



Derivatives Monthly Statistics Report

For July 2005

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2005	GOVI On 04-August-05			jGovi	222.6400	223.2870	222.6420	223.2870	17.00
01/07/2005	GOVI On 03-November-05			jGovi	226.5300	227.1900	226.5320	227.1900	0.00
01/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	24684	28063	24684	28063	0.00
01/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	38264	35193	38264	35193	0.00
01/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	27778	30912	27778	30912	0.00
01/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	42458	39012	42458	39012	0.00
01/07/2005	J152 On 28-February-06			jSwap	7.1200	7.0990	0.0037	0.0039	0.00
01/07/2005	J153 On 31-August-10			jSwap	7.6200	7.5770	0.0056	0.0035	0.00
01/07/2005	J157 On 15-September-15			jSwap	8.0800	8.0180	0.0419	0.0375	0.00
01/07/2005	J186 On 21-December-26			jSwap	7.6300	7.5740	0.0131	0.0077	0.00
01/07/2005	J194 On 28-February-08			jSwap	7.3400	7.3060	0.0042	0.0053	0.00
01/07/2005	J201 On 22-December-14			jSwap	8.1000	8.0380	0.0398	0.0356	0.00
01/07/2005	J203 On 15-September-17			jSwap	8.0900	8.0250	0.0470	0.0422	0.00
01/07/2005	J204 On 21-December-18			jSwap	8.1000	8.0310	0.0491	0.0436	0.00
01/07/2005	J207 On 15-January-20			jSwap	8.0300	0.0000	0.0921	0.0000	0.00
01/07/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
01/07/2005	JFRA On 02-February-06			jFra	6.7600	6.7640	0.0166	0.0166	0.00
01/07/2005	JFRA On 01-February-07			jFra	7.5900	7.6010	0.0186	0.0186	500.00
01/07/2005	JFRA On 04-May-06			jFra	6.8800	6.8830	0.0169	0.0169	0.00
01/07/2005	JFRA On 03-May-07			jFra	7.8000	7.7860	0.0191	0.0190	0.00
01/07/2005	JFRA On 04-August-05			jFra	6.9300	6.9210	0.0170	0.0170	0.00
01/07/2005	JFRA On 03-August-06			jFra	7.0900	7.0900	0.0174	0.0174	0.00
01/07/2005	JFRA On 02-August-07			jFra	7.9600	7.9180	0.0195	0.0194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2005	JFRA On 03-November-05			jFra	6.7000	6.6950	0.0164	0.0164	0.00
01/07/2005	JFRA On 02-November-06			jFra	7.3400	7.3350	0.0180	0.0180	0.00
01/07/2005	JFRA On 01-November-07			jFra	8.0800	8.0350	0.0212	0.0211	0.00
01/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	573	576	573	576	0.00
01/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1767	1768	1767	1768	0.00
01/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2118	2134	2118	2134	0.00
01/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1898	1887	1898	1887	0.00
01/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1240	1247	1240	1247	0.00
01/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1537	1534	1537	1534	0.00
01/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2689	2677	2689	2677	0.00
01/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1965	1978	1965	1978	0.00
01/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	25	24	25	24	0.00
01/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	804	830	804	830	0.00
01/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1762	1760	1762	1760	0.00
01/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1534	1540	1534	1540	0.00
01/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3345	3285	3345	3285	0.00
01/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2213	2263	2213	2263	0.00
01/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	172	171	172	171	0.00
01/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1518	1532	1518	1532	0.00
01/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2300	2296	2300	2296	0.00
01/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1470	1476	1470	1476	0.00
01/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3989	3917	3989	3917	0.00
01/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2455	2511	2455	2511	0.00
01/07/2005	JN02 On 04-August-05			jNote	7.1200	7.1210	0.1316	0.1315	0.00
01/07/2005	JN02 On 03-November-05			jNote	7.2500	7.2410	0.1338	0.1337	0.00
01/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	762	783	762	783	0.00
01/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7729	7794	7729	7794	0.00
01/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4450	4432	4450	4432	0.00
01/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9122	9217	9122	9217	0.00
01/07/2005	JN05 On 04-August-05			jNote	7.7300	7.7240	0.3205	0.3202	0.00
01/07/2005	JN05 On 03-November-05			jNote	7.8100	7.8000	0.3230	0.3227	0.00
01/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	2875	2884	2875	2884	0.00
01/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	14027	14328	14027	14328	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	10440	10361	10440	10361	0.00
01/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	18383	18636	18383	18636	0.00
01/07/2005	JN10 On 04-August-05			jNote	8.0300	8.0000	0.5536	0.5518	0.00
01/07/2005	JN10 On 03-November-05			jNote	8.0800	8.0410	0.5552	0.5531	0.00
01/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	12417	11457	12417	11457	0.00
01/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	10213	11459	10213	11459	0.00
01/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	25026	23834	25026	23834	0.00
01/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	19735	21016	19735	21016	0.00
01/07/2005	JROD On 31-January-06			jRod	6.7900	6.8130	0.0103	0.0092	0.00
01/07/2005	JROD On 28-February-06			jRod	6.8100	6.8330	0.0064	0.0077	0.00
01/07/2005	JROD On 31-March-06			jRod	6.8400	6.8670	0.0079	0.0081	0.00
01/07/2005	JROD On 28-April-06			jRod	6.8400	6.8620	0.0129	0.0115	0.00
01/07/2005	JROD On 31-May-06			jRod	6.8700	6.8970	0.0126	0.0112	0.00
01/07/2005	JROD On 29-July-05			jRod	6.5600	6.7120	0.0028	0.0021	0.00
01/07/2005	JROD On 31-August-05			jRod	6.6500	6.8100	0.0000	0.0010	0.00
01/07/2005	JROD On 30-September-05			jRod	6.7300	6.8800	0.0010	0.0013	0.00
01/07/2005	JROD On 31-October-05			jRod	6.7600	6.8250	0.0052	0.0038	0.00
01/07/2005	JROD On 30-November-05			jRod	6.7700	6.8280	0.0013	0.0025	0.00
01/07/2005	JROD On 30-December-05			jRod	6.7900	6.8330	0.0026	0.0030	0.00
01/07/2005	R152 On 04-August-05			Bond Future	7.0500	7.0440	107.9641	107.9663	0.00
01/07/2005	R152 On 03-November-05			Bond Future	7.0800	7.0670	103.7470	103.7502	0.00
01/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3865	3888	3865	3888	0.00
01/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	3	4	3	4	0.00
01/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	410	423	410	423	0.00
01/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1430	1412	1430	1412	0.00
01/07/2005	R153 On 04-August-05			Bond Future	7.6400	7.5850	127.9037	128.1433	1.00
01/07/2005	R153 On 03-November-05			Bond Future	7.7000	7.6400	123.4423	123.6884	0.00
01/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	11177	12792	11177	12792	0.00
01/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	5843	5062	5843	5062	0.00
01/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	15799	17200	15799	17200	0.00
01/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	13344	12285	13344	12285	0.00
01/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	22771	24444	22771	24444	0.00
01/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	9239	8452	9239	8452	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	39705	41761	39705	41761	0.00
01/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	4403	3999	4403	3999	0.00
01/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	29437	31667	29437	31667	0.00
01/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	1057	892	1057	892	0.00
01/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	51006	53380	51006	53380	0.00
01/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	135	114	135	114	0.00
01/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	61959	64348	61959	64348	0.00
01/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	46	39	46	39	0.00
01/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	72832	75226	72832	75226	0.00
01/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	10	9	10	9	0.00
01/07/2005	R157 On 04-August-05			Bond Future	8.0800	8.0150	142.3339	142.8940	1.00
01/07/2005	R157 On 03-November-05			Bond Future	8.1200	8.0540	137.9685	138.5404	0.00
01/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	11411	14205	11411	14205	0.00
01/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	18288	15482	18288	15482	0.00
01/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	22351	25129	22351	25129	0.00
01/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	32569	29627	32569	29627	0.00
01/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	56558	61832	56558	61832	0.00
01/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	1519	1193	1519	1193	400.00
01/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	75359	80839	75359	80839	0.00
01/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	535	415	535	415	500.00
01/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	94381	99940	94381	99940	0.00
01/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	181	140	181	140	100.00
01/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	4277	5790	4277	5790	200.00
01/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	32681	28594	32681	28594	0.00
01/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	23158	27151	23158	27151	0.00
01/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	8959	7352	8959	7352	200.00
01/07/2005	R186 On 04-August-05			Bond Future	7.6900	7.6310	130.7175	131.4203	0.00
01/07/2005	R186 On 03-November-05			Bond Future	7.7000	7.6450	132.9623	133.6845	0.00
01/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	2902	4057	2902	4057	0.00
01/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	60259	54386	60259	54386	0.00
01/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	15613	17861	15613	17861	0.00
01/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	74629	69654	74629	69654	0.00
01/07/2005	R194 On 04-August-05			Bond Future	7.3300	7.2850	110.5397	110.6518	0.00

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01/07/2005	R194 On 03-November-05			Bond Future	7.3700	7.3160	107.3796	107.4944	0.00
01/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	6463	7268	6463	7268	0.00
01/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	2469	2154	2469	2154	0.00
01/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	9258	9946	9258	9946	0.00
01/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	6428	5968	6428	5968	0.00
01/07/2005	R201 On 04-August-05			Bond Future	8.1200	8.0560	105.2478	105.6808	0.00
01/07/2005	R201 On 03-November-05			Bond Future	8.1600	8.0940	107.0615	107.5046	0.00
01/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	7287	9258	7287	9258	0.00
01/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	15365	13007	15365	13007	0.00
01/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	16088	18149	16088	18149	0.00
01/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	26685	24315	26685	24315	0.00
01/07/2005	R203 On 04-August-05			Bond Future	8.1300	8.0630	104.2334	104.7330	0.00
01/07/2005	R203 On 03-November-05			Bond Future	8.1600	8.0960	101.8588	102.3731	0.00
01/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	8990	11277	8990	11277	0.00
01/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	18859	16151	18859	16151	0.00
01/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	20073	22499	20073	22499	0.00
01/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	32538	29821	32538	29821	0.00
01/07/2005	R204 On 04-August-05			Bond Future	8.1200	8.0520	100.0854	100.6564	0.00
01/07/2005	R204 On 03-November-05			Bond Future	8.1600	8.0820	101.8111	102.3901	0.00
01/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	19951	23837	19951	23837	0.00
01/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	9850	8026	9850	8026	0.00
01/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	31663	35087	31663	35087	0.00
01/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	24198	21832	24198	21832	0.00
01/07/2005	R207 On 04-August-05			Bond Future	8.0900	8.0150	93.4427	94.0301	0.00
01/07/2005	R207 On 03-November-05			Bond Future	8.1200	8.0400	95.0582	95.6548	0.00
01/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	2853	5225	2853	5225	0.00
01/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	9940	6439	9940	6439	0.00
01/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	7160	9700	7160	9700	0.00
01/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	16329	12903	16329	12903	0.00
04/07/2005	GOVI On 04-August-05			jGovi	222.1800	222.6420	222.1810	222.6420	17.00
04/07/2005	GOVI On 03-November-05			jGovi	226.0500	226.5320	226.0530	226.5320	0.00
04/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	21363	24684	21363	24684	0.00
04/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	39553	38264	39553	38264	0.00

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04/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	25314	27778	25314	27778	0.00
04/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	44784	42458	44784	42458	0.00
04/07/2005	J152 On 28-February-06			jSwap	7.1200	7.1210	0.0037	0.0037	0.00
04/07/2005	J153 On 31-August-10			jSwap	7.6900	7.6220	0.0085	0.0056	0.00
04/07/2005	J157 On 15-September-15			jSwap	8.1100	8.0800	0.0437	0.0419	0.00
04/07/2005	J186 On 21-December-26			jSwap	7.6600	7.6270	0.0168	0.0131	0.00
04/07/2005	J194 On 28-February-08			jSwap	7.4000	7.3440	0.0028	0.0042	0.00
04/07/2005	J201 On 22-December-14			jSwap	8.1200	8.1010	0.0409	0.0398	0.00
04/07/2005	J203 On 15-September-17			jSwap	8.1100	8.0860	0.0492	0.0470	0.00
04/07/2005	J204 On 21-December-18			jSwap	8.1300	8.0990	0.0514	0.0491	0.00
04/07/2005	J207 On 15-January-20			jSwap	8.0600	8.0280	0.0945	0.0921	0.00
04/07/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
04/07/2005	JFRA On 02-February-06			jFra	6.8200	6.7630	0.0167	0.0166	0.00
04/07/2005	JFRA On 01-February-07			jFra	7.6900	7.5900	0.0188	0.0186	500.00
04/07/2005	JFRA On 04-May-06			jFra	6.9600	6.8790	0.0171	0.0169	0.00
04/07/2005	JFRA On 03-May-07			jFra	7.8900	7.7960	0.0193	0.0191	0.00
04/07/2005	JFRA On 04-August-05			jFra	6.9400	6.9320	0.0170	0.0170	0.00
04/07/2005	JFRA On 03-August-06			jFra	7.1700	7.0930	0.0176	0.0174	0.00
04/07/2005	JFRA On 02-August-07			jFra	8.0000	7.9630	0.0196	0.0195	0.00
04/07/2005	JFRA On 03-November-05			jFra	6.7700	6.7010	0.0166	0.0164	0.00
04/07/2005	JFRA On 02-November-06			jFra	7.4000	7.3390	0.0181	0.0180	0.00
04/07/2005	JFRA On 01-November-07			jFra	8.1400	8.0840	0.0214	0.0212	0.00
04/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	613	573	613	573	0.00
04/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1668	1767	1668	1767	0.00
04/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2237	2118	2237	2118	0.00
04/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1782	1898	1782	1898	0.00
04/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1323	1240	1323	1240	0.00
04/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1431	1537	1431	1537	0.00
04/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2805	2689	2805	2689	0.00
04/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1863	1965	1863	1965	0.00
04/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	23	25	23	25	0.00
04/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	773	804	773	804	0.00
04/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1861	1762	1861	1762	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1435	1534	1435	1534	0.00
04/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3392	3345	3392	3345	0.00
04/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2168	2213	2168	2213	0.00
04/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	201	172	201	172	0.00
