	1811	1773	1811	0.00
20/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1491	1464	1491	1464	0.00
20/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1393	1432	1393	1432	0.00
20/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	3003	2848	3003	2848	0.00
20/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1924	2045	1924	2045	0.00
20/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	41	42	41	42	0.00
20/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	847	881	847	881	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
20/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2044	2024	2044	2024	0.00
20/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1405	1432	1405	1432	0.00
20/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3680	3506	3680	3506	0.00
20/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2186	2306	2186	2306	0.00
20/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	268	258	268	258	0.00
20/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1362	1417	1362	1417	0.00
20/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2574	2558	2574	2558	0.00
20/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1365	1393	1365	1393	0.00
20/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4203	3997	4203	3997	0.00
20/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2489	2620	2489	2620	0.00
20/06/2005	JN02 On 04-August-05			jNote	7.2500	7.2150	0.1337	0.1332	0.00
20/06/2005	JN02 On 03-November-05			jNote	7.3900	7.3470	0.1363	0.1355	0.00
20/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	1764	1692	1764	1692	0.00
20/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6433	6957	6433	6957	0.00
20/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	6031	5742	6031	5742	0.00
20/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8022	8563	8022	8563	0.00
20/06/2005	JN05 On 04-August-05			jNote	7.8400	7.7910	0.3242	0.3224	0.00
20/06/2005	JN05 On 03-November-05			jNote	7.9200	7.8720	0.3267	0.3250	0.00
20/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	5520	5001	5520	5001	0.00
20/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	11970	13652	11970	13652	0.00
20/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	13457	12693	13457	12693	0.00
20/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	16592	17979	16592	17979	0.00
20/06/2005	JN10 On 04-August-05			jNote	8.0900	8.0230	0.5555	0.5522	0.00
20/06/2005	JN10 On 03-November-05			jNote	8.1400	8.0630	0.5571	0.5533	0.00
20/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	16513	14487	16513	14487	0.00
20/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	10335	12906	10335	12906	0.00
20/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	28584	26181	28584	26181	0.00
20/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	19206	21859	19206	21859	0.00
20/06/2005	JROD On 31-January-06			jRod	6.8600	6.8690	0.0084	0.0084	0.00
20/06/2005	JROD On 28-February-06			jRod	6.8900	6.8950	0.0081	0.0080	0.00
20/06/2005	JROD On 31-March-06			jRod	6.9000	6.9030	0.0107	0.0107	0.00
20/06/2005	JROD On 28-April-06			jRod	6.9100	6.9090	0.0106	0.0105	0.00
20/06/2005	JROD On 31-May-06			jRod	6.9400	6.9410	0.0102	0.0102	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
20/06/2005	JROD On 30-June-05			jRod	6.8300	6.8300	0.0017	0.0017	0.00
20/06/2005	JROD On 29-July-05			jRod	6.8200	6.8220	0.0017	0.0017	0.00
20/06/2005	JROD On 31-August-05			jRod	6.9100	6.9150	0.0015	0.0015	0.00
20/06/2005	JROD On 30-September-05			jRod	6.9000	6.8980	0.0030	0.0030	0.00
20/06/2005	JROD On 31-October-05			jRod	6.8700	6.8750	0.0031	0.0031	0.00
20/06/2005	JROD On 30-November-05			jRod	6.8800	6.8870	0.0030	0.0030	0.00
20/06/2005	JROD On 30-December-05			jRod	6.8700	6.8780	0.0046	0.0046	0.00
20/06/2005	R152 On 04-August-05			Bond Future	6.7400	6.6890	108.1350	108.1627	0.00
20/06/2005	R152 On 03-November-05			Bond Future	6.6000	6.5230	103.8971	103.9200	0.00
20/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5571	5848	5571	5848	0.00
20/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	1	1	1	1	0.00
20/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1149	1297	1149	1297	0.00
20/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	668	587	668	587	0.00
20/06/2005	R153 On 04-August-05			Bond Future	7.6800	7.6030	127.6928	128.0587	1.00
20/06/2005	R153 On 03-November-05			Bond Future	7.7300	7.6500	123.2816	123.6436	0.00
20/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	10897	13322	10897	13322	0.00
20/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	7672	6439	7672	6439	0.00
20/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	16332	18408	16332	18408	0.00
20/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	15485	13941	15485	13941	0.00
20/06/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	22505	24963	22505	24963	0.00
20/06/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	10581	9418	10581	9418	0.00
20/06/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	37969	41033	37969	41033	0.00
20/06/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	4275	3718	4275	3718	0.00
20/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	27688	31072	27688	31072	0.00
20/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	1418	1142	1418	1142	0.00
20/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	48887	52520	48887	52520	0.00
20/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	126	100	126	100	0.00
20/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	59831	63485	59831	63485	0.00
20/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	28	22	28	22	0.00
20/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	70718	74375	70718	74375	0.00
20/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	5	4	5	4	0.00
20/06/2005	R157 On 04-August-05			Bond Future	8.1100	8.0100	142.1142	142.9365	1.00
20/06/2005	R157 On 03-November-05			Bond Future	8.1500	8.0540	137.7126	138.5404	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
20/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	13799	18193	13799	18193	0.00
20/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	22874	19045	22874	19045	0.00
20/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	22662	26705	22662	26705	0.00
20/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	35439	31203	35439	31203	0.00
20/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	56364	63936	56364	63936	0.00
20/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	3522	2871	3522	2871	400.00
20/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	74302	82219	74302	82219	0.00
20/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	1675	1369	1675	1369	500.00
20/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	92763	100856	92763	100856	0.00
20/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	760	630	760	630	100.00
20/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	6265	9059	6265	9059	200.00
20/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	36867	31438	36867	31438	0.00
20/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	25130	31017	25130	31017	0.00
20/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	13129	10793	13129	10793	200.00
20/06/2005	R186 On 04-August-05			Bond Future	7.7100	7.6130	130.4254	131.6516	0.00
20/06/2005	R186 On 03-November-05			Bond Future	7.7300	7.6290	132.6475	133.8884	0.00
20/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	11162	15277	11162	15277	0.00
20/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	71441	63294	71441	63294	0.00
20/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	31961	37024	31961	37024	0.00
20/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	94125	86779	94125	86779	0.00
20/06/2005	R194 On 04-August-05			Bond Future	7.3800	7.2990	110.4302	110.6184	0.00
20/06/2005	R194 On 03-November-05			Bond Future	7.4300	7.3450	107.2434	107.4316	0.00
20/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	6460	7766	6460	7766	0.00
20/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	3561	2985	3561	2985	0.00
20/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	9015	10095	9015	10095	0.00
20/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	7547	6745	7547	6745	0.00
20/06/2005	R201 On 04-August-05			Bond Future	8.1600	8.0610	105.0024	105.6474	0.00
20/06/2005	R201 On 03-November-05			Bond Future	8.2000	8.1040	106.7890	107.4393	0.00
20/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	8187	11254	8187	11254	0.00
20/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	18720	15337	18720	15337	0.00
20/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	16353	19398	16353	19398	0.00
20/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	29675	26217	29675	26217	0.00
20/06/2005	R203 On 04-August-05			Bond Future	8.1500	8.0620	104.0345	104.7407	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
20/06/2005	R203 On 03-November-05			Bond Future	8.1900	8.0990	101.6405	102.3503	0.00
20/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	10523	13994	10523	13994	0.00
20/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	22381	18791	22381	18791	0.00
20/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	20942	24353	20942	24353	0.00
20/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	35591	31903	35591	31903	0.00
20/06/2005	R204 On 04-August-05			Bond Future	8.1400	8.0510	99.9254	100.6644	0.00
20/06/2005	R204 On 03-November-05			Bond Future	8.1800	8.0850	101.6297	102.3662	0.00
20/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	21514	26584	21514	26584	0.00
20/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	13013	10693	13013	10693	0.00
20/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	32602	37000	32602	37000	0.00
20/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	26951	23984	26951	23984	0.00
21/06/2005	GOVI On 04-August-05			jGovi	222.1200	222.2980	222.1200	222.2980	17.00
21/06/2005	GOVI On 03-November-05			jGovi	225.9500	226.1310	225.9480	226.1310	0.00
21/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	27715	28961	27715	28961	0.00
21/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	46515	45981	46515	45981	0.00
21/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	27242	28345	27242	28345	0.00
21/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	47762	47035	47762	47035	0.00
21/06/2005	J152 On 28-February-06			jSwap	7.1000	7.0951	0.0039	0.0039	0.00
21/06/2005	J153 On 31-August-10			jSwap	7.8900	7.8692	0.0177	0.0168	0.00
21/06/2005	J157 On 15-September-15			jSwap	8.1800	8.1381	0.0484	0.0450	0.00
21/06/2005	J186 On 21-December-26			jSwap	7.8900	8.0658	0.0415	0.0591	0.00
21/06/2005	J194 On 28-February-08			jSwap	7.4800	7.4798	0.0004	0.0006	0.00
21/06/2005	J201 On 22-December-14			jSwap	8.1900	8.4332	0.0489	0.0650	0.00
21/06/2005	J203 On 15-September-17			jSwap	8.1600	8.1357	0.0523	0.0501	0.00
21/06/2005	J204 On 21-December-18			jSwap	8.1600	8.3486	0.0566	0.0725	0.00
21/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
21/06/2005	JFRA On 02-February-06			jFra	6.8900	6.8840	0.0169	0.0169	0.00
21/06/2005	JFRA On 01-February-07			jFra	7.7400	7.7560	0.0189	0.0190	500.00
21/06/2005	JFRA On 04-May-06			jFra	7.0600	7.0400	0.0173	0.0173	0.00
21/06/2005	JFRA On 03-May-07			jFra	7.9500	7.9410	0.0194	0.0194	0.00
21/06/2005	JFRA On 04-August-05			jFra	6.9300	6.9210	0.0170	0.0170	0.00
21/06/2005	JFRA On 03-August-06			jFra	7.2700	7.2610	0.0178	0.0178	0.00
21/06/2005	JFRA On 02-August-07			jFra	8.0800	8.1110	0.0197	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
21/06/2005	JFRA On 03-November-05			jFra	6.8200	6.8040	0.0167	0.0167	0.00
21/06/2005	JFRA On 02-November-06			jFra	7.5300	7.4940	0.0184	0.0183	0.00
21/06/2005	JFRA On 01-November-07			jFra	8.1800	8.1530	0.0215	0.0214	0.00
21/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	731	732	731	732	0.00
21/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1608	1629	1608	1629	0.00
21/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2378	2399	2378	2399	0.00
21/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1786	1773	1786	1773	0.00
21/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1511	1491	1511	1491	0.00
21/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1362	1393	1362	1393	0.00
21/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2989	3003	2989	3003	0.00
21/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1894	1924	1894	1924	0.00
21/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	42	41	42	41	0.00
21/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	831	847	831	847	0.00
21/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2056	2044	2056	2044	0.00
21/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1392	1405	1392	1405	0.00
21/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3614	3680	3614	3680	0.00
21/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2202	2186	2202	2186	0.00
21/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	271	268	271	268	0.00
21/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1330	1362	1330	1362	0.00
21/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2619	2574	2619	2574	0.00
21/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1332	1365	1332	1365	0.00
21/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4228	4203	4228	4203	0.00
21/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2447	2489	2447	2489	0.00
21/06/2005	JN02 On 04-August-05			jNote	7.2600	7.2470	0.1339	0.1337	0.00
21/06/2005	JN02 On 03-November-05			jNote	7.4000	7.3920	0.1363	0.1363	0.00
21/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	1769	1764	1769	1764	0.00
21/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6241	6433	6241	6433	0.00
21/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	6029	6031	6029	6031	0.00
21/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7909	8022	7909	8022	0.00
21/06/2005	JN05 On 04-August-05			jNote	7.8700	7.8440	0.3251	0.3242	0.00
21/06/2005	JN05 On 03-November-05			jNote	7.9500	7.9240	0.3275	0.3267	0.00
21/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	5774	5520	5774	5520	0.00
21/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	11271	11970	11271	11970	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
21/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	13791	13457	13791	13457	0.00
21/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	15978	16592	15978	16592	0.00
21/06/2005	JN10 On 04-August-05			jNote	8.1400	8.0900	0.5579	0.5555	0.00
21/06/2005	JN10 On 03-November-05			jNote	8.1800	8.1370	0.5593	0.5571	0.00
21/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	18324	16513	18324	16513	0.00
21/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	8798	10335	8798	10335	0.00
21/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	30285	28584	30285	28584	0.00
21/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	17712	19206	17712	19206	0.00
21/06/2005	JROD On 31-January-06			jRod	6.8600	6.8600	0.0085	0.0084	0.00
21/06/2005	JROD On 28-February-06			jRod	6.8800	6.8850	0.0081	0.0081	0.00
21/06/2005	JROD On 31-March-06			jRod	6.8900	6.8970	0.0108	0.0107	0.00
21/06/2005	JROD On 28-April-06			jRod	6.9000	6.9050	0.0106	0.0106	0.00
21/06/2005	JROD On 31-May-06			jRod	6.9300	6.9390	0.0103	0.0102	0.00
21/06/2005	JROD On 30-June-05			jRod	6.8300	6.8280	0.0017	0.0017	0.00
21/06/2005	JROD On 29-July-05			jRod	6.8100	6.8160	0.0017	0.0017	0.00
21/06/2005	JROD On 31-August-05			jRod	6.9100	6.9090	0.0015	0.0015	0.00
21/06/2005	JROD On 30-September-05			jRod	6.9000	6.8950	0.0030	0.0030	0.00
21/06/2005	JROD On 31-October-05			jRod	6.8700	6.8700	0.0031	0.0031	0.00
21/06/2005	JROD On 30-November-05			jRod	6.8800	6.8780	0.0030	0.0030	0.00
21/06/2005	JROD On 30-December-05			jRod	6.8700	6.8690	0.0047	0.0046	0.00
21/06/2005	R152 On 04-August-05			Bond Future	6.7300	6.7390	108.1405	108.1350	0.00
21/06/2005	R152 On 03-November-05			Bond Future	6.5800	6.5960	103.9018	103.8971	0.00
21/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5626	5571	5626	5571	0.00
21/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	1	1	1	1	0.00
21/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1169	1149	1169	1149	0.00
21/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	641	668	641	668	0.00
21/06/2005	R153 On 04-August-05			Bond Future	7.6900	7.6810	127.6694	127.6928	1.00
21/06/2005	R153 On 03-November-05			Bond Future	7.7400	7.7310	123.2592	123.2816	0.00
21/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	10621	10897	10621	10897	0.00
21/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	7630	7672	7630	7672	0.00
21/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	16094	16332	16094	16332	0.00
21/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	15469	15485	15469	15485	0.00
21/06/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	22248	22505	22248	22505	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
21/06/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	10546	10581	10546	10581	0.00
21/06/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	37704	37969	37704	37969	0.00
21/06/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	4232	4275	4232	4275	0.00
21/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	27408	27688	27408	27688	0.00
21/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	1371	1418	1371	1418	0.00
21/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	48643	48887	48643	48887	0.00
21/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	115	126	115	126	0.00
21/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	59594	59831	59594	59831	0.00
21/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	25	28	25	28	0.00
21/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	70483	70718	70483	70718	0.00
21/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	4	5	4	5	0.00
21/06/2005	R157 On 04-August-05			Bond Future	8.1300	8.1070	141.9455	142.1142	1.00
21/06/2005	R157 On 03-November-05			Bond Future	8.1800	8.1540	137.5396	137.7126	0.00
21/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	12246	13799	12246	13799	0.00
21/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	23008	22874	23008	22874	0.00
21/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	21685	22662	21685	22662	0.00
21/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	36192	35439	36192	35439	0.00
21/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	54419	56364	54419	56364	0.00
21/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	3264	3522	3264	3522	400.00
21/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	72437	74302	72437	74302	0.00
21/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	1497	1675	1497	1675	500.00
21/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	90963	92763	90963	92763	0.00
21/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	647	760	647	760	100.00
21/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	5219	6265	5219	6265	200.00
21/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	37508	36867	37508	36867	0.00
21/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	23265	25130	23265	25130	0.00
21/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	12951	13129	12951	13129	200.00
21/06/2005	R186 On 04-August-05			Bond Future	7.7400	7.7090	129.9827	130.4254	0.00
21/06/2005	R186 On 03-November-05			Bond Future	7.7600	7.7270	132.1837	132.6475	0.00
21/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	9719	11162	9719	11162	0.00
21/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	74424	71441	74424	71441	0.00
21/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	29884	31961	29884	31961	0.00
21/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	96686	94125	96686	94125	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
21/06/2005	R194 On 04-August-05			Bond Future	7.3700	7.3780	110.4564	110.4302	0.00
21/06/2005	R194 On 03-November-05			Bond Future	7.4200	7.4320	107.2693	107.2434	0.00
21/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	6527	6460	6527	6460	0.00
21/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	3367	3561	3367	3561	0.00
21/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	9071	9015	9071	9015	0.00
21/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	7344	7547	7344	7547	0.00
21/06/2005	R201 On 04-August-05			Bond Future	8.1700	8.1580	104.9098	105.0024	0.00
21/06/2005	R201 On 03-November-05			Bond Future	8.2200	8.2040	106.6919	106.7890	0.00
21/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	7676	8187	7676	8187	0.00
21/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	19134	18720	19134	18720	0.00
21/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	15792	16353	15792	16353	0.00
21/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	30085	29675	30085	29675	0.00
21/06/2005	R203 On 04-August-05			Bond Future	8.1700	8.1540	103.8819	104.0345	0.00
21/06/2005	R203 On 03-November-05			Bond Future	8.2100	8.1930	101.4828	101.6405	0.00
21/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	9697	10523	9697	10523	0.00
21/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	23081	22381	23081	22381	0.00
21/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	20026	20942	20026	20942	0.00
21/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	36251	35591	36251	35591	0.00
21/06/2005	R204 On 04-August-05			Bond Future	8.1600	8.1430	99.8136	99.9254	0.00
21/06/2005	R204 On 03-November-05			Bond Future	8.1900	8.1780	101.5037	101.6297	0.00
21/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	20591	21514	20591	21514	0.00
21/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	13208	13013	13208	13013	0.00
21/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	31656	32602	31656	32602	0.00
21/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	27265	26951	27265	26951	0.00
22/06/2005	GOVI On 04-August-05			jGovi	223.0900	222.1200	223.0910	222.1200	17.00
22/06/2005	GOVI On 03-November-05			jGovi	226.9300	225.9480	226.9320	225.9480	0.00
22/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	31224	27715	31224	27715	0.00
22/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	40314	46515	40314	46515	0.00
22/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	31371	27242	31371	27242	0.00
22/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	42051	47762	42051	47762	0.00
22/06/2005	J152 On 28-February-06			jSwap	7.0800	7.1008	0.0041	0.0039	0.00
22/06/2005	J153 On 31-August-10			jSwap	7.8200	7.8918	0.0147	0.0177	0.00
22/06/2005	J157 On 15-September-15			jSwap	8.1000	8.1764	0.0433	0.0484	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
22/06/2005	J186 On 21-December-26			jSwap	7.7900	7.8893	0.0300	0.0415	0.00
22/06/2005	J194 On 28-February-08			jSwap	7.4300	7.4843	0.0020	0.0004	0.00
22/06/2005	J201 On 22-December-14			jSwap	8.1100	8.1934	0.0403	0.0489	0.00
22/06/2005	J203 On 15-September-17			jSwap	8.0900	8.1574	0.0472	0.0523	0.00
22/06/2005	J204 On 21-December-18			jSwap	8.0800	8.1578	0.0474	0.0566	0.00
22/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
22/06/2005	JFRA On 02-February-06			jFra	6.8500	6.8920	0.0168	0.0169	0.00
22/06/2005	JFRA On 01-February-07			jFra	7.6700	7.7420	0.0188	0.0189	500.00
22/06/2005	JFRA On 04-May-06			jFra	6.9800	7.0610	0.0171	0.0173	0.00
22/06/2005	JFRA On 03-May-07			jFra	7.8500	7.9480	0.0192	0.0194	0.00
22/06/2005	JFRA On 04-August-05			jFra	6.9200	6.9280	0.0170	0.0170	0.00
22/06/2005	JFRA On 03-August-06			jFra	7.1900	7.2710	0.0176	0.0178	0.00
22/06/2005	JFRA On 02-August-07			jFra	8.0100	8.0780	0.0196	0.0197	0.00
22/06/2005	JFRA On 03-November-05			jFra	6.7700	6.8180	0.0166	0.0167	0.00
22/06/2005	JFRA On 02-November-06			jFra	7.4300	7.5260	0.0182	0.0184	0.00
22/06/2005	JFRA On 01-November-07			jFra	8.0700	8.1780	0.0212	0.0215	0.00
22/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	677	731	677	731	0.00
22/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1670	1608	1670	1608	0.00
22/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2260	2378	2260	2378	0.00
22/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1847	1786	1847	1786	0.00
22/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1406	1511	1406	1511	0.00
22/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1445	1362	1445	1362	0.00
22/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2842	2989	2842	2989	0.00
22/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1976	1894	1976	1894	0.00
22/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	35	42	35	42	0.00
22/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	854	831	854	831	0.00
22/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1937	2056	1937	2056	0.00
22/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1462	1392	1462	1392	0.00
22/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3482	3614	3482	3614	0.00
22/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2238	2202	2238	2202	0.00
22/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	236	271	236	271	0.00
22/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1411	1330	1411	1330	0.00
22/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2462	2619	2462	2619	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
22/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1412	1332	1412	1332	0.00
22/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4041	4228	4041	4228	0.00
22/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2539	2447	2539	2447	0.00
22/06/2005	JN02 On 04-August-05			jNote	7.1900	7.2580	0.1328	0.1339	0.00
22/06/2005	JN02 On 03-November-05			jNote	7.3300	7.3980	0.1351	0.1363	0.00
22/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	1382	1769	1382	1769	0.00
22/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7047	6241	7047	6241	0.00
22/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	5383	6029	5383	6029	0.00
22/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8592	7909	8592	7909	0.00
22/06/2005	JN05 On 04-August-05			jNote	7.7900	7.8670	0.3226	0.3251	0.00
22/06/2005	JN05 On 03-November-05			jNote	7.8700	7.9470	0.3251	0.3275	0.00
22/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	4536	5774	4536	5774	0.00
22/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	13105	11271	13105	11271	0.00
22/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	12280	13791	12280	13791	0.00
22/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	17567	15978	17567	15978	0.00
22/06/2005	JN10 On 04-August-05			jNote	8.0600	8.1390	0.5545	0.5579	0.00
22/06/2005	JN10 On 03-November-05			jNote	8.1100	8.1840	0.5558	0.5593	0.00