04/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1383	1518	1383	1518	0.00
04/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2385	2300	2385	2300	0.00
04/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1398	1470	1398	1470	0.00
04/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4070	3989	4070	3989	0.00
04/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2386	2455	2386	2455	0.00
04/07/2005	JN02 On 04-August-05			jNote	7.1900	7.1230	0.1327	0.1316	0.00
04/07/2005	JN02 On 03-November-05			jNote	7.3200	7.2470	0.1350	0.1338	0.00
04/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	911	762	911	762	0.00
04/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6637	7729	6637	7729	0.00
04/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4898	4450	4898	4450	0.00
04/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8257	9122	8257	9122	0.00
04/07/2005	JN05 On 04-August-05			jNote	7.8200	7.7310	0.3235	0.3205	0.00
04/07/2005	JN05 On 03-November-05			jNote	7.9000	7.8080	0.3261	0.3230	0.00
04/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	3659	2875	3659	2875	0.00
04/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	11191	14027	11191	14027	0.00
04/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	11892	10440	11892	10440	0.00
04/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	16022	18383	16022	18383	0.00
04/07/2005	JN10 On 04-August-05			jNote	8.0900	8.0320	0.5555	0.5536	0.00
04/07/2005	JN10 On 03-November-05			jNote	8.1300	8.0770	0.5568	0.5552	0.00
04/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	13922	12417	13922	12417	0.00
04/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	8084	10213	8084	10213	0.00
04/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	26634	25026	26634	25026	0.00
04/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	17867	19735	17867	19735	0.00
04/07/2005	JROD On 31-January-06			jRod	6.8400	6.7900	0.0090	0.0103	0.00
04/07/2005	JROD On 28-February-06			jRod	6.8600	6.8100	0.0075	0.0064	0.00
04/07/2005	JROD On 31-March-06			jRod	6.8900	6.8400	0.0080	0.0079	0.00
04/07/2005	JROD On 28-April-06			jRod	6.8800	6.8380	0.0114	0.0129	0.00
04/07/2005	JROD On 31-May-06			jRod	6.9000	6.8670	0.0112	0.0126	0.00
04/07/2005	JROD On 29-July-05			jRod	6.7000	6.5570	0.0022	0.0028	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2005	JROD On 31-August-05			jRod	6.8000	6.6540	0.0010	0.0000	0.00
04/07/2005	JROD On 30-September-05			jRod	6.8700	6.7290	0.0013	0.0010	0.00
04/07/2005	JROD On 31-October-05			jRod	6.8300	6.7590	0.0038	0.0052	0.00
04/07/2005	JROD On 30-November-05			jRod	6.8500	6.7740	0.0024	0.0013	0.00
04/07/2005	JROD On 30-December-05			jRod	6.8600	6.7910	0.0029	0.0026	0.00
04/07/2005	R152 On 04-August-05			Bond Future	7.0500	7.0480	107.9614	107.9641	0.00
04/07/2005	R152 On 03-November-05			Bond Future	7.0900	7.0770	103.7436	103.7470	0.00
04/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3837	3865	3837	3865	0.00
04/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	2	3	2	3	0.00
04/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	391	410	391	410	0.00
04/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1445	1430	1445	1430	0.00
04/07/2005	R153 On 04-August-05			Bond Future	7.7100	7.6360	127.5759	127.9037	1.00
04/07/2005	R153 On 03-November-05			Bond Future	7.7500	7.6950	123.1879	123.4423	0.00
04/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	8925	11177	8925	11177	0.00
04/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	6870	5843	6870	5843	0.00
04/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	14304	15799	14304	15799	0.00
04/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	14393	13344	14393	13344	0.00
04/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	20986	22771	20986	22771	0.00
04/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	9998	9239	9998	9239	0.00
04/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	37523	39705	37523	39705	0.00
04/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	4765	4403	4765	4403	0.00
04/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	26323	29437	26323	29437	0.00
04/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	1222	1057	1222	1057	0.00
04/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	47737	51006	47737	51006	0.00
04/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	145	135	145	135	0.00
04/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	58680	61959	58680	61959	0.00
04/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	46	46	46	46	0.00
04/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	69553	72832	69553	72832	0.00
04/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	9	10	9	10	0.00
04/07/2005	R157 On 04-August-05			Bond Future	8.1100	8.0810	142.0804	142.3339	1.00
04/07/2005	R157 On 03-November-05			Bond Future	8.1500	8.1230	137.7126	137.9685	0.00
04/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	9718	11411	9718	11411	0.00
04/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	19131	18288	19131	18288	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	20896	22351	20896	22351	0.00
04/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	33673	32569	33673	32569	0.00
04/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	53953	56558	53953	56558	0.00
04/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	1450	1519	1450	1519	400.00
04/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	72770	75359	72770	75359	0.00
04/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	481	535	481	535	500.00
04/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	91817	94381	91817	94381	0.00
04/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	152	181	152	181	100.00
04/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	3327	4277	3327	4277	200.00
04/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	34266	32681	34266	32681	0.00
04/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	20893	23158	20893	23158	0.00
04/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	9230	8959	9230	8959	200.00
04/07/2005	R186 On 04-August-05			Bond Future	7.7200	7.6860	130.2607	130.7175	0.00
04/07/2005	R186 On 03-November-05			Bond Future	7.7400	7.7020	132.5093	132.9623	0.00
04/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	1999	2902	1999	2902	0.00
04/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	63924	60259	63924	60259	0.00
04/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	14016	15613	14016	15613	0.00
04/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	77562	74629	77562	74629	0.00
04/07/2005	R194 On 04-August-05			Bond Future	7.3900	7.3320	110.3921	110.5397	0.00
04/07/2005	R194 On 03-November-05			Bond Future	7.4400	7.3690	107.2282	107.3796	0.00
04/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	5359	6463	5359	6463	0.00
04/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	2842	2469	2842	2469	0.00
04/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	8338	9258	8338	9258	0.00
04/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	7022	6428	7022	6428	0.00
04/07/2005	R201 On 04-August-05			Bond Future	8.1400	8.1210	105.1151	105.2478	0.00
04/07/2005	R201 On 03-November-05			Bond Future	8.1800	8.1620	106.9251	107.0615	0.00
04/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	6324	7287	6324	7287	0.00
04/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	15730	15365	15730	15365	0.00
04/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	15263	16088	15263	16088	0.00
04/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	27224	26685	27224	26685	0.00
04/07/2005	R203 On 04-August-05			Bond Future	8.1600	8.1280	104.0040	104.2334	0.00
04/07/2005	R203 On 03-November-05			Bond Future	8.2000	8.1640	101.6254	101.8588	0.00
04/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	7563	8990	7563	8990	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	19727	18859	19727	18859	0.00
04/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	18769	20073	18769	20073	0.00
04/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	33567	32538	33567	32538	0.00
04/07/2005	R204 On 04-August-05			Bond Future	8.1500	8.1230	99.8455	100.0854	0.00
04/07/2005	R204 On 03-November-05			Bond Future	8.1900	8.1550	101.5667	101.8111	0.00
04/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	17869	19951	17869	19951	0.00
04/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	10167	9850	10167	9850	0.00
04/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	29986	31663	29986	31663	0.00
04/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	24966	24198	24966	24198	0.00
04/07/2005	R207 On 04-August-05			Bond Future	8.1200	8.0880	93.1948	93.4427	0.00
04/07/2005	R207 On 03-November-05			Bond Future	8.1500	8.1150	94.8053	95.0582	0.00
04/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	1947	2853	1947	2853	0.00
04/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	11514	9940	11514	9940	0.00
04/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	6126	7160	6126	7160	0.00
04/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	17825	16329	17825	16329	0.00
05/07/2005	GOVI On 04-August-05			jGovi	221.8900	222.1810	221.8930	222.1810	17.00
05/07/2005	GOVI On 03-November-05			jGovi	225.7600	226.0530	225.7600	226.0530	0.00
05/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	19744	21363	19744	21363	0.00
05/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	40814	39553	40814	39553	0.00
05/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	23975	25314	23975	25314	0.00
05/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	46375	44784	46375	44784	0.00
05/07/2005	J152 On 28-February-06			jSwap	7.1200	7.1220	0.0037	0.0037	0.00
05/07/2005	J153 On 31-August-10			jSwap	7.7000	7.6870	0.0091	0.0085	0.00
05/07/2005	J157 On 15-September-15			jSwap	8.1400	8.1060	0.0460	0.0437	0.00
05/07/2005	J186 On 21-December-26			jSwap	7.7100	7.6630	0.0210	0.0168	0.00
05/07/2005	J194 On 28-February-08			jSwap	7.4200	7.3970	0.0022	0.0028	0.00
05/07/2005	J201 On 22-December-14			jSwap	8.1300	8.1190	0.0419	0.0409	0.00
05/07/2005	J203 On 15-September-17			jSwap	8.1400	8.1140	0.0511	0.0492	0.00
05/07/2005	J204 On 21-December-18			jSwap	8.1500	8.1280	0.0533	0.0514	0.00
05/07/2005	J207 On 15-January-20			jSwap	8.0800	8.0560	0.0967	0.0945	0.00
05/07/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
05/07/2005	JFRA On 02-February-06			jFra	6.8200	6.8200	0.0167	0.0167	0.00
05/07/2005	JFRA On 01-February-07			jFra	7.6600	7.6860	0.0187	0.0188	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
05/07/2005	JFRA On 04-May-06			jFra	6.9600	6.9560	0.0171	0.0171	0.00
05/07/2005	JFRA On 03-May-07			jFra	7.8500	7.8850	0.0192	0.0193	0.00
05/07/2005	JFRA On 04-August-05			jFra	6.9500	6.9440	0.0170	0.0170	0.00
05/07/2005	JFRA On 03-August-06			jFra	7.1900	7.1740	0.0176	0.0176	0.00
05/07/2005	JFRA On 02-August-07			jFra	8.0700	8.0010	0.0197	0.0196	0.00
05/07/2005	JFRA On 03-November-05			jFra	6.7800	6.7680	0.0166	0.0166	0.00
05/07/2005	JFRA On 02-November-06			jFra	7.4200	7.4030	0.0182	0.0181	0.00
05/07/2005	JFRA On 01-November-07			jFra	8.1900	8.1410	0.0215	0.0214	0.00
05/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	613	613	613	613	0.00
05/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1662	1668	1662	1668	0.00
05/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2201	2237	2201	2237	0.00
05/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1810	1782	1810	1782	0.00
05/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1327	1323	1327	1323	0.00
05/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1422	1431	1422	1431	0.00
05/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2760	2805	2760	2805	0.00
05/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1895	1863	1895	1863	0.00
05/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	22	23	22	23	0.00
05/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	762	773	762	773	0.00
05/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1875	1861	1875	1861	0.00
05/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1419	1435	1419	1435	0.00
05/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3489	3392	3489	3392	0.00
05/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2093	2168	2093	2168	0.00
05/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	207	201	207	201	0.00
05/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1354	1383	1354	1383	0.00
05/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2406	2385	2406	2385	0.00
05/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1380	1398	1380	1398	0.00
05/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4148	4070	4148	4070	0.00
05/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2328	2386	2328	2386	0.00
05/07/2005	JN02 On 04-August-05			jNote	7.1900	7.1900	0.1327	0.1327	0.00
05/07/2005	JN02 On 03-November-05			jNote	7.3300	7.3180	0.1351	0.1350	0.00
05/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	876	911	876	911	0.00
05/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6603	6637	6603	6637	0.00
05/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4930	4898	4930	4898	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8150	8257	8150	8257	0.00
05/07/2005	JN05 On 04-August-05			jNote	7.8300	7.8180	0.3238	0.3235	0.00
05/07/2005	JN05 On 03-November-05			jNote	7.9100	7.9000	0.3265	0.3261	0.00
05/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	3695	3659	3695	3659	0.00
05/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	10812	11191	10812	11191	0.00
05/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	12040	11892	12040	11892	0.00
05/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	15715	16022	15715	16022	0.00
05/07/2005	JN10 On 04-August-05			jNote	8.1000	8.0850	0.5561	0.5555	0.00
05/07/2005	JN10 On 03-November-05			jNote	8.1400	8.1280	0.5569	0.5568	0.00
05/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	14518	13922	14518	13922	0.00
05/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	7384	8084	7384	8084	0.00
05/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	26957	26634	26957	26634	0.00
05/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	17448	17867	17448	17867	0.00
05/07/2005	JROD On 31-January-06			jRod	6.8400	6.8380	0.0084	0.0090	0.00
05/07/2005	JROD On 28-February-06			jRod	6.8600	6.8590	0.0081	0.0075	0.00
05/07/2005	JROD On 31-March-06			jRod	6.8900	6.8900	0.0079	0.0080	0.00
05/07/2005	JROD On 28-April-06			jRod	6.8700	6.8750	0.0107	0.0114	0.00
05/07/2005	JROD On 31-May-06			jRod	6.9000	6.9040	0.0104	0.0112	0.00
05/07/2005	JROD On 29-July-05			jRod	6.7000	6.7000	0.0018	0.0022	0.00
05/07/2005	JROD On 31-August-05			jRod	6.7900	6.7960	0.0016	0.0010	0.00
05/07/2005	JROD On 30-September-05			jRod	6.8700	6.8720	0.0014	0.0013	0.00
05/07/2005	JROD On 31-October-05			jRod	6.8300	6.8300	0.0032	0.0038	0.00
05/07/2005	JROD On 30-November-05			jRod	6.8500	6.8460	0.0030	0.0024	0.00
05/07/2005	JROD On 30-December-05			jRod	6.8600	6.8640	0.0029	0.0029	0.00
05/07/2005	R152 On 04-August-05			Bond Future	7.0600	7.0530	107.9569	107.9614	0.00
05/07/2005	R152 On 03-November-05			Bond Future	7.1000	7.0880	103.7396	103.7436	0.00
05/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3792	3837	3792	3837	0.00
05/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	2	2	2	2	0.00
05/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	376	391	376	391	0.00
05/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1471	1445	1471	1445	0.00
05/07/2005	R153 On 04-August-05			Bond Future	7.7200	7.7060	127.5058	127.5759	1.00
05/07/2005	R153 On 03-November-05			Bond Future	7.7700	7.7520	123.1211	123.1879	0.00
05/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	8421	8925	8421	8925	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	7067	6870	7067	6870	0.00