22/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	15117	18324	15117	18324	0.00
22/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	10854	8798	10854	8798	0.00
22/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	27175	30285	27175	30285	0.00
22/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	19977	17712	19977	17712	0.00
22/06/2005	JROD On 31-January-06			jRod	6.8600	6.8580	0.0085	0.0085	0.00
22/06/2005	JROD On 28-February-06			jRod	6.8800	6.8820	0.0081	0.0081	0.00
22/06/2005	JROD On 31-March-06			jRod	6.8900	6.8920	0.0108	0.0108	0.00
22/06/2005	JROD On 28-April-06			jRod	6.9000	6.8980	0.0106	0.0106	0.00
22/06/2005	JROD On 31-May-06			jRod	6.9300	6.9300	0.0103	0.0103	0.00
22/06/2005	JROD On 30-June-05			jRod	6.8300	6.8270	0.0017	0.0017	0.00
22/06/2005	JROD On 29-July-05			jRod	6.8100	6.8130	0.0017	0.0017	0.00
22/06/2005	JROD On 31-August-05			jRod	6.9000	6.9070	0.0015	0.0015	0.00
22/06/2005	JROD On 30-September-05			jRod	6.8900	6.8950	0.0030	0.0030	0.00
22/06/2005	JROD On 31-October-05			jRod	6.8700	6.8700	0.0031	0.0031	0.00
22/06/2005	JROD On 30-November-05			jRod	6.8800	6.8780	0.0030	0.0030	0.00
22/06/2005	JROD On 30-December-05			jRod	6.8700	6.8680	0.0047	0.0047	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2005	R152 On 04-August-05			Bond Future	6.7000	6.7290	108.1555	108.1405	0.00
22/06/2005	R152 On 03-November-05			Bond Future	6.5400	6.5810	103.9150	103.9018	0.00
22/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5776	5626	5776	5626	0.00
22/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	0	1	0	1	0.00
22/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1238	1169	1238	1169	0.00
22/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	579	641	579	641	0.00
22/06/2005	R153 On 04-August-05			Bond Future	7.6000	7.6860	128.0634	127.6694	1.00
22/06/2005	R153 On 03-November-05			Bond Future	7.6500	7.7360	123.6570	123.2592	0.00
22/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	12794	10621	12794	10621	0.00
22/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	5864	7630	5864	7630	0.00
22/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	18038	16094	18038	16094	0.00
22/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	13437	15469	13437	15469	0.00
22/06/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	24640	22248	24640	22248	0.00
22/06/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	8961	10546	8961	10546	0.00
22/06/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	40865	37704	40865	37704	0.00
22/06/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	3416	4232	3416	4232	0.00
22/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	30870	27408	30870	27408	0.00
22/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	894	1371	894	1371	0.00
22/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	52528	48643	52528	48643	0.00
22/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	61	115	61	115	0.00
22/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	63521	59594	63521	59594	0.00
22/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	11	25	11	25	0.00
22/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	74420	70483	74420	70483	0.00
22/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	2	4	2	4	0.00
22/06/2005	R157 On 04-August-05			Bond Future	8.0400	8.1270	142.6900	141.9455	1.00
22/06/2005	R157 On 03-November-05			Bond Future	8.0800	8.1750	138.2996	137.5396	0.00
22/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	28417	23265	28417	23265	0.00
22/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	10658	12951	10658	12951	200.00
22/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	24876	21685	24876	21685	0.00
22/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	31783	36192	31783	36192	0.00
22/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	15996	12246	15996	12246	0.00
22/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	19313	23008	19313	23008	0.00
22/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	61218	54419	61218	54419	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
22/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	2618	3264	2618	3264	400.00
22/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	79567	72437	79567	72437	0.00
22/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	1182	1497	1182	1497	500.00
22/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	98272	90963	98272	90963	0.00
22/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	511	647	511	647	100.00
22/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	7478	5219	7478	5219	200.00
22/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	32322	37508	32322	37508	0.00
22/06/2005	R186 On 04-August-05			Bond Future	7.6400	7.7440	131.2793	129.9827	0.00
22/06/2005	R186 On 03-November-05			Bond Future	7.6600	7.7640	133.5066	132.1837	0.00
22/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	12484	9719	12484	9719	0.00
22/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	64223	74424	64223	74424	0.00
22/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	34164	29884	34164	29884	0.00
22/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	87737	96686	87737	96686	0.00
22/06/2005	R194 On 04-August-05			Bond Future	7.3000	7.3670	110.6088	110.4564	0.00
22/06/2005	R194 On 03-November-05			Bond Future	7.3500	7.4200	107.4229	107.2693	0.00
22/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	7414	6527	7414	6527	0.00
22/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	2729	3367	2729	3367	0.00
22/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	9843	9071	9843	9071	0.00
22/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	6580	7344	6580	7344	0.00
22/06/2005	R201 On 04-August-05			Bond Future	8.0800	8.1720	105.5273	104.9098	0.00
22/06/2005	R201 On 03-November-05			Bond Future	8.1200	8.2190	107.3218	106.6919	0.00
22/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	9957	7676	9957	7676	0.00
22/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	15240	19134	15240	19134	0.00
22/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	18327	15792	18327	15792	0.00
22/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	26320	30085	26320	30085	0.00
22/06/2005	R203 On 04-August-05			Bond Future	8.0900	8.1740	104.5558	103.8819	0.00
22/06/2005	R203 On 03-November-05			Bond Future	8.1200	8.2140	102.1684	101.4828	0.00
22/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	12187	9697	12187	9697	0.00
22/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	18832	23081	18832	23081	0.00
22/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	22803	20026	22803	20026	0.00
22/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	32171	36251	32171	36251	0.00
22/06/2005	R204 On 04-August-05			Bond Future	8.0700	8.1570	100.5515	99.8136	0.00
22/06/2005	R204 On 03-November-05			Bond Future	8.1000	8.1940	102.2628	101.5037	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
22/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	24846	20591	24846	20591	0.00
22/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	10084	13208	10084	13208	0.00
22/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	35637	31656	35637	31656	0.00
22/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	23655	27265	23655	27265	0.00
23/06/2005	GOVI On 04-August-05			jGovi	223.6600	223.0910	223.6640	223.0910	17.00
23/06/2005	GOVI On 03-November-05			jGovi	227.5200	226.9320	227.5190	226.9320	0.00
23/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	33148	31224	33148	31224	0.00
23/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	36508	40314	36508	40314	0.00
23/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	33827	31371	33827	31371	0.00
23/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	38637	42051	38637	42051	0.00
23/06/2005	J152 On 28-February-06			jSwap	7.0800	7.0832	0.0041	0.0041	0.00
23/06/2005	J153 On 31-August-10			jSwap	7.7800	7.8246	0.0127	0.0147	0.00
23/06/2005	J157 On 15-September-15			jSwap	8.0300	8.1023	0.0383	0.0433	0.00
23/06/2005	J186 On 21-December-26			jSwap	7.7200	7.7927	0.0227	0.0300	0.00
23/06/2005	J194 On 28-February-08			jSwap	7.4000	7.4278	0.0028	0.0020	0.00
23/06/2005	J201 On 22-December-14			jSwap	8.0400	8.1107	0.0355	0.0403	0.00
23/06/2005	J203 On 15-September-17			jSwap	8.0200	8.0914	0.0413	0.0472	0.00
23/06/2005	J204 On 21-December-18			jSwap	8.0000	8.0807	0.0412	0.0474	0.00
23/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
23/06/2005	JFRA On 02-February-06			jFra	6.8200	6.8450	0.0167	0.0168	0.00
23/06/2005	JFRA On 01-February-07			jFra	7.6200	7.6690	0.0187	0.0188	500.00
23/06/2005	JFRA On 04-May-06			jFra	6.9400	6.9840	0.0170	0.0171	0.00
23/06/2005	JFRA On 03-May-07			jFra	7.8100	7.8540	0.0191	0.0192	0.00
23/06/2005	JFRA On 04-August-05			jFra	6.9200	6.9160	0.0170	0.0170	0.00
23/06/2005	JFRA On 03-August-06			jFra	7.1500	7.1940	0.0175	0.0176	0.00
23/06/2005	JFRA On 02-August-07			jFra	7.9700	8.0090	0.0195	0.0196	0.00
23/06/2005	JFRA On 03-November-05			jFra	6.7500	6.7710	0.0166	0.0166	0.00
23/06/2005	JFRA On 02-November-06			jFra	7.3800	7.4290	0.0181	0.0182	0.00
23/06/2005	JFRA On 01-November-07			jFra	8.0300	8.0720	0.0211	0.0212	0.00
23/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	648	677	648	677	0.00
23/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1700	1670	1700	1670	0.00
23/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2188	2260	2188	2260	0.00
23/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1889	1847	1889	1847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1339	1406	1339	1406	0.00
23/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1496	1445	1496	1445	0.00
23/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2758	2842	2758	2842	0.00
23/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1992	1976	1992	1976	0.00
23/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	34	35	34	35	0.00
23/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	841	854	841	854	0.00
23/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1858	1937	1858	1937	0.00
23/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1503	1462	1503	1462	0.00
23/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3402	3482	3402	3482	0.00
23/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2255	2238	2255	2238	0.00
23/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	220	236	220	236	0.00
23/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1441	1411	1441	1411	0.00
23/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2378	2462	2378	2462	0.00
23/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1446	1412	1446	1412	0.00
23/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3941	4041	3941	4041	0.00
23/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2547	2539	2547	2539	0.00
23/06/2005	JN02 On 04-August-05			jNote	7.1600	7.1930	0.1322	0.1328	0.00
23/06/2005	JN02 On 03-November-05			jNote	7.2900	7.3260	0.1344	0.1351	0.00
23/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	1179	1382	1179	1382	0.00
23/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7456	7047	7456	7047	0.00
23/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	5007	5383	5007	5383	0.00
23/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8937	8592	8937	8592	0.00
23/06/2005	JN05 On 04-August-05			jNote	7.7500	7.7930	0.3209	0.3226	0.00
23/06/2005	JN05 On 03-November-05			jNote	7.8200	7.8720	0.3233	0.3251	0.00
23/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	3794	4536	3794	4536	0.00
23/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	14277	13105	14277	13105	0.00
23/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	11214	12280	11214	12280	0.00
23/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	18615	17567	18615	17567	0.00
23/06/2005	JN10 On 04-August-05			jNote	7.9900	8.0620	0.5509	0.5545	0.00
23/06/2005	JN10 On 03-November-05			jNote	8.0300	8.1050	0.5521	0.5558	0.00
23/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	12309	15117	12309	15117	0.00
23/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	13070	10854	13070	10854	0.00
23/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	24261	27175	24261	27175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	22268	19977	22268	19977	0.00
23/06/2005	JROD On 31-January-06			jRod	6.8500	6.8570	0.0085	0.0085	0.00
23/06/2005	JROD On 28-February-06			jRod	6.8700	6.8810	0.0082	0.0081	0.00
23/06/2005	JROD On 31-March-06			jRod	6.8900	6.8910	0.0109	0.0108	0.00
23/06/2005	JROD On 28-April-06			jRod	6.8900	6.8970	0.0107	0.0106	0.00
23/06/2005	JROD On 31-May-06			jRod	6.9300	6.9290	0.0103	0.0103	0.00
23/06/2005	JROD On 30-June-05			jRod	6.8300	6.8260	0.0017	0.0017	0.00
23/06/2005	JROD On 29-July-05			jRod	6.8000	6.8100	0.0017	0.0017	0.00
23/06/2005	JROD On 31-August-05			jRod	6.9000	6.9040	0.0015	0.0015	0.00
23/06/2005	JROD On 30-September-05			jRod	6.8900	6.8940	0.0030	0.0030	0.00
23/06/2005	JROD On 31-October-05			jRod	6.8700	6.8690	0.0032	0.0031	0.00
23/06/2005	JROD On 30-November-05			jRod	6.8700	6.8780	0.0031	0.0030	0.00
23/06/2005	JROD On 30-December-05			jRod	6.8600	6.8680	0.0047	0.0047	0.00
23/06/2005	R152 On 04-August-05			Bond Future	6.7000	6.7020	108.1549	108.1555	0.00