05/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	13910	14304	13910	14304	0.00
05/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	14668	14393	14668	14393	0.00
05/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	20514	20986	20514	20986	0.00
05/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	10194	9998	10194	9998	0.00
05/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	36945	37523	36945	37523	0.00
05/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	4855	4765	4855	4765	0.00
05/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	25636	26323	25636	26323	0.00
05/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	1236	1222	1236	1222	0.00
05/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	47032	47737	47032	47737	0.00
05/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	141	145	141	145	0.00
05/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	57977	58680	57977	58680	0.00
05/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	44	46	44	46	0.00
05/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	68851	69553	68851	69553	0.00
05/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	9	9	9	9	0.00
05/07/2005	R157 On 04-August-05			Bond Future	8.1400	8.1110	141.8275	142.0804	1.00
05/07/2005	R157 On 03-November-05			Bond Future	8.1900	8.1540	137.4573	137.7126	0.00
05/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	8533	9718	8533	9718	0.00
05/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	20475	19131	20475	19131	0.00
05/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	19700	20896	19700	20896	0.00
05/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	35030	33673	35030	33673	0.00
05/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	51541	53953	51541	53953	0.00
05/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	1566	1450	1566	1450	400.00
05/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	70275	72770	70275	72770	0.00
05/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	515	481	515	481	500.00
05/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	89296	91817	89296	91817	0.00
05/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	160	152	160	152	100.00
05/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	2753	3327	2753	3327	200.00
05/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	36221	34266	36221	34266	0.00
05/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	19103	20893	19103	20893	0.00
05/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	9969	9230	9969	9230	200.00
05/07/2005	R186 On 04-August-05			Bond Future	7.7600	7.7220	129.7560	130.2607	0.00
05/07/2005	R186 On 03-November-05			Bond Future	7.7800	7.7380	131.9964	132.5093	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	1459	1999	1459	1999	0.00
05/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	68431	63924	68431	63924	0.00
05/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	12606	14016	12606	14016	0.00
05/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	81281	77562	81281	77562	0.00
05/07/2005	R194 On 04-August-05			Bond Future	7.4200	7.3940	110.3303	110.3921	0.00
05/07/2005	R194 On 03-November-05			Bond Future	7.4700	7.4390	107.1678	107.2282	0.00
05/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	4931	5359	4931	5359	0.00
05/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	3032	2842	3032	2842	0.00
05/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7990	8338	7990	8338	0.00
05/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	7278	7022	7278	7022	0.00
05/07/2005	R201 On 04-August-05			Bond Future	8.1600	8.1410	105.0157	105.1151	0.00
05/07/2005	R201 On 03-November-05			Bond Future	8.2000	8.1830	106.8278	106.9251	0.00
05/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	5815	6324	5815	6324	0.00
05/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	16215	15730	16215	15730	0.00
05/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	14777	15263	14777	15263	0.00
05/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	27711	27224	27711	27224	0.00
05/07/2005	R203 On 04-August-05			Bond Future	8.1800	8.1580	103.8133	104.0040	0.00
05/07/2005	R203 On 03-November-05			Bond Future	8.2200	8.1950	101.4303	101.6254	0.00
05/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	6716	7563	6716	7563	0.00
05/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	20786	19727	20786	19727	0.00
05/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	17859	18769	17859	18769	0.00
05/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	34609	33567	34609	33567	0.00
05/07/2005	R204 On 04-August-05			Bond Future	8.1800	8.1530	99.6462	99.8455	0.00
05/07/2005	R204 On 03-November-05			Bond Future	8.2100	8.1860	101.3701	101.5667	0.00
05/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	16486	17869	16486	17869	0.00
05/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	10777	10167	10777	10167	0.00
05/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	28819	29986	28819	29986	0.00
05/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	25764	24966	25764	24966	0.00
05/07/2005	R207 On 04-August-05			Bond Future	8.1500	8.1190	92.9717	93.1948	0.00
05/07/2005	R207 On 03-November-05			Bond Future	8.1800	8.1470	94.5768	94.8053	0.00
05/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	1398	1947	1398	1947	0.00
05/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	13195	11514	13195	11514	0.00
05/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	5342	6126	5342	6126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	19325	17825	19325	17825	0.00
06/07/2005	GOVI On 04-August-05			jGovi	222.1000	221.8930	222.0970	221.8930	17.00
06/07/2005	GOVI On 03-November-05			jGovi	225.9700	225.7600	225.9670	225.7600	0.00
06/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	20084	19744	20084	19744	0.00
06/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	39114	40814	39114	40814	0.00
06/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	24683	23975	24683	23975	0.00
06/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	45013	46375	45013	46375	0.00
06/07/2005	J152 On 28-February-06			jSwap	7.1300	7.1220	0.0036	0.0037	0.00
06/07/2005	J153 On 31-August-10			jSwap	7.6900	7.6990	0.0084	0.0091	0.00
06/07/2005	J157 On 15-September-15			jSwap	8.1200	8.1380	0.0445	0.0460	0.00
06/07/2005	J186 On 21-December-26			jSwap	7.6900	7.7050	0.0190	0.0210	0.00
06/07/2005	J194 On 28-February-08			jSwap	7.4000	7.4180	0.0026	0.0022	0.00
06/07/2005	J201 On 22-December-14			jSwap	8.1200	8.1340	0.0409	0.0419	0.00
06/07/2005	J203 On 15-September-17			jSwap	8.1200	8.1380	0.0495	0.0511	0.00
06/07/2005	J204 On 21-December-18			jSwap	8.1300	8.1520	0.0512	0.0533	0.00
06/07/2005	J207 On 15-January-20			jSwap	8.0600	8.0820	0.0944	0.0967	0.00
06/07/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
06/07/2005	JFRA On 02-February-06			jFra	6.8300	6.8220	0.0168	0.0167	0.00
06/07/2005	JFRA On 01-February-07			jFra	7.7100	7.6600	0.0189	0.0187	500.00
06/07/2005	JFRA On 04-May-06			jFra	6.9700	6.9610	0.0171	0.0171	0.00
06/07/2005	JFRA On 03-May-07			jFra	7.9200	7.8540	0.0194	0.0192	0.00
06/07/2005	JFRA On 04-August-05			jFra	6.9500	6.9480	0.0170	0.0170	0.00
06/07/2005	JFRA On 03-August-06			jFra	7.1800	7.1860	0.0176	0.0176	0.00
06/07/2005	JFRA On 02-August-07			jFra	7.9900	8.0710	0.0195	0.0197	0.00
06/07/2005	JFRA On 03-November-05			jFra	6.7900	6.7820	0.0166	0.0166	0.00
06/07/2005	JFRA On 02-November-06			jFra	7.4000	7.4190	0.0181	0.0182	0.00
06/07/2005	JFRA On 01-November-07			jFra	8.1300	8.1930	0.0213	0.0215	0.00
06/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	621	613	621	613	0.00
06/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1641	1662	1641	1662	0.00
06/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2258	2201	2258	2201	0.00
06/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1757	1810	1757	1810	0.00
06/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1331	1327	1331	1327	0.00
06/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1414	1422	1414	1422	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2850	2760	2850	2760	0.00
06/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1823	1895	1823	1895	0.00
06/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	22	22	22	22	0.00
06/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	750	762	750	762	0.00
06/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1862	1875	1862	1875	0.00
06/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1426	1419	1426	1419	0.00
06/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3368	3489	3368	3489	0.00
06/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2180	2093	2180	2093	0.00
06/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	207	207	207	207	0.00
06/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1345	1354	1345	1354	0.00
06/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2377	2406	2377	2406	0.00
06/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1397	1380	1397	1380	0.00
06/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4044	4148	4044	4148	0.00
06/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2399	2328	2399	2328	0.00
06/07/2005	JN02 On 04-August-05			jNote	7.2000	7.1900	0.1330	0.1327	0.00
06/07/2005	JN02 On 03-November-05			jNote	7.3300	7.3250	0.1352	0.1351	0.00
06/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	892	876	892	876	0.00
06/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6377	6603	6377	6603	0.00
06/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4926	4930	4926	4930	0.00
06/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8094	8150	8094	8150	0.00
06/07/2005	JN05 On 04-August-05			jNote	7.7900	7.8280	0.3226	0.3238	0.00
06/07/2005	JN05 On 03-November-05			jNote	7.8700	7.9110	0.3251	0.3265	0.00
06/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	3150	3695	3150	3695	0.00
06/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	11678	10812	11678	10812	0.00
06/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	11271	12040	11271	12040	0.00
06/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	16559	15715	16559	15715	0.00
06/07/2005	JN10 On 04-August-05			jNote	8.0900	8.1040	0.5558	0.5561	0.00
06/07/2005	JN10 On 03-November-05			jNote	8.1300	8.1390	0.5570	0.5569	0.00
06/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	13659	14518	13659	14518	0.00
06/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	7682	7384	7682	7384	0.00
06/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	26457	26957	26457	26957	0.00
06/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	17688	17448	17688	17448	0.00
06/07/2005	JROD On 31-January-06			jRod	6.8400	6.8380	0.0084	0.0084	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2005	JROD On 28-February-06			jRod	6.8600	6.8590	0.0081	0.0081	0.00
06/07/2005	JROD On 31-March-06			jRod	6.9000	6.8880	0.0078	0.0079	0.00
06/07/2005	JROD On 28-April-06			jRod	6.8800	6.8740	0.0107	0.0107	0.00
06/07/2005	JROD On 31-May-06			jRod	6.9100	6.9030	0.0104	0.0104	0.00
06/07/2005	JROD On 29-July-05			jRod	6.6900	6.6980	0.0018	0.0018	0.00
06/07/2005	JROD On 31-August-05			jRod	6.7900	6.7930	0.0016	0.0016	0.00
06/07/2005	JROD On 30-September-05			jRod	6.8700	6.8700	0.0014	0.0014	0.00
06/07/2005	JROD On 31-October-05			jRod	6.8300	6.8300	0.0032	0.0032	0.00
06/07/2005	JROD On 30-November-05			jRod	6.8500	6.8460	0.0030	0.0030	0.00
06/07/2005	JROD On 30-December-05			jRod	6.8700	6.8630	0.0029	0.0029	0.00
06/07/2005	R152 On 04-August-05			Bond Future	7.0500	7.0610	107.9619	107.9569	0.00
06/07/2005	R152 On 03-November-05			Bond Future	7.0900	7.1010	103.7439	103.7396	0.00
06/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3842	3792	3842	3792	0.00
06/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	2	2	2	2	0.00
06/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	386	376	386	376	0.00
06/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1437	1471	1437	1471	0.00
06/07/2005	R153 On 04-August-05			Bond Future	7.7000	7.7210	127.5852	127.5058	1.00
06/07/2005	R153 On 03-November-05			Bond Future	7.7500	7.7670	123.1968	123.1211	0.00
06/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	9005	8421	9005	8421	0.00
06/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	6856	7067	6856	7067	0.00
06/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	14794	13910	14794	13910	0.00
06/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	14794	14668	14794	14668	0.00
06/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	21677	20514	21677	20514	0.00
06/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	10600	10194	10600	10194	0.00
06/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	38167	36945	38167	36945	0.00
06/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	5319	4855	5319	4855	0.00
06/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	26480	25636	26480	25636	0.00
06/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	1286	1236	1286	1236	0.00
06/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	47859	47032	47859	47032	0.00
06/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	174	141	174	141	0.00
06/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	58769	57977	58769	57977	0.00
06/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	42	44	42	44	0.00
06/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	69645	68851	69645	68851	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	8	9	8	9	0.00
06/07/2005	R157 On 04-August-05			Bond Future	8.1200	8.1410	142.0129	141.8275	1.00
06/07/2005	R157 On 03-November-05			Bond Future	8.1600	8.1850	137.6384	137.4573	0.00
06/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	21100	19103	21100	19103	0.00
06/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	10112	9969	10112	9969	200.00
06/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	22221	19700	22221	19700	0.00
06/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	35740	35030	35740	35030	0.00
06/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	9937	8533	9937	8533	0.00
06/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	20025	20475	20025	20475	0.00
06/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	53694	51541	53694	51541	0.00
06/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	1865	1566	1865	1566	400.00
06/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	72321	70275	72321	70275	0.00
06/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	706	515	706	515	500.00
06/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	91243	89296	91243	89296	0.00
06/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	253	160	253	160	100.00
06/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	3529	2753	3529	2753	200.00
06/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	35143	36221	35143	36221	0.00
06/07/2005	R186 On 04-August-05			Bond Future	7.7400	7.7620	130.0206	129.7560	0.00
06/07/2005	R186 On 03-November-05			Bond Future	7.7600	7.7790	132.2587	131.9964	0.00
06/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	1484	1459	1484	1459	0.00
06/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	65811	68431	65811	68431	0.00
06/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	12844	12606	12844	12606	0.00
06/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	78896	81281	78896	81281	0.00
06/07/2005	R194 On 04-August-05			Bond Future	7.4000	7.4200	110.3707	110.3303	0.00
06/07/2005	R194 On 03-November-05			Bond Future	7.4500	7.4670	107.2066	107.1678	0.00
06/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	5334	4931	5334	4931	0.00
06/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	3030	3032	3030	3032	0.00
06/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	8161	7990	8161	7990	0.00
06/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	7061	7278	7061	7278	0.00
06/07/2005	R201 On 04-August-05			Bond Future	8.1400	8.1560	105.1284	105.0157	0.00
06/07/2005	R201 On 03-November-05			Bond Future	8.1800	8.1980	106.9381	106.8278	0.00
06/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	6908	5815	6908	5815	0.00
06/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	16181	16215	16181	16215	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	16432	14777	16432	14777	0.00
06/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	28263	27711	28263	27711	0.00
06/07/2005	R203 On 04-August-05			Bond Future	8.1600	8.1830	103.9735	103.8133	0.00
06/07/2005	R203 On 03-November-05			Bond Future	8.2000	8.2210	101.5954	101.4303	0.00
06/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	7069	6716	7069	6716	0.00
06/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	19538	20786	19538	20786	0.00
06/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	18439	17859	18439	17859	0.00
06/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	33538	34609	33538	34609	0.00
06/07/2005	R204 On 04-August-05			Bond Future	8.1500	8.1780	99.8615	99.6462	0.00
06/07/2005	R204 On 03-November-05			Bond Future	8.1800	8.2110	101.5824	101.3701	0.00
06/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	17528	16486	17528	16486	0.00
06/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	9666	10777	9666	10777	0.00
06/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	29847	28819	29847	28819	0.00
06/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	24669	25764	24669	25764	0.00
06/07/2005	R207 On 04-August-05			Bond Future	8.1200	8.1470	93.2108	92.9717	0.00
06/07/2005	R207 On 03-November-05			Bond Future	8.1500	8.1760	94.8132	94.5768	0.00
06/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	1847	1398	1847	1398	0.00
06/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	11254	13195	11254	13195	0.00
06/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	6071	5342	6071	5342	0.00
06/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	17690	19325	17690	19325	0.00
07/07/2005	GOVI On 04-August-05			jGovi	222.1400	222.0970	222.1430	222.0970	17.00
07/07/2005	GOVI On 03-November-05			jGovi	226.0100	225.9670	226.0120	225.9670	0.00
07/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	19788	20084	19788	20084	0.00
07/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	38358	39114	38358	39114	0.00
07/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	24731	24683	24731	24683	0.00
07/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	44611	45013	44611	45013	0.00
07/07/2005	J152 On 28-February-06			jSwap	7.1300	7.1280	0.0036	0.0036	0.00
07/07/2005	J153 On 31-August-10			jSwap	7.6700	7.6850	0.0079	0.0084	0.00
07/07/2005	J157 On 15-September-15			jSwap	8.1200	8.1160	0.0446	0.0445	0.00
07/07/2005	J186 On 21-December-26			jSwap	7.6800	7.6850	0.0189	0.0190	0.00
07/07/2005	J194 On 28-February-08			jSwap	7.4000	7.4040	0.0028	0.0026	0.00
07/07/2005	J201 On 22-December-14			jSwap	8.1100	8.1180	0.0405	0.0409	0.00
07/07/2005	J203 On 15-September-17			jSwap	8.1100	8.1180	0.0491	0.0495	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2005	J204 On 21-December-18			jSwap	8.1300	8.1260	0.0513	0.0512	0.00
07/07/2005	J207 On 15-January-20			jSwap	8.0600	8.0550	0.0947	0.0944	0.00
07/07/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
07/07/2005	JFRA On 02-February-06			jFra	6.8500	6.8340	0.0168	0.0168	0.00
07/07/2005	JFRA On 01-February-07			jFra	7.6500	7.7050	0.0187	0.0189	500.00
07/07/2005	JFRA On 04-May-06			jFra	6.9700	6.9660	0.0171	0.0171	0.00
07/07/2005	JFRA On 03-May-07			jFra	7.8400	7.9200	0.0192	0.0194	0.00
07/07/2005	JFRA On 04-August-05			jFra	6.9600	6.9530	0.0171	0.0170	0.00
07/07/2005	JFRA On 03-August-06			jFra	7.1800	7.1780	0.0176	0.0176	0.00
07/07/2005	JFRA On 02-August-07			jFra	8.0200	7.9860	0.0196	0.0195	0.00
07/07/2005	JFRA On 03-November-05			jFra	6.8200	6.7860	0.0167	0.0166	0.00
07/07/2005	JFRA On 02-November-06			jFra	7.4100	7.4000	0.0181	0.0181	0.00
07/07/2005	JFRA On 01-November-07			jFra	8.1500	8.1260	0.0214	0.0213	0.00
07/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	631	621	631	621	0.00
07/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1614	1641	1614	1641	0.00
07/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2183	2258	2183	2258	0.00
07/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1819	1757	1819	1757	0.00
07/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1332	1331	1332	1331	0.00
07/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1408	1414	1408	1414	0.00
07/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2735	2850	2735	2850	0.00
07/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1909	1823	1909	1823	0.00
07/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	21	22	21	22	0.00
07/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	742	750	742	750	0.00
07/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1860	1862	1860	1862	0.00
07/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1424	1426	1424	1426	0.00
07/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3407	3368	3407	3368	0.00
07/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2148	2180	2148	2180	0.00
07/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	224	207	224	207	0.00
07/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1283	1345	1283	1345	0.00
07/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2382	2377	2382	2377	0.00
07/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1390	1397	1390	1397	0.00
07/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4071	4044	4071	4044	0.00
07/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2376	2399	2376	2399	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2005	JN02 On 04-August-05			jNote	7.1900	7.2030	0.1328	0.1330	0.00
07/07/2005	JN02 On 03-November-05			jNote	7.3200	7.3280	0.1350	0.1352	0.00
07/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	822	892	822	892	0.00
07/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6468	6377	6468	6377	0.00
07/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4854	4926	4854	4926	0.00
07/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8132	8094	8132	8094	0.00
07/07/2005	JN05 On 04-August-05			jNote	7.8100	7.7940	0.3230	0.3226	0.00
07/07/2005	JN05 On 03-November-05			jNote	7.8900	7.8720	0.3256	0.3251	0.00
07/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	3201	3150	3201	3150	0.00
07/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	11230	11678	11230	11678	0.00
07/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	11467	11271	11467	11271	0.00
07/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	16175	16559	16175	16559	0.00
07/07/2005	JN10 On 04-August-05			jNote	8.0900	8.0870	0.5558	0.5558	0.00
07/07/2005	JN10 On 03-November-05			jNote	8.1300	8.1280	0.5573	0.5570	0.00
07/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	13564	13659	13564	13659	0.00
07/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	7450	7682	7450	7682	0.00
07/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	26557	26457	26557	26457	0.00
07/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	17446	17688	17446	17688	0.00
07/07/2005	JROD On 31-January-06			jRod	6.8500	6.8430	0.0084	0.0084	0.00
07/07/2005	JROD On 28-February-06			jRod	6.8700	6.8640	0.0081	0.0081	0.00
07/07/2005	JROD On 31-March-06			jRod	6.9000	6.8950	0.0078	0.0078	0.00
07/07/2005	JROD On 28-April-06			jRod	6.8800	6.8790	0.0107	0.0107	0.00
07/07/2005	JROD On 31-May-06			jRod	6.9100	6.9080	0.0104	0.0104	0.00
07/07/2005	JROD On 29-July-05			jRod	6.6900	6.6940	0.0018	0.0018	0.00
07/07/2005	JROD On 31-August-05			jRod	6.7900	6.7880	0.0016	0.0016	0.00
07/07/2005	JROD On 30-September-05			jRod	6.8700	6.8670	0.0014	0.0014	0.00
07/07/2005	JROD On 31-October-05			jRod	6.8300	6.8300	0.0032	0.0032	0.00
07/07/2005	JROD On 30-November-05			jRod	6.8500	6.8490	0.0030	0.0030	0.00
07/07/2005	JROD On 30-December-05			jRod	6.8700	6.8690	0.0029	0.0029	0.00
07/07/2005	R152 On 04-August-05			Bond Future	7.0500	7.0520	107.9647	107.9619	0.00
07/07/2005	R152 On 03-November-05			Bond Future	7.0800	7.0870	103.7458	103.7439	0.00
07/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3869	3842	3869	3842	0.00
07/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	1	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	389	386	389	386	0.00
07/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1421	1437	1421	1437	0.00
07/07/2005	R153 On 04-August-05			Bond Future	7.6900	7.7040	127.6367	127.5852	1.00
07/07/2005	R153 On 03-November-05			Bond Future	7.7400	7.7500	123.2503	123.1968	0.00
07/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	9153	9005	9153	9005	0.00
07/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	6490	6856	6490	6856	0.00
07/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	15005	14794	15005	14794	0.00
07/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	14470	14794	14470	14794	0.00
07/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	21947	21677	21947	21677	0.00
07/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	10335	10600	10335	10600	0.00
07/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	38537	38167	38537	38167	0.00
07/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	5154	5319	5154	5319	0.00
07/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	26862	26480	26862	26480	0.00
07/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	1153	1286	1153	1286	0.00
07/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	48346	47859	48346	47859	0.00
07/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	146	174	146	174	0.00
07/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	59275	58769	59275	58769	0.00
07/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	33	42	33	42	0.00
07/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	70157	69645	70157	69645	0.00
07/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	6	8	6	8	0.00
07/07/2005	R157 On 04-August-05			Bond Future	8.1200	8.1190	142.0129	142.0129	1.00
07/07/2005	R157 On 03-November-05			Bond Future	8.1600	8.1630	137.6466	137.6384	0.00
07/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	9696	9937	9696	9937	0.00
07/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	19784	20025	19784	20025	0.00
07/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	22141	22221	22141	22221	0.00
07/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	35577	35740	35577	35740	0.00
07/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	20851	21100	20851	21100	0.00
07/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	9863	10112	9863	10112	200.00
07/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	53574	53694	53574	53694	0.00
07/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	1746	1865	1746	1865	400.00
07/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	72258	72321	72258	72321	0.00
07/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	644	706	644	706	500.00
07/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	91213	91243	91213	91243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	223	253	223	253	100.00
07/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	3367	3529	3367	3529	200.00
07/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	34982	35143	34982	35143	0.00
07/07/2005	R186 On 04-August-05			Bond Future	7.7400	7.7410	130.0206	130.0206	0.00
07/07/2005	R186 On 03-November-05			Bond Future	7.7600	7.7580	132.2587	132.2587	0.00
07/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	1377	1484	1377	1484	0.00
07/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	65704	65811	65704	65811	0.00
07/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	12725	12844	12725	12844	0.00
07/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	78777	78896	78777	78896	0.00
07/07/2005	R194 On 04-August-05			Bond Future	7.4000	7.4030	110.3850	110.3707	0.00
07/07/2005	R194 On 03-November-05			Bond Future	7.4400	7.4490	107.2196	107.2066	0.00
07/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	5350	5334	5350	5334	0.00
07/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	2903	3030	2903	3030	0.00
07/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	8198	8161	8198	8161	0.00
07/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	6968	7061	6968	7061	0.00
07/07/2005	R201 On 04-August-05			Bond Future	8.1300	8.1390	105.1615	105.1284	0.00
07/07/2005	R201 On 03-November-05			Bond Future	8.1800	8.1810	106.9770	106.9381	0.00
07/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	6852	6908	6852	6908	0.00
07/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	15793	16181	15793	16181	0.00
07/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	16509	16432	16509	16432	0.00
07/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	27950	28263	27950	28263	0.00
07/07/2005	R203 On 04-August-05			Bond Future	8.1600	8.1620	104.0193	103.9735	0.00
07/07/2005	R203 On 03-November-05			Bond Future	8.1900	8.1990	101.6405	101.5954	0.00
07/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	7032	7069	7032	7069	0.00
07/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	19042	19538	19042	19538	0.00
07/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	18525	18439	18525	18439	0.00
07/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	33173	33538	33173	33538	0.00
07/07/2005	R204 On 04-August-05			Bond Future	8.1500	8.1510	99.8615	99.8615	0.00
07/07/2005	R204 On 03-November-05			Bond Future	8.1800	8.1840	101.5824	101.5824	0.00
07/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	17304	17528	17304	17528	0.00
07/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	9443	9666	9443	9666	0.00
07/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	29734	29847	29734	29847	0.00
07/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	24556	24669	24556	24669	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2005	R207 On 04-August-05			Bond Future	8.1200	8.1170	93.1789	93.2108	0.00
07/07/2005	R207 On 03-November-05			Bond Future	8.1500	8.1460	94.7816	94.8132	0.00
07/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	1702	1847	1702	1847	0.00
07/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	11428	11254	11428	11254	0.00
07/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	5922	6071	5922	6071	0.00
07/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	17857	17690	17857	17690	0.00
08/07/2005	GOVI On 04-August-05			jGovi	222.0400	222.1430	222.0390	222.1430	17.00
08/07/2005	GOVI On 03-November-05			jGovi	225.9000	226.0120	225.9020	226.0120	0.00
08/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	18887	19788	18887	19788	0.00
08/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	38497	38358	38497	38358	0.00
08/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	24141	24731	24141	24731	0.00
08/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	45121	44611	45121	44611	0.00
08/07/2005	J152 On 28-February-06			jSwap	7.1300	7.1330	0.0036	0.0036	0.00
08/07/2005	J153 On 31-August-10			jSwap	7.6800	7.6740	0.0084	0.0079	0.00
08/07/2005	J157 On 15-September-15			jSwap	8.1200	8.1170	0.0449	0.0446	0.00
08/07/2005	J186 On 21-December-26			jSwap	7.7000	7.6840	0.0207	0.0189	0.00
08/07/2005	J194 On 28-February-08			jSwap	7.4100	7.3990	0.0025	0.0028	0.00
08/07/2005	J201 On 22-December-14			jSwap	8.1200	8.1120	0.0411	0.0405	0.00
08/07/2005	J203 On 15-September-17			jSwap	8.1200	8.1130	0.0498	0.0491	0.00
08/07/2005	J204 On 21-December-18			jSwap	8.1300	8.1260	0.0517	0.0513	0.00