23/06/2005	R152 On 03-November-05			Bond Future	6.5400	6.5390	103.9156	103.9150	0.00
23/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5770	5776	5770	5776	0.00
23/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	0	0	0	0	0.00
23/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1236	1238	1236	1238	0.00
23/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	571	579	571	579	0.00
23/06/2005	R153 On 04-August-05			Bond Future	7.5700	7.6020	128.2374	128.0634	1.00
23/06/2005	R153 On 03-November-05			Bond Future	7.6100	7.6470	123.8318	123.6570	0.00
23/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	13760	12794	13760	12794	0.00
23/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	5089	5864	5089	5864	0.00
23/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	18863	18038	18863	18038	0.00
23/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	12513	13437	12513	13437	0.00
23/06/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	25668	24640	25668	24640	0.00
23/06/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	8240	8961	8240	8961	0.00
23/06/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	42245	40865	42245	40865	0.00
23/06/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	3048	3416	3048	3416	0.00
23/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	32415	30870	32415	30870	0.00
23/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	698	894	698	894	0.00
23/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	54248	52528	54248	52528	0.00
23/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	41	61	41	61	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	65257	63521	65257	63521	0.00
23/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	7	11	7	11	0.00
23/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	76160	74420	76160	74420	0.00
23/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	1	2	1	2	0.00
23/06/2005	R157 On 04-August-05			Bond Future	7.9800	8.0390	143.2178	142.6900	1.00
23/06/2005	R157 On 03-November-05			Bond Future	8.0200	8.0830	138.8317	138.2996	0.00
23/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	18429	15996	18429	15996	0.00
23/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	16467	19313	16467	19313	0.00
23/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	27191	24876	27191	24876	0.00
23/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	28776	31783	28776	31783	0.00
23/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	65887	61218	65887	61218	0.00
23/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	2009	2618	2009	2618	400.00
23/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	84538	79567	84538	79567	0.00
23/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	874	1182	874	1182	500.00
23/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	103403	98272	103403	98272	0.00
23/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	364	511	364	511	100.00
23/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	8922	7478	8922	7478	200.00
23/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	28487	32322	28487	32322	0.00
23/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	31827	28417	31827	28417	0.00
23/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	8790	10658	8790	10658	200.00
23/06/2005	R186 On 04-August-05			Bond Future	7.5900	7.6420	131.9867	131.2793	0.00
23/06/2005	R186 On 03-November-05			Bond Future	7.6000	7.6590	134.2335	133.5066	0.00
23/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	14021	12484	14021	12484	0.00
23/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	58686	64223	58686	64223	0.00
23/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	36428	34164	36428	34164	0.00
23/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	82731	87737	82731	87737	0.00
23/06/2005	R194 On 04-August-05			Bond Future	7.2800	7.3030	110.6733	110.6088	0.00
23/06/2005	R194 On 03-November-05			Bond Future	7.3200	7.3490	107.4900	107.4229	0.00
23/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	7766	7414	7766	7414	0.00
23/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	2437	2729	2437	2729	0.00
23/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	10146	9843	10146	9843	0.00
23/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	6211	6580	6211	6580	0.00
23/06/2005	R201 On 04-August-05			Bond Future	8.0100	8.0790	105.9685	105.5273	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2005	R201 On 03-November-05			Bond Future	8.0500	8.1220	107.7730	107.3218	0.00
23/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	11786	9957	11786	9957	0.00
23/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	12658	15240	12658	15240	0.00
23/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	20215	18327	20215	18327	0.00
23/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	23697	26320	23697	26320	0.00
23/06/2005	R203 On 04-August-05			Bond Future	8.0200	8.0860	105.0653	104.5558	0.00
23/06/2005	R203 On 03-November-05			Bond Future	8.0600	8.1230	102.6849	102.1684	0.00
23/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	14274	12187	14274	12187	0.00
23/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	15824	18832	15824	18832	0.00
23/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	24964	22803	24964	22803	0.00
23/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	29168	32171	29168	32171	0.00
23/06/2005	R204 On 04-August-05			Bond Future	8.0000	8.0650	101.0449	100.5515	0.00
23/06/2005	R204 On 03-November-05			Bond Future	8.0400	8.0980	102.7653	102.2628	0.00
23/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	27889	24846	27889	24846	0.00
23/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	8194	10084	8194	10084	0.00
23/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	38325	35637	38325	35637	0.00
23/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	21318	23655	21318	23655	0.00
24/06/2005	GOVI On 04-August-05			jGovi	223.9100	223.6640	223.9080	223.6640	17.00
24/06/2005	GOVI On 03-November-05			jGovi	227.7700	227.5190	227.7650	227.5190	0.00
24/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	33683	33148	33683	33148	0.00
24/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	34603	36508	34603	36508	0.00
24/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	34514	33827	34514	33827	0.00
24/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	36864	38637	36864	38637	0.00
24/06/2005	J152 On 28-February-06			jSwap	7.0700	7.0778	0.0041	0.0041	0.00
24/06/2005	J153 On 31-August-10			jSwap	7.7700	7.7808	0.0122	0.0127	0.00
24/06/2005	J157 On 15-September-15			jSwap	8.0000	8.0314	0.0360	0.0383	0.00
24/06/2005	J186 On 21-December-26			jSwap	7.6900	7.7209	0.0197	0.0227	0.00
24/06/2005	J194 On 28-February-08			jSwap	7.3800	7.3976	0.0032	0.0028	0.00
24/06/2005	J201 On 22-December-14			jSwap	8.0100	8.0372	0.0334	0.0355	0.00
24/06/2005	J203 On 15-September-17			jSwap	7.9900	8.0156	0.0391	0.0413	0.00
24/06/2005	J204 On 21-December-18			jSwap	7.9700	8.0026	0.0385	0.0412	0.00
24/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
24/06/2005	JFRA On 02-February-06			jFra	6.8100	6.8210	0.0167	0.0167	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2005	JFRA On 01-February-07			jFra	7.6000	7.6220	0.0186	0.0187	500.00
24/06/2005	JFRA On 04-May-06			jFra	6.9200	6.9360	0.0170	0.0170	0.00
24/06/2005	JFRA On 03-May-07			jFra	7.7900	7.8140	0.0191	0.0191	0.00
24/06/2005	JFRA On 04-August-05			jFra	6.9200	6.9210	0.0170	0.0170	0.00
24/06/2005	JFRA On 03-August-06			jFra	7.1400	7.1450	0.0175	0.0175	0.00
24/06/2005	JFRA On 02-August-07			jFra	7.9400	7.9690	0.0194	0.0195	0.00
24/06/2005	JFRA On 03-November-05			jFra	6.7500	6.7520	0.0165	0.0166	0.00
24/06/2005	JFRA On 02-November-06			jFra	7.3700	7.3810	0.0180	0.0181	0.00
24/06/2005	JFRA On 01-November-07			jFra	8.0100	8.0300	0.0211	0.0211	0.00
24/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	624	648	624	648	0.00
24/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1713	1700	1713	1700	0.00
24/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2146	2188	2146	2188	0.00
24/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1896	1889	1896	1889	0.00
24/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1305	1339	1305	1339	0.00
24/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1496	1496	1496	1496	0.00
24/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2690	2758	2690	2758	0.00
24/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1986	1992	1986	1992	0.00
24/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	31	34	31	34	0.00
24/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	843	841	843	841	0.00
24/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1830	1858	1830	1858	0.00
24/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1500	1503	1500	1503	0.00
24/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3328	3402	3328	3402	0.00
24/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2249	2255	2249	2255	0.00
24/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	207	220	207	220	0.00
24/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1443	1441	1443	1441	0.00
24/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2355	2378	2355	2378	0.00
24/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1452	1446	1452	1446	0.00
24/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3894	3941	3894	3941	0.00
24/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2548	2547	2548	2547	0.00
24/06/2005	JN02 On 04-August-05			jNote	7.1500	7.1600	0.1320	0.1322	0.00
24/06/2005	JN02 On 03-November-05			jNote	7.2700	7.2870	0.1342	0.1344	0.00
24/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	1064	1179	1064	1179	0.00
24/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7578	7456	7578	7456	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4798	5007	4798	5007	0.00
24/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9024	8937	9024	8937	0.00
24/06/2005	JN05 On 04-August-05			jNote	7.7300	7.7470	0.3205	0.3209	0.00
24/06/2005	JN05 On 03-November-05			jNote	7.8100	7.8210	0.3227	0.3233	0.00
24/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	3482	3794	3482	3794	0.00
24/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	14548	14277	14548	14277	0.00
24/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	10769	11214	10769	11214	0.00
24/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	18834	18615	18834	18615	0.00
24/06/2005	JN10 On 04-August-05			jNote	7.9600	7.9890	0.5492	0.5509	0.00
24/06/2005	JN10 On 03-November-05			jNote	8.0000	8.0290	0.5505	0.5521	0.00
24/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	10928	12309	10928	12309	0.00
24/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	14036	13070	14036	13070	0.00
24/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	22788	24261	22788	24261	0.00
24/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	23134	22268	23134	22268	0.00
24/06/2005	JROD On 31-January-06			jRod	6.8400	6.8480	0.0086	0.0085	0.00
24/06/2005	JROD On 28-February-06			jRod	6.8600	6.8710	0.0083	0.0082	0.00
24/06/2005	JROD On 31-March-06			jRod	6.8800	6.8850	0.0109	0.0109	0.00
24/06/2005	JROD On 28-April-06			jRod	6.8900	6.8930	0.0108	0.0107	0.00
24/06/2005	JROD On 31-May-06			jRod	6.9200	6.9270	0.0104	0.0103	0.00
24/06/2005	JROD On 30-June-05			jRod	6.8200	6.8250	0.0017	0.0017	0.00
24/06/2005	JROD On 29-July-05			jRod	6.8000	6.8030	0.0017	0.0017	0.00
24/06/2005	JROD On 31-August-05			jRod	6.9000	6.9000	0.0015	0.0015	0.00
24/06/2005	JROD On 30-September-05			jRod	6.8900	6.8940	0.0030	0.0030	0.00
24/06/2005	JROD On 31-October-05			jRod	6.8600	6.8670	0.0032	0.0032	0.00
24/06/2005	JROD On 30-November-05			jRod	6.8700	6.8720	0.0031	0.0031	0.00
24/06/2005	JROD On 30-December-05			jRod	6.8600	6.8600	0.0048	0.0047	0.00
24/06/2005	R152 On 04-August-05			Bond Future	6.7000	6.7030	108.1571	108.1549	0.00
24/06/2005	R152 On 03-November-05			Bond Future	6.5300	6.5370	103.9175	103.9156	0.00
24/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5792	5770	5792	5770	0.00
24/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	0	0	0	0	0.00
24/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1231	1236	1231	1236	0.00
24/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	546	571	546	571	0.00
24/06/2005	R153 On 04-August-05			Bond Future	7.5400	7.5650	128.3363	128.2374	1.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2005	R153 On 03-November-05			Bond Future	7.5900	7.6080	123.9306	123.8318	0.00
24/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	14235	13760	14235	13760	0.00
24/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	4575	5089	4575	5089	0.00
24/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	19221	18863	19221	18863	0.00
24/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	11883	12513	11883	12513	0.00
24/06/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	26152	25668	26152	25668	0.00
24/06/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	7737	8240	7737	8240	0.00
24/06/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	42967	42245	42967	42245	0.00
24/06/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	2782	3048	2782	3048	0.00
24/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	33274	32415	33274	32415	0.00