08/07/2005	J207 On 15-January-20			jSwap	8.0600	8.0580	0.0948	0.0947	0.00
08/07/2005	JBAR On 16-March-05			jBar	6.9500	6.9540	0.0000	0.0000	0.00
08/07/2005	JFRA On 02-February-06			jFra	6.8800	6.8490	0.0169	0.0168	0.00
08/07/2005	JFRA On 01-February-07			jFra	7.7200	7.6490	0.0189	0.0187	500.00
08/07/2005	JFRA On 04-May-06			jFra	7.0400	6.9690	0.0173	0.0171	0.00
08/07/2005	JFRA On 03-May-07			jFra	7.9000	7.8380	0.0193	0.0192	0.00
08/07/2005	JFRA On 04-August-05			jFra	6.9600	6.9560	0.0171	0.0171	0.00
08/07/2005	JFRA On 03-August-06			jFra	7.2600	7.1780	0.0178	0.0176	0.00
08/07/2005	JFRA On 02-August-07			jFra	8.0200	8.0150	0.0196	0.0196	0.00
08/07/2005	JFRA On 03-November-05			jFra	6.8500	6.8180	0.0168	0.0167	0.00
08/07/2005	JFRA On 02-November-06			jFra	7.4800	7.4050	0.0183	0.0181	0.00
08/07/2005	JFRA On 01-November-07			jFra	8.1600	8.1450	0.0214	0.0214	0.00
08/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	659	631	659	631	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1559	1614	1559	1614	0.00
08/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2268	2183	2268	2183	0.00
08/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1742	1819	1742	1819	0.00
08/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1418	1332	1418	1332	0.00
08/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1317	1408	1317	1408	0.00
08/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2814	2735	2814	2735	0.00
08/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1844	1909	1844	1909	0.00
08/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	20	21	20	21	0.00
08/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	736	742	736	742	0.00
08/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1967	1860	1967	1860	0.00
08/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1333	1424	1333	1424	0.00
08/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3406	3407	3406	3407	0.00
08/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2145	2148	2145	2148	0.00
08/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	239	224	239	224	0.00
08/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1229	1283	1229	1283	0.00
08/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2486	2382	2486	2382	0.00
08/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1316	1390	1316	1390	0.00
08/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4089	4071	4089	4071	0.00
08/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2360	2376	2360	2376	0.00
08/07/2005	JN02 On 04-August-05			jNote	7.2500	7.1940	0.1337	0.1328	0.00
08/07/2005	JN02 On 03-November-05			jNote	7.3700	7.3220	0.1359	0.1350	0.00
08/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	997	822	997	822	0.00
08/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	5701	6468	5701	6468	0.00
08/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	5236	4854	5236	4854	0.00
08/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7558	8132	7558	8132	0.00
08/07/2005	JN05 On 04-August-05			jNote	7.8700	7.8060	0.3251	0.3230	0.00
08/07/2005	JN05 On 03-November-05			jNote	7.9500	7.8860	0.3277	0.3256	0.00
08/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	3924	3201	3924	3201	0.00
08/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	9464	11230	9464	11230	0.00
08/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	12590	11467	12590	11467	0.00
08/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	14695	16175	14695	16175	0.00
08/07/2005	JN10 On 04-August-05			jNote	8.1400	8.0890	0.5582	0.5558	0.00
08/07/2005	JN10 On 03-November-05			jNote	8.1900	8.1330	0.5596	0.5573	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	15712	13564	15712	13564	0.00
08/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	5844	7450	5844	7450	0.00
08/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	28634	26557	28634	26557	0.00
08/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	15720	17446	15720	17446	0.00
08/07/2005	JROD On 31-January-06			jRod	6.8000	6.8480	0.0084	0.0084	0.00
08/07/2005	JROD On 28-February-06			jRod	6.8200	6.8690	0.0081	0.0081	0.00
08/07/2005	JROD On 31-March-06			jRod	6.8500	6.8990	0.0078	0.0078	0.00
08/07/2005	JROD On 28-April-06			jRod	6.8400	6.8810	0.0107	0.0107	0.00
08/07/2005	JROD On 31-May-06			jRod	6.8700	6.9090	0.0103	0.0104	0.00
08/07/2005	JROD On 29-July-05			jRod	6.5400	6.6920	0.0018	0.0018	0.00
08/07/2005	JROD On 31-August-05			jRod	6.6400	6.7860	0.0016	0.0016	0.00
08/07/2005	JROD On 30-September-05			jRod	6.7100	6.8650	0.0014	0.0014	0.00
08/07/2005	JROD On 31-October-05			jRod	6.7500	6.8300	0.0032	0.0032	0.00
08/07/2005	JROD On 30-November-05			jRod	6.7700	6.8510	0.0030	0.0030	0.00
08/07/2005	JROD On 30-December-05			jRod	6.8000	6.8740	0.0029	0.0029	0.00
08/07/2005	R152 On 04-August-05			Bond Future	7.0400	7.0470	107.9696	107.9647	0.00
08/07/2005	R152 On 03-November-05			Bond Future	7.0700	7.0810	103.7486	103.7458	0.00
08/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3918	3869	3918	3869	0.00
08/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	1	1	1	1	0.00
08/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	395	389	395	389	0.00
08/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1399	1421	1399	1421	0.00
08/07/2005	R153 On 04-August-05			Bond Future	7.7000	7.6930	127.5899	127.6367	1.00
08/07/2005	R153 On 03-November-05			Bond Future	7.7500	7.7380	123.2013	123.2503	0.00
08/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	8756	9153	8756	9153	0.00
08/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	6560	6490	6560	6490	0.00
08/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	14693	15005	14693	15005	0.00
08/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	14649	14470	14649	14470	0.00
08/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	21580	21947	21580	21947	0.00
08/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	10458	10335	10458	10335	0.00
08/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	38097	38537	38097	38537	0.00
08/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	5206	5154	5206	5154	0.00
08/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	26374	26862	26374	26862	0.00
08/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	1132	1153	1132	1153	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	47868	48346	47868	48346	0.00
08/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	136	146	136	146	0.00
08/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	58804	59275	58804	59275	0.00
08/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	30	33	30	33	0.00
08/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	69689	70157	69689	70157	0.00
08/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	5	6	5	6	0.00
08/07/2005	R157 On 04-August-05			Bond Future	8.1200	8.1190	141.9792	142.0129	1.00
08/07/2005	R157 On 03-November-05			Bond Future	8.1700	8.1620	137.6055	137.6466	0.00
08/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	9320	9696	9320	9696	0.00
08/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	19745	19784	19745	19784	0.00
08/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	21845	22141	21845	22141	0.00
08/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	35693	35577	35693	35577	0.00
08/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	20388	20851	20388	20851	0.00
08/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	9737	9863	9737	9863	200.00
08/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	53149	53574	53149	53574	0.00
08/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	1658	1746	1658	1746	400.00
08/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	71872	72258	71872	72258	0.00
08/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	595	644	595	644	500.00
08/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	90853	91213	90853	91213	0.00
08/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	200	223	200	223	100.00
08/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	3145	3367	3145	3367	200.00
08/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	35097	34982	35097	34982	0.00
08/07/2005	R186 On 04-August-05			Bond Future	7.7600	7.7410	129.8315	130.0206	0.00
08/07/2005	R186 On 03-November-05			Bond Future	7.7700	7.7580	132.0713	132.2587	0.00
08/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	1147	1377	1147	1377	0.00
08/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	67364	65704	67364	65704	0.00
08/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	12151	12725	12151	12725	0.00
08/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	80078	78777	80078	78777	0.00
08/07/2005	R194 On 04-August-05			Bond Future	7.4100	7.3970	110.3612	110.3850	0.00
08/07/2005	R194 On 03-November-05			Bond Future	7.4600	7.4430	107.1937	107.2196	0.00
08/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	5138	5350	5138	5350	0.00
08/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	2930	2903	2930	2903	0.00
08/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	8030	8198	8030	8198	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	7059	6968	7059	6968	0.00
08/07/2005	R201 On 04-August-05			Bond Future	8.1400	8.1340	105.1018	105.1615	0.00
08/07/2005	R201 On 03-November-05			Bond Future	8.1900	8.1750	106.9121	106.9770	0.00
08/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	6449	6852	6449	6852	0.00
08/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	15988	15793	15988	15793	0.00
08/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	16144	16509	16144	16509	0.00
08/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	28235	27950	28235	27950	0.00
08/07/2005	R203 On 04-August-05			Bond Future	8.1700	8.1560	103.9429	104.0193	0.00
08/07/2005	R203 On 03-November-05			Bond Future	8.2000	8.1930	101.5653	101.6405	0.00
08/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	6568	7032	6568	7032	0.00
08/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	19342	19042	19342	19042	0.00
08/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	18108	18525	18108	18525	0.00
08/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	33508	33173	33508	33173	0.00
08/07/2005	R204 On 04-August-05			Bond Future	8.1600	8.1510	99.8216	99.8615	0.00
08/07/2005	R204 On 03-November-05			Bond Future	8.1900	8.1840	101.5431	101.5824	0.00
08/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	16837	17304	16837	17304	0.00
08/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	9375	9443	9375	9443	0.00
08/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	29407	29734	29407	29734	0.00
08/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	24622	24556	24622	24556	0.00
08/07/2005	R207 On 04-August-05			Bond Future	8.1200	8.1210	93.1709	93.1789	0.00
08/07/2005	R207 On 03-November-05			Bond Future	8.1500	8.1500	94.7737	94.7816	0.00
08/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	1614	1702	1614	1702	0.00
08/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	11420	11428	11420	11428	0.00
08/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	5854	5922	5854	5922	0.00
08/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	17868	17857	17868	17857	0.00
11/07/2005	GOVI On 04-August-05			jGovi	221.8400	222.0390	221.8410	222.0390	17.00
11/07/2005	GOVI On 03-November-05			jGovi	225.7100	225.9020	225.7090	225.9020	0.00
11/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	16619	18887	16619	18887	0.00
11/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	38209	38497	38209	38497	0.00
11/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	22947	24141	22947	24141	0.00
11/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	45857	45121	45857	45121	0.00
11/07/2005	J152 On 28-February-06			jSwap	7.1300	7.1340	0.0036	0.0036	0.00
11/07/2005	J153 On 31-August-10			jSwap	7.7000	7.6840	0.0092	0.0084	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2005	J157 On 15-September-15			jSwap	8.1400	8.1210	0.0462	0.0449	0.00
11/07/2005	J186 On 21-December-26			jSwap	7.7200	7.7010	0.0221	0.0207	0.00
11/07/2005	J194 On 28-February-08			jSwap	7.4300	7.4080	0.0020	0.0025	0.00
11/07/2005	J201 On 22-December-14			jSwap	8.1400	8.1220	0.0424	0.0411	0.00
11/07/2005	J203 On 15-September-17			jSwap	8.1400	8.1220	0.0513	0.0498	0.00
11/07/2005	J204 On 21-December-18			jSwap	8.1500	8.1310	0.0532	0.0517	0.00
11/07/2005	J207 On 15-January-20			jSwap	8.0800	8.0590	0.0965	0.0948	0.00
11/07/2005	JBAR On 16-March-05			jBar	6.9600	6.9540	0.0000	0.0000	0.00
11/07/2005	JFRA On 02-February-06			jFra	6.8900	6.8830	0.0169	0.0169	0.00
11/07/2005	JFRA On 01-February-07			jFra	7.7300	7.7150	0.0189	0.0189	500.00
11/07/2005	JFRA On 04-May-06			jFra	7.0400	7.0410	0.0173	0.0173	0.00
11/07/2005	JFRA On 03-May-07			jFra	7.9500	7.8970	0.0194	0.0193	0.00
11/07/2005	JFRA On 04-August-05			jFra	6.9700	6.9580	0.0171	0.0171	0.00
11/07/2005	JFRA On 03-August-06			jFra	7.2500	7.2590	0.0177	0.0178	0.00
11/07/2005	JFRA On 02-August-07			jFra	8.0400	8.0160	0.0197	0.0196	0.00
11/07/2005	JFRA On 03-November-05			jFra	6.8500	6.8460	0.0168	0.0168	0.00
11/07/2005	JFRA On 02-November-06			jFra	7.4700	7.4780	0.0183	0.0183	0.00
11/07/2005	JFRA On 01-November-07			jFra	8.2000	8.1580	0.0215	0.0214	0.00
11/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	656	659	656	659	0.00
11/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1545	1559	1545	1559	0.00
11/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2277	2268	2277	2268	0.00
11/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1724	1742	1724	1742	0.00
11/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1415	1418	1415	1418	0.00
11/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1307	1317	1307	1317	0.00
11/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2889	2814	2889	2814	0.00
11/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1779	1844	1779	1844	0.00
11/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	19	20	19	20	0.00
11/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	697	736	697	736	0.00
11/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1949	1967	1949	1967	0.00
11/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1336	1333	1336	1333	0.00
11/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3433	3406	3433	3406	0.00
11/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2116	2145	2116	2145	0.00
11/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	232	239	232	239	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1225	1229	1225	1229	0.00
11/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2463	2486	2463	2486	0.00
11/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1322	1316	1322	1316	0.00
11/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4150	4089	4150	4089	0.00
11/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2308	2360	2308	2360	0.00
11/07/2005	JN02 On 04-August-05			jNote	7.2500	7.2450	0.1338	0.1337	0.00
11/07/2005	JN02 On 03-November-05			jNote	7.3800	7.3740	0.1361	0.1359	0.00
11/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	911	997	911	997	0.00
11/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	5464	5701	5464	5701	0.00
11/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	5228	5236	5228	5236	0.00
11/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7385	7558	7385	7558	0.00
11/07/2005	JN05 On 04-August-05			jNote	7.8700	7.8660	0.3251	0.3251	0.00
11/07/2005	JN05 On 03-November-05			jNote	7.9500	7.9490	0.3277	0.3277	0.00
11/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	3615	3924	3615	3924	0.00
11/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	9071	9464	9071	9464	0.00
11/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	12417	12590	12417	12590	0.00
11/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	14521	14695	14521	14695	0.00