24/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	568	698	568	698	0.00
24/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	55225	54248	55225	54248	0.00
24/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	29	41	29	41	0.00
24/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	66243	65257	66243	65257	0.00
24/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	4	7	4	7	0.00
24/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	77148	76160	77148	76160	0.00
24/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	1	1	1	1	0.00
24/06/2005	R157 On 04-August-05			Bond Future	7.9600	7.9770	143.3973	143.2178	1.00
24/06/2005	R157 On 03-November-05			Bond Future	8.0000	8.0190	139.0153	138.8317	0.00
24/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	19176	18429	19176	18429	0.00
24/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	15420	16467	15420	16467	0.00
24/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	27749	27191	27749	27191	0.00
24/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	27498	28776	27498	28776	0.00
24/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	67433	65887	67433	65887	0.00
24/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	1761	2009	1761	2009	400.00
24/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	86205	84538	86205	84538	0.00
24/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	748	874	748	874	500.00
24/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	105137	103403	105137	103403	0.00
24/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	304	364	304	364	100.00
24/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	9320	8922	9320	8922	200.00
24/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	27092	28487	27092	28487	0.00
24/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	32894	31827	32894	31827	0.00
24/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	8063	8790	8063	8790	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2005	R186 On 04-August-05			Bond Future	7.5600	7.5870	132.3232	131.9867	0.00
24/06/2005	R186 On 03-November-05			Bond Future	7.5800	7.6020	134.5672	134.2335	0.00
24/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	14443	14021	14443	14021	0.00
24/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	55743	58686	55743	58686	0.00
24/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	37044	36428	37044	36428	0.00
24/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	80011	82731	80011	82731	0.00
24/06/2005	R194 On 04-August-05			Bond Future	7.2600	7.2760	110.7115	110.6733	0.00
24/06/2005	R194 On 03-November-05			Bond Future	7.3000	7.3180	107.5291	107.4900	0.00
24/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	7932	7766	7932	7766	0.00
24/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	2221	2437	2221	2437	0.00
24/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	10264	10146	10264	10146	0.00
24/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	5939	6211	5939	6211	0.00
24/06/2005	R201 On 04-August-05			Bond Future	7.9900	8.0130	106.1429	105.9685	0.00
24/06/2005	R201 On 03-November-05			Bond Future	8.0300	8.0530	107.9502	107.7730	0.00
24/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	12407	11786	12407	11786	0.00
24/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	11534	12658	11534	12658	0.00
24/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	20785	20215	20785	20215	0.00
24/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	22496	23697	22496	23697	0.00
24/06/2005	R203 On 04-August-05			Bond Future	8.0000	8.0200	105.2281	105.0653	0.00
24/06/2005	R203 On 03-November-05			Bond Future	8.0300	8.0550	102.8528	102.6849	0.00
24/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	14766	14274	14766	14274	0.00
24/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	14688	15824	14688	15824	0.00
24/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	25427	24964	25427	24964	0.00
24/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	27952	29168	27952	29168	0.00
24/06/2005	R204 On 04-August-05			Bond Future	7.9900	8.0040	101.1749	101.0449	0.00
24/06/2005	R204 On 03-November-05			Bond Future	8.0200	8.0350	102.8935	102.7653	0.00
24/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	28494	27889	28494	27889	0.00
24/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	7498	8194	7498	8194	0.00
24/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	38756	38325	38756	38325	0.00
24/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	20468	21318	20468	21318	0.00
27/06/2005	GOVI On 04-August-05			jGovi	224.2600	223.9080	224.2620	223.9080	17.00
27/06/2005	GOVI On 03-November-05			jGovi	228.1000	227.7650	228.0970	227.7650	0.00
27/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	34220	33683	34220	33683	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
27/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	31600	34603	31600	34603	0.00
27/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	35782	34514	35782	34514	0.00
27/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	34812	36864	34812	36864	0.00
27/06/2005	J152 On 28-February-06			jSwap	7.1000	7.0744	0.0039	0.0041	0.00
27/06/2005	J153 On 31-August-10			jSwap	7.5100	7.7674	0.0006	0.0122	0.00
27/06/2005	J157 On 15-September-15			jSwap	7.9500	7.9993	0.0324	0.0360	0.00
27/06/2005	J186 On 21-December-26			jSwap	7.4800	7.6907	0.0023	0.0197	0.00
27/06/2005	J194 On 28-February-08			jSwap	7.2800	7.3834	0.0061	0.0032	0.00
27/06/2005	J201 On 22-December-14			jSwap	7.9500	8.0052	0.0301	0.0334	0.00
27/06/2005	J203 On 15-September-17			jSwap	7.9400	7.9877	0.0357	0.0391	0.00
27/06/2005	J204 On 21-December-18			jSwap	7.9500	7.9690	0.0367	0.0385	0.00
27/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
27/06/2005	JFRA On 02-February-06			jFra	6.7800	6.8060	0.0166	0.0167	0.00
27/06/2005	JFRA On 01-February-07			jFra	7.5900	7.6020	0.0186	0.0186	500.00
27/06/2005	JFRA On 04-May-06			jFra	6.9000	6.9220	0.0169	0.0170	0.00
27/06/2005	JFRA On 03-May-07			jFra	7.7800	7.7880	0.0190	0.0191	0.00
27/06/2005	JFRA On 04-August-05			jFra	6.9200	6.9190	0.0170	0.0170	0.00
27/06/2005	JFRA On 03-August-06			jFra	7.1000	7.1350	0.0174	0.0175	0.00
27/06/2005	JFRA On 02-August-07			jFra	7.9400	7.9410	0.0194	0.0194	0.00
27/06/2005	JFRA On 03-November-05			jFra	6.7200	6.7460	0.0165	0.0165	0.00
27/06/2005	JFRA On 02-November-06			jFra	7.3400	7.3690	0.0180	0.0180	0.00
27/06/2005	JFRA On 01-November-07			jFra	8.0600	8.0120	0.0212	0.0211	0.00
27/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	598	624	598	624	0.00
27/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1745	1713	1745	1713	0.00
27/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2121	2146	2121	2146	0.00
27/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1909	1896	1909	1896	0.00
27/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1268	1305	1268	1305	0.00
27/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1523	1496	1523	1496	0.00
27/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2669	2690	2669	2690	0.00
27/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1994	1986	1994	1986	0.00
27/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	27	31	27	31	0.00
27/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	841	843	841	843	0.00
27/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1784	1830	1784	1830	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
27/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1529	1500	1529	1500	0.00
27/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3318	3328	3318	3328	0.00
27/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2247	2249	2247	2249	0.00
27/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	187	207	187	207	0.00
27/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1492	1443	1492	1443	0.00
27/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2310	2355	2310	2355	0.00
27/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1475	1452	1475	1452	0.00
27/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3965	3894	3965	3894	0.00
27/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2485	2548	2485	2548	0.00
27/06/2005	JN02 On 04-August-05			jNote	7.1300	7.1470	0.1316	0.1320	0.00
27/06/2005	JN02 On 03-November-05			jNote	7.2500	7.2710	0.1338	0.1342	0.00
27/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	894	1064	894	1064	0.00
27/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7790	7578	7790	7578	0.00
27/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4571	4798	4571	4798	0.00
27/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9188	9024	9188	9024	0.00
27/06/2005	JN05 On 04-August-05			jNote	7.7100	7.7330	0.3195	0.3205	0.00
27/06/2005	JN05 On 03-November-05			jNote	7.7800	7.8050	0.3218	0.3227	0.00
27/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	2948	3482	2948	3482	0.00
27/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	15098	14548	15098	14548	0.00
27/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	10162	10769	10162	10769	0.00
27/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	19348	18834	19348	18834	0.00
27/06/2005	JN10 On 04-August-05			jNote	7.9500	7.9550	0.5493	0.5492	0.00
27/06/2005	JN10 On 03-November-05			jNote	7.9900	7.9950	0.5504	0.5505	0.00
27/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	10436	10928	10436	10928	0.00
27/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	13614	14036	13614	14036	0.00
27/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	22392	22788	22392	22788	0.00
27/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	23013	23134	23013	23134	0.00
27/06/2005	JROD On 31-January-06			jRod	6.8200	6.8400	0.0086	0.0086	0.00
27/06/2005	JROD On 28-February-06			jRod	6.8400	6.8620	0.0083	0.0083	0.00
27/06/2005	JROD On 31-March-06			jRod	6.8600	6.8780	0.0109	0.0109	0.00
27/06/2005	JROD On 28-April-06			jRod	6.8700	6.8870	0.0108	0.0108	0.00
27/06/2005	JROD On 31-May-06			jRod	6.9000	6.9220	0.0104	0.0104	0.00
27/06/2005	JROD On 30-June-05			jRod	6.7500	6.8240	0.0017	0.0017	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
27/06/2005	JROD On 29-July-05			jRod	6.7200	6.8020	0.0018	0.0017	0.00
27/06/2005	JROD On 31-August-05			jRod	6.8200	6.8990	0.0015	0.0015	0.00
27/06/2005	JROD On 30-September-05			jRod	6.8500	6.8930	0.0030	0.0030	0.00
27/06/2005	JROD On 31-October-05			jRod	6.8300	6.8640	0.0032	0.0032	0.00
27/06/2005	JROD On 30-November-05			jRod	6.8300	6.8670	0.0031	0.0031	0.00
27/06/2005	JROD On 30-December-05			jRod	6.8300	6.8550	0.0048	0.0048	0.00
27/06/2005	R152 On 04-August-05			Bond Future	7.0400	6.6990	107.9680	108.1571	0.00
27/06/2005	R152 On 03-November-05			Bond Future	7.0600	6.5310	103.7520	103.9175	0.00
27/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3906	5792	3906	5792	0.00
27/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	5	0	5	0	0.00
27/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	438	1231	438	1231	0.00
27/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1408	546	1408	546	0.00
27/06/2005	R153 On 04-August-05			Bond Future	7.5100	7.5440	128.4826	128.3363	1.00
27/06/2005	R153 On 03-November-05			Bond Future	7.5500	7.5860	124.1104	123.9306	0.00
27/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	15393	14235	15393	14235	0.00
27/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	4271	4575	4271	4575	0.00
27/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	19824	19221	19824	19221	0.00
27/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	10688	11883	10688	11883	0.00
27/06/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	27507	26152	27507	26152	0.00
27/06/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	7294	7737	7294	7737	0.00
27/06/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	45413	42967	45413	42967	0.00
27/06/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	3430	2782	3430	2782	0.00
27/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	34935	33274	34935	33274	0.00
27/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	767	568	767	568	0.00
27/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	56764	55225	56764	55225	0.00
27/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	105	29	105	29	0.00
27/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	67739	66243	67739	66243	0.00
27/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	38	4	38	4	0.00
27/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	78619	77148	78619	77148	0.00
27/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	9	1	9	1	0.00
27/06/2005	R157 On 04-August-05			Bond Future	7.9400	7.9560	143.5684	143.3973	1.00
27/06/2005	R157 On 03-November-05			Bond Future	7.9700	7.9970	139.2243	139.0153	0.00
27/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	18381	19176	18381	19176	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
27/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	12913	15420	12913	15420	0.00
27/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	28897	27749	28897	27749	0.00
27/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	26556	27498	26556	27498	0.00
27/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	68382	67433	68382	67433	0.00
27/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	998	1761	998	1761	400.00
27/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	87526	86205	87526	86205	0.00
27/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	356	748	356	748	500.00
27/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	106670	105137	106670	105137	0.00
27/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	125	304	125	304	100.00
27/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	8366	9320	8366	9320	200.00
27/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	24425	27092	24425	27092	0.00
27/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	32596	32894	32596	32894	0.00
27/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	6053	8063	6053	8063	200.00
27/06/2005	R186 On 04-August-05			Bond Future	7.5400	7.5610	132.6480	132.3232	0.00
27/06/2005	R186 On 03-November-05			Bond Future	7.5500	7.5760	134.9409	134.5672	0.00
27/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	7066	14443	7066	14443	0.00
27/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	45118	55743	45118	55743	0.00
27/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	22439	37044	22439	37044	0.00
27/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	61669	80011	61669	80011	0.00
27/06/2005	R194 On 04-August-05			Bond Future	7.2500	7.2600	110.7473	110.7115	0.00
27/06/2005	R194 On 03-November-05			Bond Future	7.2700	7.3000	107.5941	107.5291	0.00
27/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	8091	7932	8091	7932	0.00
27/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	2021	2221	2021	2221	0.00
27/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	10628	10264	10628	10264	0.00
27/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	5653	5939	5653	5939	0.00
27/06/2005	R201 On 04-August-05			Bond Future	7.9700	7.9870	106.2841	106.1429	0.00
27/06/2005	R201 On 03-November-05			Bond Future	8.0000	8.0260	108.1146	107.9502	0.00
27/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	12706	12407	12706	12407	0.00
27/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	10421	11534	10421	11534	0.00
27/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	21366	20785	21366	20785	0.00
27/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	21432	22496	21432	22496	0.00
27/06/2005	R203 On 04-August-05			Bond Future	7.9700	7.9990	105.4302	105.2281	0.00
27/06/2005	R203 On 03-November-05			Bond Future	8.0000	8.0330	103.0823	102.8528	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
27/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	15265	14766	15265	14766	0.00
27/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	13167	14688	13167	14688	0.00
27/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	26280	25427	26280	25427	0.00
27/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	26510	27952	26510	27952	0.00
27/06/2005	R204 On 04-August-05			Bond Future	7.9600	7.9880	101.3784	101.1749	0.00
27/06/2005	R204 On 03-November-05			Bond Future	7.9900	8.0190	103.1344	102.8935	0.00
27/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	29457	28494	29457	28494	0.00
27/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	6426	7498	6426	7498	0.00
27/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	39936	38756	39936	38756	0.00
27/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	19238	20468	19238	20468	0.00
28/06/2005	GOVI On 04-August-05			jGovi	223.5900	224.2620	223.5910	224.2620	17.00
28/06/2005	GOVI On 03-November-05			jGovi	227.4200	228.0970	227.4210	228.0970	0.00
28/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	30406	34220	30406	34220	0.00
28/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	34496	31600	34496	31600	0.00
28/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	32286	35782	32286	35782	0.00
28/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	38076	34812	38076	34812	0.00
28/06/2005	J152 On 28-February-06			jSwap	7.1000	7.0990	0.0039	0.0039	0.00
28/06/2005	J153 On 31-August-10			jSwap	7.5700	7.5140	0.0031	0.0006	0.00
28/06/2005	J157 On 15-September-15			jSwap	7.9900	7.9460	0.0358	0.0324	0.00
28/06/2005	J186 On 21-December-26			jSwap	7.5400	7.4780	0.0039	0.0023	0.00
28/06/2005	J194 On 28-February-08			jSwap	7.3200	7.2750	0.0049	0.0061	0.00
28/06/2005	J201 On 22-December-14			jSwap	8.0200	7.9530	0.0341	0.0301	0.00
28/06/2005	J203 On 15-September-17			jSwap	8.0000	7.9420	0.0401	0.0357	0.00
28/06/2005	J204 On 21-December-18			jSwap	8.0000	7.9450	0.0413	0.0367	0.00
28/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
28/06/2005	JFRA On 02-February-06			jFra	6.7700	6.7820	0.0166	0.0166	0.00
28/06/2005	JFRA On 01-February-07			jFra	7.5700	7.5870	0.0185	0.0186	500.00
28/06/2005	JFRA On 04-May-06			jFra	6.9000	6.8960	0.0169	0.0169	0.00
28/06/2005	JFRA On 03-May-07			jFra	7.7800	7.7760	0.0190	0.0190	0.00
28/06/2005	JFRA On 04-August-05			jFra	6.9200	6.9180	0.0170	0.0170	0.00
28/06/2005	JFRA On 03-August-06			jFra	7.1000	7.1040	0.0174	0.0174	0.00
28/06/2005	JFRA On 02-August-07			jFra	7.9900	7.9380	0.0195	0.0194	0.00
28/06/2005	JFRA On 03-November-05			jFra	6.7000	6.7180	0.0164	0.0165	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
28/06/2005	JFRA On 02-November-06			jFra	7.3500	7.3410	0.0180	0.0180	0.00
28/06/2005	JFRA On 01-November-07			jFra	8.1200	8.0630	0.0213	0.0212	0.00
28/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	588	598	588	598	0.00
28/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1758	1745	1758	1745	0.00
28/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2100	2121	2100	2121	0.00
28/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1926	1909	1926	1909	0.00
28/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1270	1268	1270	1268	0.00
28/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1517	1523	1517	1523	0.00
28/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2669	2669	2669	2669	0.00
28/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1991	1994	1991	1994	0.00
28/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	26	27	26	27	0.00
28/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	833	841	833	841	0.00
28/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1773	1784	1773	1784	0.00
28/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1535	1529	1535	1529	0.00
28/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3388	3318	3388	3318	0.00
28/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2190	2247	2190	2247	0.00
28/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	178	187	178	187	0.00
28/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1521	1492	1521	1492	0.00
28/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2317	2310	2317	2310	0.00
28/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1467	1475	1467	1475	0.00
28/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4055	3965	4055	3965	0.00
28/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2416	2485	2416	2485	0.00
28/06/2005	JN02 On 04-August-05			jNote	7.1200	7.1270	0.1316	0.1316	0.00
28/06/2005	JN02 On 03-November-05			jNote	7.2500	7.2500	0.1338	0.1338	0.00
28/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	849	894	849	894	0.00
28/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7826	7790	7826	7790	0.00
28/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4554	4571	4554	4571	0.00
28/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9150	9188	9150	9188	0.00
28/06/2005	JN05 On 04-August-05			jNote	7.7300	7.7070	0.3203	0.3195	0.00
28/06/2005	JN05 On 03-November-05			jNote	7.8000	7.7780	0.3226	0.3218	0.00
28/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	3096	2948	3096	2948	0.00
28/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	14371	15098	14371	15098	0.00
28/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	10470	10162	10470	10162	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
28/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	18743	19348	18743	19348	0.00
28/06/2005	JN10 On 04-August-05			jNote	7.9800	7.9540	0.5508	0.5493	0.00
28/06/2005	JN10 On 03-November-05			jNote	8.0200	7.9910	0.5520	0.5504	0.00
28/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	11209	10436	11209	10436	0.00
28/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	12384	13614	12384	13614	0.00
28/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	23387	22392	23387	22392	0.00
28/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	21807	23013	21807	23013	0.00
28/06/2005	JROD On 31-January-06			jRod	6.8100	6.8150	0.0086	0.0086	0.00
28/06/2005	JROD On 28-February-06			jRod	6.8400	6.8370	0.0083	0.0083	0.00
28/06/2005	JROD On 31-March-06			jRod	6.8600	6.8590	0.0110	0.0109	0.00
28/06/2005	JROD On 28-April-06			jRod	6.8600	6.8670	0.0108	0.0108	0.00
28/06/2005	JROD On 31-May-06			jRod	6.9000	6.9030	0.0104	0.0104	0.00
28/06/2005	JROD On 30-June-05			jRod	6.7500	6.7470	0.0017	0.0017	0.00
28/06/2005	JROD On 29-July-05			jRod	6.7200	6.7200	0.0018	0.0018	0.00
28/06/2005	JROD On 31-August-05			jRod	6.8100	6.8180	0.0015	0.0015	0.00
28/06/2005	JROD On 30-September-05			jRod	6.8500	6.8530	0.0030	0.0030	0.00
28/06/2005	JROD On 31-October-05			jRod	6.8300	6.8260	0.0032	0.0032	0.00
28/06/2005	JROD On 30-November-05			jRod	6.8300	6.8280	0.0031	0.0031	0.00
28/06/2005	JROD On 30-December-05			jRod	6.8300	6.8300	0.0048	0.0048	0.00
28/06/2005	R152 On 04-August-05			Bond Future	7.0600	7.0410	107.9564	107.9680	0.00
28/06/2005	R152 On 03-November-05			Bond Future	7.0900	7.0610	103.7427	103.7520	0.00
28/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3790	3906	3790	3906	0.00
28/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	6	5	6	5	0.00
28/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	406	438	406	438	0.00
28/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1469	1408	1469	1408	0.00
28/06/2005	R153 On 04-August-05			Bond Future	7.5800	7.5130	128.1903	128.4826	1.00
28/06/2005	R153 On 03-November-05			Bond Future	7.6100	7.5460	123.8184	124.1104	0.00
28/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	13317	15393	13317	15393	0.00
28/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	5117	4271	5117	4271	0.00
28/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	18050	19824	18050	19824	0.00
28/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	11835	10688	11835	10688	0.00
28/06/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	25430	27507	25430	27507	0.00
28/06/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	8137	7294	8137	7294	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
28/06/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	42922	45413	42922	45413	0.00
28/06/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	3859	3430	3859	3430	0.00
28/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	32198	34935	32198	34935	0.00
28/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	952	767	952	767	0.00
28/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	53869	56764	53869	56764	0.00
28/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	132	105	132	105	0.00
28/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	64826	67739	64826	67739	0.00
28/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	48	38	48	38	0.00
28/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	75699	78619	75699	78619	0.00
28/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	11	9	11	9	0.00
28/06/2005	R157 On 04-August-05			Bond Future	7.9900	7.9360	143.0899	143.5684	1.00
28/06/2005	R157 On 03-November-05			Bond Future	8.0300	7.9720	138.7484	139.2243	0.00
28/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	15606	18381	15606	18381	0.00
28/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	14924	12913	14924	12913	0.00
28/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	26363	28897	26363	28897	0.00
28/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	28782	26556	28782	26556	0.00
28/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	63811	68382	63811	68382	0.00
28/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	1213	998	1213	998	400.00
28/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	82820	87526	82820	87526	0.00
28/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	436	356	436	356	500.00
28/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	101912	106670	101912	106670	0.00
28/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	153	125	153	125	100.00
28/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	6678	8366	6678	8366	200.00
28/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	27523	24425	27523	24425	0.00
28/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	28911	32596	28911	32596	0.00
28/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	7154	6053	7154	6053	200.00
28/06/2005	R186 On 04-August-05			Bond Future	7.6000	7.5360	131.8706	132.6480	0.00
28/06/2005	R186 On 03-November-05			Bond Future	7.6100	7.5470	134.1439	134.9409	0.00
28/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	5202	7066	5202	7066	0.00
28/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	51029	45118	51029	45118	0.00
28/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	19581	22439	19581	22439	0.00
28/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	66781	61669	66781	61669	0.00