11/07/2005	JN10 On 04-August-05			jNote	8.1400	8.1440	0.5582	0.5582	0.00
11/07/2005	JN10 On 03-November-05			jNote	8.1900	8.1890	0.5596	0.5596	0.00
11/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	15140	15712	15140	15712	0.00
11/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	5340	5844	5340	5844	0.00
11/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	28327	28634	28327	28634	0.00
11/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	15480	15720	15480	15720	0.00
11/07/2005	JROD On 31-January-06			jRod	6.8500	6.7980	0.0084	0.0084	0.00
11/07/2005	JROD On 28-February-06			jRod	6.8700	6.8200	0.0081	0.0081	0.00
11/07/2005	JROD On 31-March-06			jRod	6.9000	6.8500	0.0078	0.0078	0.00
11/07/2005	JROD On 28-April-06			jRod	6.8800	6.8440	0.0106	0.0107	0.00
11/07/2005	JROD On 31-May-06			jRod	6.9100	6.8730	0.0103	0.0103	0.00
11/07/2005	JROD On 29-July-05			jRod	6.6800	6.5410	0.0018	0.0018	0.00
11/07/2005	JROD On 31-August-05			jRod	6.7800	6.6370	0.0016	0.0016	0.00
11/07/2005	JROD On 30-September-05			jRod	6.8600	6.7140	0.0014	0.0014	0.00
11/07/2005	JROD On 31-October-05			jRod	6.8300	6.7540	0.0032	0.0032	0.00
11/07/2005	JROD On 30-November-05			jRod	6.8500	6.7740	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
11/07/2005	JROD On 30-December-05			jRod	6.8700	6.7980	0.0029	0.0029	0.00
11/07/2005	R152 On 04-August-05			Bond Future	7.0600	7.0380	107.9592	107.9696	0.00
11/07/2005	R152 On 03-November-05			Bond Future	7.0900	7.0720	103.7418	103.7486	0.00
11/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3813	3918	3813	3918	0.00
11/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	1	1	1	1	0.00
11/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	365	395	365	395	0.00
11/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1438	1399	1438	1399	0.00
11/07/2005	R153 On 04-August-05			Bond Future	7.7200	7.7030	127.4964	127.5899	1.00
11/07/2005	R153 On 03-November-05			Bond Future	7.7700	7.7490	123.1077	123.2013	0.00
11/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	7818	8756	7818	8756	0.00
11/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	6557	6560	6557	6560	0.00
11/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	14037	14693	14037	14693	0.00
11/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	14928	14649	14928	14649	0.00
11/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	20815	21580	20815	21580	0.00
11/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	10629	10458	10629	10458	0.00
11/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	37203	38097	37203	38097	0.00
11/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	5247	5206	5247	5206	0.00
11/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	25317	26374	25317	26374	0.00
11/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	1010	1132	1010	1132	0.00
11/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	46898	47868	46898	47868	0.00
11/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	101	136	101	136	0.00
11/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	57859	58804	57859	58804	0.00
11/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	19	30	19	30	0.00
11/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	68751	69689	68751	69689	0.00
11/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	3	5	3	5	0.00
11/07/2005	R157 On 04-August-05			Bond Future	8.1400	8.1230	141.8107	141.9792	1.00
11/07/2005	R157 On 03-November-05			Bond Future	8.1900	8.1670	137.4327	137.6055	0.00
11/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	7937	9320	7937	9320	0.00
11/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	20047	19745	20047	19745	0.00
11/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	20754	21845	20754	21845	0.00
11/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	36330	35693	36330	35693	0.00
11/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	18558	20388	18558	20388	0.00
11/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	9592	9737	9592	9737	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
11/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	51254	53149	51254	53149	0.00
11/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	1447	1658	1447	1658	400.00
11/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	70068	71872	70068	71872	0.00
11/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	476	595	476	595	500.00
11/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	89113	90853	89113	90853	0.00
11/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	145	200	145	200	100.00
11/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	2402	3145	2402	3145	200.00
11/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	36038	35097	36038	35097	0.00
11/07/2005	R186 On 04-August-05			Bond Future	7.7700	7.7560	129.6429	129.8315	0.00
11/07/2005	R186 On 03-November-05			Bond Future	7.7900	7.7730	131.8842	132.0713	0.00
11/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	773	1147	773	1147	0.00
11/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	68877	67364	68877	67364	0.00
11/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	11363	12151	11363	12151	0.00
11/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	81160	80078	81160	80078	0.00
11/07/2005	R194 On 04-August-05			Bond Future	7.4300	7.4070	110.3113	110.3612	0.00
11/07/2005	R194 On 03-November-05			Bond Future	7.4800	7.4550	107.1484	107.1937	0.00
11/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	4627	5138	4627	5138	0.00
11/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	2918	2930	2918	2930	0.00
11/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7698	8030	7698	8030	0.00
11/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	7180	7059	7180	7059	0.00
11/07/2005	R201 On 04-August-05			Bond Future	8.1600	8.1430	104.9693	105.1018	0.00
11/07/2005	R201 On 03-November-05			Bond Future	8.2100	8.1850	106.7760	106.9121	0.00
11/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	5429	6449	5429	6449	0.00
11/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	16293	15988	16293	15988	0.00
11/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	15308	16144	15308	16144	0.00
11/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	28760	28235	28760	28235	0.00
11/07/2005	R203 On 04-August-05			Bond Future	8.1900	8.1660	103.7905	103.9429	0.00
11/07/2005	R203 On 03-November-05			Bond Future	8.2200	8.2030	101.4153	101.5653	0.00
11/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	5464	6568	5464	6568	0.00
11/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	19763	19342	19763	19342	0.00
11/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	17184	18108	17184	18108	0.00
11/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	34084	33508	34084	33508	0.00
11/07/2005	R204 On 04-August-05			Bond Future	8.1800	8.1560	99.6621	99.8216	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2005	R204 On 03-November-05			Bond Future	8.2100	8.1890	101.3858	101.5431	0.00
11/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	15182	16837	15182	16837	0.00
11/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	9314	9375	9314	9375	0.00
11/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	28219	29407	28219	29407	0.00
11/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	25006	24622	25006	24622	0.00
11/07/2005	R207 On 04-August-05			Bond Future	8.1400	8.1220	93.0115	93.1709	0.00
11/07/2005	R207 On 03-November-05			Bond Future	8.1700	8.1510	94.6162	94.7737	0.00
11/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	1098	1614	1098	1614	0.00
11/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	12498	11420	12498	11420	0.00
11/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	5223	5854	5223	5854	0.00
11/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	18812	17868	18812	17868	0.00
12/07/2005	GOVI On 04-August-05			jGovi	222.7500	221.8410	222.7480	221.8410	17.00
12/07/2005	GOVI On 03-November-05			jGovi	226.6000	225.7090	226.6020	225.7090	0.00
12/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	19732	16619	19732	16619	0.00
12/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	32252	38209	32252	38209	0.00
12/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	26549	22947	26549	22947	0.00
12/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	40529	45857	40529	45857	0.00
12/07/2005	J152 On 28-February-06			jSwap	7.1500	7.1330	0.0035	0.0036	0.00
12/07/2005	J153 On 31-August-10			jSwap	7.6400	7.7020	0.0063	0.0092	0.00
12/07/2005	J157 On 15-September-15			jSwap	8.0700	8.1400	0.0412	0.0462	0.00
12/07/2005	J186 On 21-December-26			jSwap	7.6300	7.7150	0.0138	0.0221	0.00
12/07/2005	J194 On 28-February-08			jSwap	7.3600	7.4250	0.0038	0.0020	0.00
12/07/2005	J201 On 22-December-14			jSwap	8.0600	8.1410	0.0373	0.0424	0.00
12/07/2005	J203 On 15-September-17			jSwap	8.0700	8.1410	0.0458	0.0513	0.00
12/07/2005	J204 On 21-December-18			jSwap	8.0800	8.1500	0.0473	0.0532	0.00
12/07/2005	J207 On 15-January-20			jSwap	8.0100	8.0780	0.0905	0.0965	0.00
12/07/2005	JBAR On 16-March-05			jBar	7.0000	6.9610	0.0000	0.0000	0.00
12/07/2005	JFRA On 02-February-06			jFra	6.8800	6.8870	0.0169	0.0169	0.00
12/07/2005	JFRA On 01-February-07			jFra	7.6300	7.7260	0.0187	0.0189	500.00
12/07/2005	JFRA On 04-May-06			jFra	7.0000	7.0440	0.0172	0.0173	0.00
12/07/2005	JFRA On 03-May-07			jFra	7.7900	7.9540	0.0191	0.0194	0.00
12/07/2005	JFRA On 04-August-05			jFra	7.0200	6.9730	0.0172	0.0171	0.00
12/07/2005	JFRA On 03-August-06			jFra	7.2000	7.2500	0.0176	0.0177	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2005	JFRA On 02-August-07			jFra	7.9500	8.0390	0.0194	0.0197	0.00
12/07/2005	JFRA On 03-November-05			jFra	6.8300	6.8450	0.0167	0.0168	0.00
12/07/2005	JFRA On 02-November-06			jFra	7.4200	7.4660	0.0182	0.0183	0.00
12/07/2005	JFRA On 01-November-07			jFra	8.0600	8.2010	0.0212	0.0215	0.00
12/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	642	656	642	656	0.00
12/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1562	1545	1562	1545	0.00
12/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2154	2277	2154	2277	0.00
12/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1829	1724	1829	1724	0.00
12/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1359	1415	1359	1415	0.00
12/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1357	1307	1357	1307	0.00
12/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2661	2889	2661	2889	0.00
12/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1954	1779	1954	1779	0.00
12/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	27	19	27	19	0.00
12/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	603	697	603	697	0.00
12/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1874	1949	1874	1949	0.00
12/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1393	1336	1393	1336	0.00
12/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3304	3433	3304	3433	0.00
12/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2211	2116	2211	2116	0.00
12/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	219	232	219	232	0.00
12/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1256	1225	1256	1225	0.00
12/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2394	2463	2394	2463	0.00
12/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1366	1322	1366	1322	0.00
12/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3937	4150	3937	4150	0.00
12/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2458	2308	2458	2308	0.00
12/07/2005	JN02 On 04-August-05			jNote	7.2100	7.2530	0.1330	0.1338	0.00
12/07/2005	JN02 On 03-November-05			jNote	7.3200	7.3830	0.1350	0.1361	0.00
12/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	686	911	686	911	0.00
12/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6095	5464	6095	5464	0.00
12/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4700	5228	4700	5228	0.00
12/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8031	7385	8031	7385	0.00
12/07/2005	JN05 On 04-August-05			jNote	7.8000	7.8680	0.3227	0.3251	0.00
12/07/2005	JN05 On 03-November-05			jNote	7.8700	7.9490	0.3250	0.3277	0.00
12/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	2569	3615	2569	3615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	10971	9071	10971	9071	0.00
12/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	10909	12417	10909	12417	0.00
12/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	16238	14521	16238	14521	0.00
12/07/2005	JN10 On 04-August-05			jNote	8.0800	8.1430	0.5551	0.5582	0.00
12/07/2005	JN10 On 03-November-05			jNote	8.1200	8.1880	0.5563	0.5596	0.00
12/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	12108	15140	12108	15140	0.00
12/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	6886	5340	6886	5340	0.00
12/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	25423	28327	25423	28327	0.00
12/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	17541	15480	17541	15480	0.00
12/07/2005	JROD On 31-January-06			jRod	6.8600	6.8450	0.0083	0.0084	0.00
12/07/2005	JROD On 28-February-06			jRod	6.8900	6.8680	0.0079	0.0081	0.00
12/07/2005	JROD On 31-March-06			jRod	6.9200	6.8990	0.0077	0.0078	0.00
12/07/2005	JROD On 28-April-06			jRod	6.9000	6.8830	0.0105	0.0106	0.00
12/07/2005	JROD On 31-May-06			jRod	6.9300	6.9140	0.0101	0.0103	0.00
12/07/2005	JROD On 29-July-05			jRod	6.6800	6.6840	0.0019	0.0018	0.00
12/07/2005	JROD On 31-August-05			jRod	6.7800	6.7770	0.0016	0.0016	0.00
12/07/2005	JROD On 30-September-05			jRod	6.8900	6.8610	0.0013	0.0014	0.00
12/07/2005	JROD On 31-October-05			jRod	6.8500	6.8300	0.0031	0.0032	0.00
12/07/2005	JROD On 30-November-05			jRod	6.8800	6.8510	0.0029	0.0030	0.00
12/07/2005	JROD On 30-December-05			jRod	6.9000	6.8720	0.0028	0.0029	0.00
12/07/2005	R152 On 04-August-05			Bond Future	7.1000	7.0570	107.9365	107.9592	0.00
12/07/2005	R152 On 03-November-05			Bond Future	7.1300	7.0940	103.7318	103.7418	0.00
12/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3587	3813	3587	3813	0.00
12/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	1	1	1	1	0.00
12/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	334	365	334	365	0.00
12/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1506	1438	1506	1438	0.00
12/07/2005	R153 On 04-August-05			Bond Future	7.6400	7.7230	127.8671	127.4964	1.00
12/07/2005	R153 On 03-November-05			Bond Future	7.6900	7.7700	123.4642	123.1077	0.00
12/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	9791	7818	9791	7818	0.00
12/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	4823	6557	4823	6557	0.00
12/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	15812	14037	15812	14037	0.00
12/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	13138	14928	13138	14928	0.00
12/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	22996	20815	22996	20815	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	9245	10629	9245	10629	0.00
12/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	39993	37203	39993	37203	0.00
12/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	4472	5247	4472	5247	0.00
12/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	28632	25317	28632	25317	0.00
12/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	618	1010	618	1010	0.00
12/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	50556	46898	50556	46898	0.00
12/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	51	101	51	101	0.00
12/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	61555	57859	61555	57859	0.00
12/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	9	19	9	19	0.00
12/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	72457	68751	72457	68751	0.00
12/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	1	3	1	3	0.00
12/07/2005	R157 On 04-August-05			Bond Future	8.0600	8.1430	142.4957	141.8107	1.00
12/07/2005	R157 On 03-November-05			Bond Future	8.1100	8.1880	138.1074	137.4327	0.00
12/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	22725	18558	22725	18558	0.00
12/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	6909	9592	6909	9592	200.00
12/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	23607	20754	23607	20754	0.00
12/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	32435	36330	32435	36330	0.00
12/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	10407	7937	10407	7937	0.00
12/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	15667	20047	15667	20047	0.00
12/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	57526	51254	57526	51254	0.00
12/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	870	1447	870	1447	400.00
12/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	76703	70068	76703	70068	0.00
12/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	261	476	261	476	500.00
12/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	95890	89113	95890	89113	0.00
12/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	73	145	73	145	100.00
12/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	3417	2402	3417	2402	200.00
12/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	30204	36038	30204	36038	0.00
12/07/2005	R186 On 04-August-05			Bond Future	7.6900	7.7710	130.6666	129.6429	0.00
12/07/2005	R186 On 03-November-05			Bond Future	7.7000	7.7880	132.9371	131.8842	0.00
12/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	1293	773	1293	773	0.00
12/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	59159	68877	59159	68877	0.00
12/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	13850	11363	13850	11363	0.00
12/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	73118	81160	73118	81160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2005	R194 On 04-August-05			Bond Future	7.3500	7.4280	110.4968	110.3113	0.00
12/07/2005	R194 On 03-November-05			Bond Future	7.3800	7.4760	107.3493	107.1484	0.00
12/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	5692	4627	5692	4627	0.00
12/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	2127	2918	2127	2918	0.00
12/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	8743	7698	8743	7698	0.00
12/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	6216	7180	6216	7180	0.00
12/07/2005	R201 On 04-August-05			Bond Future	8.0800	8.1630	105.5073	104.9693	0.00
12/07/2005	R201 On 03-November-05			Bond Future	8.1200	8.2060	107.3414	106.7760	0.00
12/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	7249	5429	7249	5429	0.00
12/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	12732	16293	12732	16293	0.00
12/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	17654	15308	17654	15308	0.00
12/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	25452	28760	25452	28760	0.00
12/07/2005	R203 On 04-August-05			Bond Future	8.1100	8.1860	104.3714	103.7905	0.00
12/07/2005	R203 On 03-November-05			Bond Future	8.1400	8.2230	102.0172	101.4153	0.00
12/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	7259	5464	7259	5464	0.00
12/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	15748	19763	15748	19763	0.00
12/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	19625	17184	19625	17184	0.00
12/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	30506	34084	30506	34084	0.00
12/07/2005	R204 On 04-August-05			Bond Future	8.1000	8.1760	100.2779	99.6621	0.00
12/07/2005	R204 On 03-November-05			Bond Future	8.1300	8.2090	102.0168	101.3858	0.00
12/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	18779	15182	18779	15182	0.00
12/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	6753	9314	6753	9314	0.00
12/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	31581	28219	31581	28219	0.00
12/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	22058	25006	22058	25006	0.00
12/07/2005	R207 On 04-August-05			Bond Future	8.0700	8.1420	93.6192	93.0115	0.00
12/07/2005	R207 On 03-November-05			Bond Future	8.0900	8.1710	95.2406	94.6162	0.00
12/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	2511	1098	2511	1098	0.00
12/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	7834	12498	7834	12498	0.00
12/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	7385	5223	7385	5223	0.00
12/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	14731	18812	14731	18812	0.00
13/07/2005	GOVI On 04-August-05			jGovi	221.4600	222.7480	221.4550	222.7480	17.00
13/07/2005	GOVI On 03-November-05			jGovi	225.3500	226.6020	225.3490	226.6020	0.00
13/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	14191	19732	14191	19732	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	39641	32252	39641	32252	0.00
13/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	21268	26549	21268	26549	0.00
13/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	47778	40529	47778	40529	0.00
13/07/2005	J152 On 28-February-06			jSwap	7.1500	7.1460	0.0034	0.0035	0.00
13/07/2005	J153 On 31-August-10			jSwap	7.7300	7.6370	0.0103	0.0063	0.00
13/07/2005	J157 On 15-September-15			jSwap	8.1800	8.0680	0.0487	0.0412	0.00
13/07/2005	J186 On 21-December-26			jSwap	7.7500	7.6330	0.0254	0.0138	0.00
13/07/2005	J194 On 28-February-08			jSwap	7.4400	7.3590	0.0015	0.0038	0.00
13/07/2005	J201 On 22-December-14			jSwap	8.1800	8.0620	0.0447	0.0373	0.00
13/07/2005	J203 On 15-September-17			jSwap	8.1800	8.0690	0.0545	0.0458	0.00
13/07/2005	J204 On 21-December-18			jSwap	8.1900	8.0760	0.0565	0.0473	0.00
13/07/2005	J207 On 15-January-20			jSwap	8.1200	8.0070	0.0999	0.0905	0.00
13/07/2005	JBAR On 16-March-05			jBar	7.0000	6.9960	0.0000	0.0000	0.00
13/07/2005	JFRA On 02-February-06			jFra	6.9000	6.8750	0.0169	0.0169	0.00
13/07/2005	JFRA On 01-February-07			jFra	7.6900	7.6330	0.0188	0.0187	500.00
13/07/2005	JFRA On 04-May-06			jFra	7.0300	7.0010	0.0172	0.0172	0.00
13/07/2005	JFRA On 03-May-07			jFra	7.9300	7.7890	0.0194	0.0191	0.00
13/07/2005	JFRA On 04-August-05			jFra	7.0300	7.0150	0.0172	0.0172	0.00
13/07/2005	JFRA On 03-August-06			jFra	7.2200	7.1960	0.0177	0.0176	0.00
13/07/2005	JFRA On 02-August-07			jFra	8.0100	7.9470	0.0196	0.0194	0.00
13/07/2005	JFRA On 03-November-05			jFra	6.8500	6.8270	0.0168	0.0167	0.00
13/07/2005	JFRA On 02-November-06			jFra	7.4300	7.4200	0.0182	0.0182	0.00
13/07/2005	JFRA On 01-November-07			jFra	8.1800	8.0630	0.0215	0.0212	0.00
13/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	665	642	665	642	0.00
13/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1516	1562	1516	1562	0.00
13/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2230	2154	2230	2154	0.00
13/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1758	1829	1758	1829	0.00
13/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1398	1359	1398	1359	0.00
13/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1314	1357	1314	1357	0.00
13/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2848	2661	2848	2661	0.00
13/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1804	1954	1804	1954	0.00
13/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	29	27	29	27	0.00
13/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	570	603	570	603	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1905	1874	1905	1874	0.00
13/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1364	1393	1364	1393	0.00
13/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3388	3304	3388	3304	0.00
13/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2143	2211	2143	2211	0.00
13/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	232	219	232	219	0.00
13/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1208	1256	1208	1256	0.00
13/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2401	2394	2401	2394	0.00
13/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1358	1366	1358	1366	0.00
13/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4117	3937	4117	3937	0.00
13/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2325	2458	2325	2458	0.00
13/07/2005	JN02 On 04-August-05			jNote	7.2500	7.2070	0.1337	0.1330	0.00
13/07/2005	JN02 On 03-November-05			jNote	7.3700	7.3190	0.1358	0.1350	0.00
13/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	800	686	800	686	0.00
13/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	5470	6095	5470	6095	0.00
13/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	5032	4700	5032	4700	0.00
13/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7513	8031	7513	8031	0.00
13/07/2005	JN05 On 04-August-05			jNote	7.8700	7.7970	0.3253	0.3227	0.00
13/07/2005	JN05 On 03-November-05			jNote	7.9500	7.8710	0.3278	0.3250	0.00
13/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	3437	2569	3437	2569	0.00
13/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	8728	10971	8728	10971	0.00
13/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	12319	10909	12319	10909	0.00
13/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	14382	16238	14382	16238	0.00
13/07/2005	JN10 On 04-August-05			jNote	8.1600	8.0760	0.5592	0.5551	0.00
13/07/2005	JN10 On 03-November-05			jNote	8.2100	8.1150	0.5608	0.5563	0.00
13/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	15554	12108	15554	12108	0.00
13/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	4591	6886	4591	6886	0.00
13/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	28912	25423	28912	25423	0.00
13/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	14769	17541	14769	17541	0.00
13/07/2005	JROD On 31-January-06			jRod	6.8700	6.8630	0.0082	0.0083	0.00
13/07/2005	JROD On 28-February-06			jRod	6.9000	6.8860	0.0079	0.0079	0.00
13/07/2005	JROD On 31-March-06			jRod	6.9300	6.9200	0.0076	0.0077	0.00
13/07/2005	JROD On 28-April-06			jRod	6.9100	6.9000	0.0104	0.0105	0.00
13/07/2005	JROD On 31-May-06			jRod	6.9400	6.9330	0.0100	0.0101	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2005	JROD On 29-July-05			jRod	6.6800	6.6820	0.0019	0.0019	0.00
13/07/2005	JROD On 31-August-05			jRod	6.7800	6.7830	0.0016	0.0016	0.00
13/07/2005	JROD On 30-September-05			jRod	6.8800	6.8860	0.0014	0.0013	0.00
13/07/2005	JROD On 31-October-05			jRod	6.8600	6.8520	0.0031	0.0031	0.00
13/07/2005	JROD On 30-November-05			jRod	6.8800	6.8770	0.0029	0.0029	0.00
13/07/2005	JROD On 30-December-05			jRod	6.9100	6.8990	0.0027	0.0028	0.00
13/07/2005	R152 On 04-August-05			Bond Future	7.1300	7.0980	107.9178	107.9365	0.00
13/07/2005	R152 On 03-November-05			Bond Future	7.1800	7.1260	103.7162	103.7318	0.00
13/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3400	3587	3400	3587	0.00
13/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	1	1	1	1	0.00
13/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	290	334	290	334	0.00
13/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1618	1506	1618	1506	0.00
13/07/2005	R153 On 04-August-05			Bond Future	7.7500	7.6438	127.3610	127.8671	1.00
13/07/2005	R153 On 03-November-05			Bond Future	7.8000	7.6901	122.9920	123.4642	0.00
13/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	6814	9791	6814	9791	0.00
13/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	6908	4823	6908	4823	0.00
13/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	13344	15812	13344	15812	0.00
13/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	15392	13138	15392	13138	0.00
13/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	19985	22996	19985	22996	0.00
13/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	10956	9245	10956	9245	0.00
13/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	36191	39993	36191	39993	0.00
13/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	5392	4472	5392	4472	0.00
13/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	23953	28632	23953	28632	0.00
13/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	1000	618	1000	618	0.00
13/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	45531	50556	45531	50556	0.00
13/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	88	51	88	51	0.00
13/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	56501	61555	56501	61555	0.00
13/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	15	9	15	9	0.00
13/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	67397	72457	67397	72457	0.00
13/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	2	1	2	1	0.00
13/07/2005	R157 On 04-August-05			Bond Future	8.1800	8.0619	141.4830	142.4957	1.00
13/07/2005	R157 On 03-November-05			Bond Future	8.2300	8.1062	137.1290	138.1074	0.00
13/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	6319	10407	6319	10407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	21706	15667	21706	15667	0.00
13/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	19265	23607	19265	23607	0.00
13/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	37878	32435	37878	32435	0.00
13/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	16055	22725	16055	22725	0.00
13/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	10366	6909	10366	6909	200.00
13/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	48011	57526	48011	57526	0.00
13/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	1482	870	1482	870	400.00
13/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	66778	76703	66778	76703	0.00
13/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	463	261	463	261	500.00
13/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	85823	95890	85823	95890	0.00
13/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	132	73	132	73	100.00
13/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	1683	3417	1683	3417	200.00
13/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	38597	30204	38597	30204	0.00
13/07/2005	R186 On 04-August-05			Bond Future	7.8100	7.6900	129.2168	130.6666	0.00
13/07/2005	R186 On 03-November-05			Bond Future	7.8200	7.7040	131.4618	132.9371	0.00
13/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	462	1293	462	1293	0.00
13/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	72826	59159	72826	59159	0.00
13/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	10200	13850	10200	13850	0.00
13/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	84221	73118	84221	73118	0.00
13/07/2005	R194 On 04-August-05			Bond Future	7.4500	7.3500	110.2542	110.4968	0.00
13/07/2005	R194 On 03-November-05			Bond Future	7.5000	7.3830	107.1074	107.3493	0.00
13/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	4149	5692	4149	5692	0.00
13/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	3010	2127	3010	2127	0.00
13/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7424	8743	7424	8743	0.00
13/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	7316	6216	7316	6216	0.00
13/07/2005	R201 On 04-August-05			Bond Future	8.2000	8.0820	104.7116	105.5073	0.00
13/07/2005	R201 On 03-November-05			Bond Future	8.2400	8.1190	106.5368	107.3414	0.00
13/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	4250	7249	4250	7249	0.00
13/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	17691	12732	17691	12732	0.00
13/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	14169	17654	14169	17654	0.00
13/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	30013	25452	30013	25452	0.00
13/07/2005	R203 On 04-August-05			Bond Future	8.2300	8.1100	103.4562	104.3714	0.00
13/07/2005	R203 On 03-November-05			Bond Future	8.2700	8.1430	101.0938	102.0172	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	4111	7259	4111	7259	0.00
13/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	21753	15748	21753	15748	0.00
13/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	15712	19625	15712	19625	0.00
13/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	35827	30506	35827	30506	0.00
13/07/2005	R204 On 04-August-05			Bond Future	8.2200	8.0990	99.3206	100.2779	0.00