28/06/2005	R194 On 04-August-05			Bond Future	7.3000	7.2450	110.6112	110.7473	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
28/06/2005	R194 On 03-November-05			Bond Future	7.3300	7.2700	107.4554	107.5941	0.00
28/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	7100	8091	7100	8091	0.00
28/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	2391	2021	2391	2021	0.00
28/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	9780	10628	9780	10628	0.00
28/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	6193	5653	6193	5653	0.00
28/06/2005	R201 On 04-August-05			Bond Future	8.0300	7.9660	105.8412	106.2841	0.00
28/06/2005	R201 On 03-November-05			Bond Future	8.0700	8.0010	107.6681	108.1146	0.00
28/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	10311	12706	10311	12706	0.00
28/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	12455	10421	12455	10421	0.00
28/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	19083	21366	19083	21366	0.00
28/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	23614	21432	23614	21432	0.00
28/06/2005	R203 On 04-August-05			Bond Future	8.0300	7.9730	104.9569	105.4302	0.00
28/06/2005	R203 On 03-November-05			Bond Future	8.0700	8.0030	102.6011	103.0823	0.00
28/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	12695	15265	12695	15265	0.00
28/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	15329	13167	15329	13167	0.00
28/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	23787	26280	23787	26280	0.00
28/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	28829	26510	28829	26510	0.00
28/06/2005	R204 On 04-August-05			Bond Future	8.0200	7.9630	100.8908	101.3784	0.00
28/06/2005	R204 On 03-November-05			Bond Future	8.0500	7.9890	102.6293	103.1344	0.00
28/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	25809	29457	25809	29457	0.00
28/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	7653	6426	7653	6426	0.00
28/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	36727	39936	36727	39936	0.00
28/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	21079	19238	21079	19238	0.00
29/06/2005	GOVI On 04-August-05			jGovi	223.6700	223.5910	223.6710	223.5910	17.00
29/06/2005	GOVI On 03-November-05			jGovi	227.5000	227.4210	227.5010	227.4210	0.00
29/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	30356	30406	30356	30406	0.00
29/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	33646	34496	33646	34496	0.00
29/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	32536	32286	32536	32286	0.00
29/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	37526	38076	37526	38076	0.00
29/06/2005	J152 On 28-February-06			jSwap	7.1000	7.0990	0.0039	0.0039	0.00
29/06/2005	J153 On 31-August-10			jSwap	7.5600	7.5680	0.0027	0.0031	0.00
29/06/2005	J157 On 15-September-15			jSwap	8.0000	7.9940	0.0360	0.0358	0.00
29/06/2005	J186 On 21-December-26			jSwap	7.5300	7.5380	0.0034	0.0039	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
29/06/2005	J194 On 28-February-08			jSwap	7.3000	7.3210	0.0056	0.0049	0.00
29/06/2005	J201 On 22-December-14			jSwap	8.0100	8.0150	0.0338	0.0341	0.00
29/06/2005	J203 On 15-September-17			jSwap	8.0000	7.9980	0.0401	0.0401	0.00
29/06/2005	J204 On 21-December-18			jSwap	8.0000	8.0020	0.0413	0.0413	0.00
29/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
29/06/2005	JFRA On 02-February-06			jFra	6.7900	6.7730	0.0166	0.0166	0.00
29/06/2005	JFRA On 01-February-07			jFra	7.5900	7.5710	0.0186	0.0185	500.00
29/06/2005	JFRA On 04-May-06			jFra	6.9200	6.8990	0.0170	0.0169	0.00
29/06/2005	JFRA On 03-May-07			jFra	7.8000	7.7770	0.0191	0.0190	0.00
29/06/2005	JFRA On 04-August-05			jFra	6.9300	6.9210	0.0170	0.0170	0.00
29/06/2005	JFRA On 03-August-06			jFra	7.1200	7.0970	0.0174	0.0174	0.00
29/06/2005	JFRA On 02-August-07			jFra	7.9800	7.9900	0.0195	0.0195	0.00
29/06/2005	JFRA On 03-November-05			jFra	6.7100	6.7020	0.0165	0.0164	0.00
29/06/2005	JFRA On 02-November-06			jFra	7.3700	7.3470	0.0180	0.0180	0.00
29/06/2005	JFRA On 01-November-07			jFra	8.1100	8.1240	0.0213	0.0213	0.00
29/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	599	588	599	588	0.00
29/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1729	1758	1729	1758	0.00
29/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2126	2100	2126	2100	0.00
29/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1898	1926	1898	1926	0.00
29/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1289	1270	1289	1270	0.00
29/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1490	1517	1490	1517	0.00
29/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2692	2669	2692	2669	0.00
29/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1968	1991	1968	1991	0.00
29/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	26	26	26	26	0.00
29/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	822	833	822	833	0.00
29/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1801	1773	1801	1773	0.00
29/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1507	1535	1507	1535	0.00
29/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3371	3388	3371	3388	0.00
29/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2200	2190	2200	2190	0.00
29/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	180	178	180	178	0.00
29/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1502	1521	1502	1521	0.00
29/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2340	2317	2340	2317	0.00
29/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1447	1467	1447	1467	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
29/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4031	4055	4031	4055	0.00
29/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2430	2416	2430	2416	0.00
29/06/2005	JN02 On 04-August-05			jNote	7.1400	7.1220	0.1319	0.1316	0.00
29/06/2005	JN02 On 03-November-05			jNote	7.2700	7.2510	0.1341	0.1338	0.00
29/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	876	849	876	849	0.00
29/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7557	7826	7557	7826	0.00
29/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4634	4554	4634	4554	0.00
29/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8962	9150	8962	9150	0.00
29/06/2005	JN05 On 04-August-05			jNote	7.7600	7.7280	0.3214	0.3203	0.00
29/06/2005	JN05 On 03-November-05			jNote	7.8400	7.8000	0.3239	0.3226	0.00
29/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	3370	3096	3370	3096	0.00
29/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	13356	14371	13356	14371	0.00
29/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	11009	10470	11009	10470	0.00
29/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	17831	18743	17831	18743	0.00
29/06/2005	JN10 On 04-August-05			jNote	8.0100	7.9830	0.5516	0.5508	0.00
29/06/2005	JN10 On 03-November-05			jNote	8.0400	8.0230	0.5527	0.5520	0.00
29/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	11825	11209	11825	11209	0.00
29/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	11413	12384	11413	12384	0.00
29/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	24027	23387	24027	23387	0.00
29/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	21005	21807	21005	21807	0.00
29/06/2005	JROD On 31-January-06			jRod	6.8100	6.8140	0.0086	0.0086	0.00
29/06/2005	JROD On 28-February-06			jRod	6.8300	6.8350	0.0083	0.0083	0.00
29/06/2005	JROD On 31-March-06			jRod	6.8600	6.8570	0.0110	0.0110	0.00
29/06/2005	JROD On 28-April-06			jRod	6.8600	6.8640	0.0108	0.0108	0.00
29/06/2005	JROD On 31-May-06			jRod	6.9000	6.8990	0.0104	0.0104	0.00
29/06/2005	JROD On 30-June-05			jRod	6.7500	6.7470	0.0000	0.0017	0.00
29/06/2005	JROD On 29-July-05			jRod	6.7100	6.7160	0.0018	0.0018	0.00
29/06/2005	JROD On 31-August-05			jRod	6.8100	6.8140	0.0015	0.0015	0.00
29/06/2005	JROD On 30-September-05			jRod	6.8500	6.8520	0.0030	0.0030	0.00
29/06/2005	JROD On 31-October-05			jRod	6.8300	6.8260	0.0032	0.0032	0.00
29/06/2005	JROD On 30-November-05			jRod	6.8300	6.8290	0.0031	0.0031	0.00
29/06/2005	JROD On 30-December-05			jRod	6.8300	6.8290	0.0048	0.0048	0.00
29/06/2005	R152 On 04-August-05			Bond Future	7.0500	7.0620	107.9647	107.9564	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
29/06/2005	R152 On 03-November-05			Bond Future	7.0700	7.0910	103.7492	103.7427	0.00
29/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3872	3790	3872	3790	0.00
29/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	4	6	4	6	0.00
29/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	423	406	423	406	0.00
29/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1421	1469	1421	1469	0.00
29/06/2005	R153 On 04-August-05			Bond Future	7.5600	7.5750	128.2468	128.1903	1.00
29/06/2005	R153 On 03-November-05			Bond Future	7.6000	7.6110	123.8722	123.8184	0.00
29/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	13580	13317	13580	13317	0.00
29/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	4815	5117	4815	5117	0.00
29/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	18304	18050	18304	18050	0.00
29/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	11550	11835	11550	11835	0.00
29/06/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	25744	25430	25744	25430	0.00
29/06/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	7913	8137	7913	8137	0.00
29/06/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	43330	42922	43330	42922	0.00
29/06/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	3728	3859	3728	3859	0.00
29/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	32666	32198	32666	32198	0.00
29/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	856	952	856	952	0.00
29/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	54414	53869	54414	53869	0.00
29/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	112	132	112	132	0.00
29/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	65383	64826	65383	64826	0.00
29/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	39	48	39	48	0.00
29/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	76262	75699	76262	75699	0.00
29/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	9	11	9	11	0.00
29/06/2005	R157 On 04-August-05			Bond Future	7.9900	7.9920	143.1069	143.0899	1.00
29/06/2005	R157 On 03-November-05			Bond Future	8.0300	8.0290	138.7567	138.7484	0.00
29/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	15486	15606	15486	15606	0.00
29/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	14634	14924	14634	14924	0.00
29/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	26297	26363	26297	26363	0.00
29/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	28632	28782	28632	28782	0.00
29/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	63899	63811	63899	63811	0.00
29/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	1131	1213	1131	1213	400.00
29/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	82951	82820	82951	82820	0.00
29/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	397	436	397	436	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	102066	101912	102066	101912	0.00
29/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	136	153	136	153	100.00
29/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	6556	6678	6556	6678	200.00
29/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	27230	27523	27230	27523	0.00
29/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	28851	28911	28851	28911	0.00
29/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	6923	7154	6923	7154	200.00
29/06/2005	R186 On 04-August-05			Bond Future	7.5900	7.5960	131.9351	131.8706	0.00
29/06/2005	R186 On 03-November-05			Bond Future	7.6000	7.6090	134.2207	134.1439	0.00
29/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	5139	5202	5139	5202	0.00
29/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	50320	51029	50320	51029	0.00
29/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	19697	19581	19697	19581	0.00
29/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	66129	66781	66129	66781	0.00
29/06/2005	R194 On 04-August-05			Bond Future	7.2700	7.3020	110.6876	110.6112	0.00
29/06/2005	R194 On 03-November-05			Bond Future	7.3000	7.3340	107.5334	107.4554	0.00
29/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	7569	7100	7569	7100	0.00
29/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	2096	2391	2096	2391	0.00
29/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	10206	9780	10206	9780	0.00
29/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	5838	6193	5838	6193	0.00
29/06/2005	R201 On 04-August-05			Bond Future	8.0300	8.0320	105.8814	105.8412	0.00
29/06/2005	R201 On 03-November-05			Bond Future	8.0600	8.0690	107.7140	107.6681	0.00
29/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	10349	10311	10349	10311	0.00
29/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	12092	12455	12092	12455	0.00
29/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	19219	19083	19219	19083	0.00
29/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	23291	23614	23291	23614	0.00
29/06/2005	R203 On 04-August-05			Bond Future	8.0300	8.0340	104.9647	104.9569	0.00
29/06/2005	R203 On 03-November-05			Bond Future	8.0700	8.0660	102.6088	102.6011	0.00
29/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	12542	12695	12542	12695	0.00
29/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	15099	15329	15099	15329	0.00
29/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	23722	23787	23722	23787	0.00
29/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	28687	28829	28687	28829	0.00
29/06/2005	R204 On 04-August-05			Bond Future	8.0200	8.0230	100.8989	100.8908	0.00
29/06/2005	R204 On 03-November-05			Bond Future	8.0500	8.0520	102.6373	102.6293	0.00
29/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	25683	25809	25683	25809	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
29/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	7447	7653	7447	7653	0.00
29/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	36667	36727	36667	36727	0.00
29/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	20939	21079	20939	21079	0.00
30/06/2005	GOVI On 04-August-05			jGovi	223.2900	223.6710	223.2870	223.6710	17.00
30/06/2005	GOVI On 03-November-05			jGovi	227.1900	227.5010	227.1900	227.5010	0.00
30/06/2005	GOVI On 04-August-05	224.00	Call	jGovi	28063	30356	28063	30356	0.00
30/06/2005	GOVI On 04-August-05	224.00	Put	jGovi	35193	33646	35193	33646	0.00
30/06/2005	GOVI On 03-November-05	228.00	Call	jGovi	30912	32536	30912	32536	0.00
30/06/2005	GOVI On 03-November-05	228.00	Put	jGovi	39012	37526	39012	37526	0.00
30/06/2005	J152 On 28-February-06			jSwap	7.1000	7.0990	0.0039	0.0039	0.00
30/06/2005	J153 On 31-August-10			jSwap	7.5800	7.5600	0.0035	0.0027	0.00
30/06/2005	J157 On 15-September-15			jSwap	8.0200	7.9960	0.0375	0.0360	0.00
30/06/2005	J186 On 21-December-26			jSwap	7.5700	7.5330	0.0077	0.0034	0.00
30/06/2005	J194 On 28-February-08			jSwap	7.3100	7.2950	0.0053	0.0056	0.00
30/06/2005	J201 On 22-December-14			jSwap	8.0400	8.0100	0.0356	0.0338	0.00
30/06/2005	J203 On 15-September-17			jSwap	8.0300	7.9980	0.0422	0.0401	0.00
30/06/2005	J204 On 21-December-18			jSwap	8.0300	8.0020	0.0436	0.0413	0.00
30/06/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
30/06/2005	JFRA On 02-February-06			jFra	6.7600	6.7890	0.0166	0.0166	0.00
30/06/2005	JFRA On 01-February-07			jFra	7.6000	7.5930	0.0186	0.0186	500.00
30/06/2005	JFRA On 04-May-06			jFra	6.8800	6.9180	0.0169	0.0170	0.00
30/06/2005	JFRA On 03-May-07			jFra	7.7900	7.7960	0.0190	0.0191	0.00
30/06/2005	JFRA On 04-August-05			jFra	6.9200	6.9250	0.0170	0.0170	0.00
30/06/2005	JFRA On 03-August-06			jFra	7.0900	7.1200	0.0174	0.0174	0.00
30/06/2005	JFRA On 02-August-07			jFra	7.9200	7.9790	0.0194	0.0195	0.00
30/06/2005	JFRA On 03-November-05			jFra	6.7000	6.7110	0.0164	0.0165	0.00
30/06/2005	JFRA On 02-November-06			jFra	7.3400	7.3650	0.0180	0.0180	0.00
30/06/2005	JFRA On 01-November-07			jFra	8.0400	8.1090	0.0211	0.0213	0.00
30/06/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	576	599	576	599	0.00
30/06/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1768	1729	1768	1729	0.00
30/06/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2134	2126	2134	2126	0.00
30/06/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1887	1898	1887	1898	0.00
30/06/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1247	1289	1247	1289	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1534	1490	1534	1490	0.00
30/06/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2677	2692	2677	2692	0.00
30/06/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1978	1968	1978	1968	0.00
30/06/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	24	26	24	26	0.00
30/06/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	830	822	830	822	0.00
30/06/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1760	1801	1760	1801	0.00
30/06/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1540	1507	1540	1507	0.00
30/06/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3285	3371	3285	3371	0.00
30/06/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2263	2200	2263	2200	0.00
30/06/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	171	180	171	180	0.00
30/06/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1532	1502	1532	1502	0.00
30/06/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2296	2340	2296	2340	0.00
30/06/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1476	1447	1476	1447	0.00
30/06/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3917	4031	3917	4031	0.00
30/06/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2511	2430	2511	2430	0.00
30/06/2005	JN02 On 04-August-05			jNote	7.1200	7.1380	0.1315	0.1319	0.00
30/06/2005	JN02 On 03-November-05			jNote	7.2400	7.2650	0.1337	0.1341	0.00
30/06/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	783	876	783	876	0.00
30/06/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7794	7557	7794	7557	0.00
30/06/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4432	4634	4432	4634	0.00
30/06/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9217	8962	9217	8962	0.00
30/06/2005	JN05 On 04-August-05			jNote	7.7200	7.7590	0.3202	0.3214	0.00
30/06/2005	JN05 On 03-November-05			jNote	7.8000	7.8350	0.3227	0.3239	0.00
30/06/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	2884	3370	2884	3370	0.00
30/06/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	14328	13356	14328	13356	0.00
30/06/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	10361	11009	10361	11009	0.00
30/06/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	18636	17831	18636	17831	0.00
30/06/2005	JN10 On 04-August-05			jNote	8.0000	8.0060	0.5518	0.5516	0.00
30/06/2005	JN10 On 03-November-05			jNote	8.0400	8.0440	0.5531	0.5527	0.00
30/06/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	11457	11825	11457	11825	0.00
30/06/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	11459	11413	11459	11413	0.00
30/06/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	23834	24027	23834	24027	0.00
30/06/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	21016	21005	21016	21005	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2005	JROD On 31-January-06			jRod	6.8100	6.8130	0.0092	0.0086	0.00
30/06/2005	JROD On 28-February-06			jRod	6.8300	6.8340	0.0077	0.0083	0.00
30/06/2005	JROD On 31-March-06			jRod	6.8700	6.8560	0.0081	0.0110	0.00
30/06/2005	JROD On 28-April-06			jRod	6.8600	6.8630	0.0115	0.0108	0.00
30/06/2005	JROD On 31-May-06			jRod	6.9000	6.8980	0.0112	0.0104	0.00
30/06/2005	JROD On 30-June-05			jRod	6.8200	6.7480	0.0000	0.0000	0.00
30/06/2005	JROD On 29-July-05			jRod	6.7100	6.7130	0.0021	0.0018	0.00
30/06/2005	JROD On 31-August-05			jRod	6.8100	6.8110	0.0010	0.0015	0.00
30/06/2005	JROD On 30-September-05			jRod	6.8800	6.8510	0.0013	0.0030	0.00
30/06/2005	JROD On 31-October-05			jRod	6.8300	6.8260	0.0038	0.0032	0.00
30/06/2005	JROD On 30-November-05			jRod	6.8300	6.8290	0.0025	0.0031	0.00
30/06/2005	JROD On 30-December-05			jRod	6.8300	6.8290	0.0030	0.0048	0.00
30/06/2005	R152 On 04-August-05			Bond Future	7.0400	7.0470	107.9663	107.9647	0.00
30/06/2005	R152 On 03-November-05			Bond Future	7.0700	7.0700	103.7502	103.7492	0.00
30/06/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3888	3872	3888	3872	0.00
30/06/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	4	4	4	4	0.00
30/06/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	423	423	423	423	0.00
30/06/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1412	1421	1412	1421	0.00
30/06/2005	R153 On 04-August-05			Bond Future	7.5900	7.5630	128.1433	128.2468	1.00
30/06/2005	R153 On 03-November-05			Bond Future	7.6400	7.5990	123.6884	123.8722	0.00
30/06/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	12792	13580	12792	13580	0.00
30/06/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	5062	4815	5062	4815	0.00
30/06/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	17200	18304	17200	18304	0.00
30/06/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	12285	11550	12285	11550	0.00
30/06/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	24444	25744	24444	25744	0.00
30/06/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	8452	7913	8452	7913	0.00
30/06/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	41761	43330	41761	43330	0.00
30/06/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	3999	3728	3999	3728	0.00
30/06/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	31667	32666	31667	32666	0.00
30/06/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	892	856	892	856	0.00
30/06/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	53380	54414	53380	54414	0.00
30/06/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	114	112	114	112	0.00
30/06/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	64348	65383	64348	65383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	39	39	39	39	0.00
30/06/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	75226	76262	75226	76262	0.00
30/06/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	9	9	9	9	0.00
30/06/2005	R157 On 04-August-05			Bond Future	8.0200	7.9900	142.8940	143.1069	1.00
30/06/2005	R157 On 03-November-05			Bond Future	8.0500	8.0280	138.5404	138.7567	0.00
30/06/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	14205	15486	14205	15486	0.00
30/06/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	15482	14634	15482	14634	0.00
30/06/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	25129	26297	25129	26297	0.00
30/06/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	29627	28632	29627	28632	0.00
30/06/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	61832	63899	61832	63899	0.00
30/06/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	1193	1131	1193	1131	400.00
30/06/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	80839	82951	80839	82951	0.00
30/06/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	415	397	415	397	500.00
30/06/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	99940	102066	99940	102066	0.00
30/06/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	140	136	140	136	100.00
30/06/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	5790	6556	5790	6556	200.00
30/06/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	28594	27230	28594	27230	0.00
30/06/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	27151	28851	27151	28851	0.00
30/06/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	7352	6923	7352	6923	200.00
30/06/2005	R186 On 04-August-05			Bond Future	7.6300	7.5910	131.4203	131.9351	0.00
30/06/2005	R186 On 03-November-05			Bond Future	7.6500	7.6030	133.6845	134.2207	0.00
30/06/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	4057	5139	4057	5139	0.00
30/06/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	54386	50320	54386	50320	0.00
30/06/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	17861	19697	17861	19697	0.00
30/06/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	69654	66129	69654	66129	0.00
30/06/2005	R194 On 04-August-05			Bond Future	7.2900	7.2700	110.6518	110.6876	0.00
30/06/2005	R194 On 03-November-05			Bond Future	7.3200	7.2980	107.4944	107.5334	0.00
30/06/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	7268	7569	7268	7569	0.00
30/06/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	2154	2096	2154	2096	0.00
30/06/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	9946	10206	9946	10206	0.00
30/06/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	5968	5838	5968	5838	0.00
30/06/2005	R201 On 04-August-05			Bond Future	8.0600	8.0260	105.6808	105.8814	0.00
30/06/2005	R201 On 03-November-05			Bond Future	8.0900	8.0620	107.5046	107.7140	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	9258	10349	9258	10349	0.00
30/06/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	13007	12092	13007	12092	0.00
30/06/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	18149	19219	18149	19219	0.00
30/06/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	24315	23291	24315	23291	0.00
30/06/2005	R203 On 04-August-05			Bond Future	8.0600	8.0330	104.7330	104.9647	0.00
30/06/2005	R203 On 03-November-05			Bond Future	8.1000	8.0650	102.3731	102.6088	0.00
30/06/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	11277	12542	11277	12542	0.00
30/06/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	16151	15099	16151	15099	0.00
30/06/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	22499	23722	22499	23722	0.00
30/06/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	29821	28687	29821	28687	0.00
30/06/2005	R204 On 04-August-05			Bond Future	8.0500	8.0220	100.6564	100.8989	0.00
30/06/2005	R204 On 03-November-05			Bond Future	8.0800	8.0510	102.3901	102.6373	0.00
30/06/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	23837	25683	23837	25683	0.00
30/06/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	8026	7447	8026	7447	0.00
30/06/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	35087	36667	35087	36667	0.00
30/06/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	21832	20939	21832	20939	0.00
30/06/2005	R207 On 04-August-05			Bond Future	8.0200	0.0000	94.0301	0.0000	0.00
30/06/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	5225	0	5225	0	0.00
30/06/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	6439	0	6439	0	0.00
30/06/2005	R207 On 03-November-05			Bond Future	8.0400	0.0000	95.6548	0.0000	0.00
30/06/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	9700	0	9700	0	0.00
30/06/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	12903	0	12903	0	0.00