13/07/2005	R204 On 03-November-05			Bond Future	8.2500	8.1290	101.0490	102.0168	0.00
13/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	12757	18779	12757	18779	0.00
13/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	10305	6753	10305	6753	0.00
13/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	26228	31581	26228	31581	0.00
13/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	26384	22058	26384	22058	0.00
13/07/2005	R207 On 04-August-05			Bond Future	8.1900	8.0660	92.6622	93.6192	0.00
13/07/2005	R207 On 03-November-05			Bond Future	8.2200	8.0920	94.2709	95.2406	0.00
13/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	523	2511	523	2511	0.00
13/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	15416	7834	15416	7834	0.00
13/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	4152	7385	4152	7385	0.00
13/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	21194	14731	21194	14731	0.00
14/07/2005	GOVI On 04-August-05			jGovi	221.6600	221.4550	221.6570	221.4550	17.00
14/07/2005	GOVI On 03-November-05			jGovi	225.5500	225.3490	225.5520	225.3490	0.00
14/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	14371	14191	14371	14191	0.00
14/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	37801	39641	37801	39641	0.00
14/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	21911	21268	21911	21268	0.00
14/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	46391	47778	46391	47778	0.00
14/07/2005	J152 On 28-February-06			jSwap	7.1600	7.1540	0.0033	0.0034	0.00
14/07/2005	J153 On 31-August-10			jSwap	7.7200	7.7270	0.0100	0.0103	0.00
14/07/2005	J157 On 15-September-15			jSwap	8.1600	8.1750	0.0474	0.0487	0.00
14/07/2005	J186 On 21-December-26			jSwap	7.7200	7.7480	0.0228	0.0254	0.00
14/07/2005	J194 On 28-February-08			jSwap	7.4400	7.4440	0.0017	0.0015	0.00
14/07/2005	J201 On 22-December-14			jSwap	8.1600	8.1770	0.0435	0.0447	0.00
14/07/2005	J203 On 15-September-17			jSwap	8.1600	8.1810	0.0530	0.0545	0.00
14/07/2005	J204 On 21-December-18			jSwap	8.1700	8.1920	0.0550	0.0565	0.00
14/07/2005	J207 On 15-January-20			jSwap	8.1000	8.1180	0.0983	0.0999	0.00
14/07/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
14/07/2005	JFRA On 02-February-06			jFra	6.9100	6.9030	0.0169	0.0169	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2005	JFRA On 01-February-07			jFra	7.7000	7.6930	0.0188	0.0188	500.00
14/07/2005	JFRA On 04-May-06			jFra	7.0400	7.0340	0.0173	0.0172	0.00
14/07/2005	JFRA On 03-May-07			jFra	7.9500	7.9270	0.0194	0.0194	0.00
14/07/2005	JFRA On 04-August-05			jFra	7.0300	7.0290	0.0172	0.0172	0.00
14/07/2005	JFRA On 03-August-06			jFra	7.2400	7.2210	0.0177	0.0177	0.00
14/07/2005	JFRA On 02-August-07			jFra	8.1000	8.0090	0.0198	0.0196	0.00
14/07/2005	JFRA On 03-November-05			jFra	6.8500	6.8520	0.0168	0.0168	0.00
14/07/2005	JFRA On 02-November-06			jFra	7.4500	7.4260	0.0182	0.0182	0.00
14/07/2005	JFRA On 01-November-07			jFra	8.2800	8.1820	0.0217	0.0215	0.00
14/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	667	665	667	665	0.00
14/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1506	1516	1506	1516	0.00
14/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2234	2230	2234	2230	0.00
14/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1752	1758	1752	1758	0.00
14/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1407	1398	1407	1398	0.00
14/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1301	1314	1301	1314	0.00
14/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2871	2848	2871	2848	0.00
14/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1783	1804	1783	1804	0.00
14/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	26	29	26	29	0.00
14/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	575	570	575	570	0.00
14/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1923	1905	1923	1905	0.00
14/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1345	1364	1345	1364	0.00
14/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3510	3388	3510	3388	0.00
14/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2051	2143	2051	2143	0.00
14/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	227	232	227	232	0.00
14/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1215	1208	1215	1208	0.00
14/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2432	2401	2432	2401	0.00
14/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1333	1358	1333	1358	0.00
14/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4260	4117	4260	4117	0.00
14/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2225	2325	2225	2325	0.00
14/07/2005	JN02 On 04-August-05			jNote	7.2600	7.2470	0.1338	0.1337	0.00
14/07/2005	JN02 On 03-November-05			jNote	7.3800	7.3650	0.1361	0.1358	0.00
14/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	791	800	791	800	0.00
14/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	5314	5470	5314	5470	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	5157	5032	5157	5032	0.00
14/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7292	7513	7292	7513	0.00
14/07/2005	JN05 On 04-August-05			jNote	7.9100	7.8720	0.3266	0.3253	0.00
14/07/2005	JN05 On 03-November-05			jNote	7.9900	7.9500	0.3291	0.3278	0.00
14/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	3882	3437	3882	3437	0.00
14/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	7641	8728	7641	8728	0.00
14/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	13029	12319	13029	12319	0.00
14/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	13484	14382	13484	14382	0.00
14/07/2005	JN10 On 04-August-05			jNote	8.1900	8.1600	0.5605	0.5592	0.00
14/07/2005	JN10 On 03-November-05			jNote	8.2400	8.2070	0.5617	0.5608	0.00
14/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	16993	15554	16993	15554	0.00
14/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	3725	4591	3725	4591	0.00
14/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	29997	28912	29997	28912	0.00
14/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	13904	14769	13904	14769	0.00
14/07/2005	JROD On 31-January-06			jRod	6.8800	6.8700	0.0082	0.0082	0.00
14/07/2005	JROD On 28-February-06			jRod	6.9000	6.8950	0.0078	0.0079	0.00
14/07/2005	JROD On 31-March-06			jRod	6.9400	6.9300	0.0076	0.0076	0.00
14/07/2005	JROD On 28-April-06			jRod	6.9100	6.9090	0.0104	0.0104	0.00
14/07/2005	JROD On 31-May-06			jRod	6.9400	6.9440	0.0100	0.0100	0.00
14/07/2005	JROD On 29-July-05			jRod	6.6800	6.6790	0.0019	0.0019	0.00
14/07/2005	JROD On 31-August-05			jRod	6.7700	6.7750	0.0016	0.0016	0.00
14/07/2005	JROD On 30-September-05			jRod	6.8800	6.8840	0.0014	0.0014	0.00
14/07/2005	JROD On 31-October-05			jRod	6.8600	6.8550	0.0031	0.0031	0.00
14/07/2005	JROD On 30-November-05			jRod	6.8900	6.8840	0.0028	0.0029	0.00
14/07/2005	JROD On 30-December-05			jRod	6.9200	6.9080	0.0027	0.0027	0.00
14/07/2005	R152 On 04-August-05			Bond Future	7.1200	7.1320	107.9227	107.9178	0.00
14/07/2005	R152 On 03-November-05			Bond Future	7.1600	7.1760	103.7200	103.7162	0.00
14/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3449	3400	3449	3400	0.00
14/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	1	1	1	1	0.00
14/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	297	290	297	290	0.00
14/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1588	1618	1588	1618	0.00
14/07/2005	R153 On 04-August-05			Bond Future	7.7400	7.7520	127.4124	127.3610	1.00
14/07/2005	R153 On 03-November-05			Bond Future	7.7900	7.7960	123.0410	122.9920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	6917	6814	6917	6814	0.00
14/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	6497	6908	6497	6908	0.00
14/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	13518	13344	13518	13344	0.00
14/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	15077	15392	15077	15392	0.00
14/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	20216	19985	20216	19985	0.00
14/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	10697	10956	10697	10956	0.00
14/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	36518	36191	36518	36191	0.00
14/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	5230	5392	5230	5392	0.00
14/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	24334	23953	24334	23953	0.00
14/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	868	1000	868	1000	0.00
14/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	46025	45531	46025	45531	0.00
14/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	68	88	68	88	0.00
14/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	57010	56501	57010	56501	0.00
14/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	11	15	11	15	0.00
14/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	67909	67397	67909	67397	0.00
14/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	1	2	1	2	0.00
14/07/2005	R157 On 04-August-05			Bond Future	8.1600	8.1820	141.6593	141.4830	1.00
14/07/2005	R157 On 03-November-05			Bond Future	8.2000	8.2250	137.3012	137.1290	0.00
14/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	16794	16055	16794	16055	0.00
14/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	9342	10366	9342	10366	200.00
14/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	19850	19265	19850	19265	0.00
14/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	36740	37878	36740	37878	0.00
14/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	6632	6319	6632	6319	0.00
14/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	20256	21706	20256	21706	0.00
14/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	49503	48011	49503	48011	0.00
14/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	1211	1482	1211	1482	400.00
14/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	68435	66778	68435	66778	0.00
14/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	357	463	357	463	500.00
14/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	87549	85823	87549	85823	0.00
14/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	96	132	96	132	100.00
14/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	1755	1683	1755	1683	200.00
14/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	36905	38597	36905	38597	0.00
14/07/2005	R186 On 04-August-05			Bond Future	7.7800	7.8050	129.5299	129.2168	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2005	R186 On 03-November-05			Bond Future	7.8000	7.8220	131.7846	131.4618	0.00
14/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	502	462	502	462	0.00
14/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	69736	72826	69736	72826	0.00
14/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	10790	10200	10790	10200	0.00
14/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	81583	84221	81583	84221	0.00
14/07/2005	R194 On 04-August-05			Bond Future	7.4400	7.4520	110.2804	110.2542	0.00
14/07/2005	R194 On 03-November-05			Bond Future	7.4800	7.4950	107.1333	107.1074	0.00
14/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	4215	4149	4215	4149	0.00
14/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	2814	3010	2814	3010	0.00
14/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7523	7424	7523	7424	0.00
14/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	7156	7316	7156	7316	0.00
14/07/2005	R201 On 04-August-05			Bond Future	8.1800	8.2020	104.8503	104.7116	0.00
14/07/2005	R201 On 03-November-05			Bond Future	8.2200	8.2430	106.6725	106.5368	0.00
14/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	4475	4250	4475	4250	0.00
14/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	16529	17691	16529	17691	0.00
14/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	14617	14169	14617	14169	0.00
14/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	29104	30013	29104	30013	0.00
14/07/2005	R203 On 04-August-05			Bond Future	8.2100	8.2300	103.6156	103.4562	0.00
14/07/2005	R203 On 03-November-05			Bond Future	8.2500	8.2660	101.2506	101.0938	0.00
14/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	4336	4111	4336	4111	0.00
14/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	20383	21753	20383	21753	0.00
14/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	16217	15712	16217	15712	0.00
14/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	34763	35827	34763	35827	0.00
14/07/2005	R204 On 04-August-05			Bond Future	8.2000	8.2190	99.4792	99.3206	0.00
14/07/2005	R204 On 03-November-05			Bond Future	8.2300	8.2520	101.2133	101.0490	0.00
14/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	13369	12757	13369	12757	0.00
14/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	9330	10305	9330	10305	0.00
14/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	26961	26228	26961	26228	0.00
14/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	25474	26384	25474	26384	0.00
14/07/2005	R207 On 04-August-05			Bond Future	8.1700	8.1860	92.8287	92.6622	0.00
14/07/2005	R207 On 03-November-05			Bond Future	8.1900	8.2150	94.4433	94.2709	0.00
14/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	656	523	656	523	0.00
14/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	13884	15416	13884	15416	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	4587	4152	4587	4152	0.00
14/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	19905	21194	19905	21194	0.00
15/07/2005	GOVI On 04-August-05			jGovi	222.0700	221.6570	222.0690	221.6570	17.00
15/07/2005	GOVI On 03-November-05			jGovi	225.9700	225.5520	225.9670	225.5520	0.00
15/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	15331	14371	15331	14371	0.00
15/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	34641	37801	34641	37801	0.00
15/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	23426	21911	23426	21911	0.00
15/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	43756	46391	43756	46391	0.00
15/07/2005	J152 On 28-February-06			jSwap	7.1600	7.1610	0.0033	0.0033	0.00
15/07/2005	J153 On 31-August-10			jSwap	7.6900	7.7180	0.0087	0.0100	0.00
15/07/2005	J157 On 15-September-15			jSwap	8.1200	8.1560	0.0445	0.0474	0.00
15/07/2005	J186 On 21-December-26			jSwap	7.6800	7.7220	0.0188	0.0228	0.00
15/07/2005	J194 On 28-February-08			jSwap	7.4100	7.4360	0.0025	0.0017	0.00
15/07/2005	J201 On 22-December-14			jSwap	8.1200	8.1580	0.0409	0.0435	0.00
15/07/2005	J203 On 15-September-17			jSwap	8.1200	8.1620	0.0501	0.0530	0.00
15/07/2005	J204 On 21-December-18			jSwap	8.1300	8.1720	0.0515	0.0550	0.00
15/07/2005	J207 On 15-January-20			jSwap	8.7300	8.0990	0.1485	0.0983	0.00
15/07/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
15/07/2005	JFRA On 02-February-06			jFra	6.8900	6.9080	0.0169	0.0169	0.00
15/07/2005	JFRA On 01-February-07			jFra	7.6900	7.6970	0.0188	0.0188	500.00
15/07/2005	JFRA On 04-May-06			jFra	7.0300	7.0430	0.0172	0.0173	0.00
15/07/2005	JFRA On 03-May-07			jFra	7.9300	7.9450	0.0194	0.0194	0.00
15/07/2005	JFRA On 04-August-05			jFra	7.0200	7.0260	0.0172	0.0172	0.00
15/07/2005	JFRA On 03-August-06			jFra	7.2400	7.2360	0.0177	0.0177	0.00
15/07/2005	JFRA On 02-August-07			jFra	7.9700	8.0970	0.0195	0.0198	0.00
15/07/2005	JFRA On 03-November-05			jFra	6.8300	6.8470	0.0168	0.0168	0.00
15/07/2005	JFRA On 02-November-06			jFra	7.4400	7.4490	0.0182	0.0182	0.00
15/07/2005	JFRA On 01-November-07			jFra	8.1500	8.2750	0.0214	0.0217	0.00
15/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	652	667	652	667	0.00
15/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1525	1506	1525	1506	0.00
15/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2216	2234	2216	2234	0.00
15/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1764	1752	1764	1752	0.00
15/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1392	1407	1392	1407	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1311	1301	1311	1301	0.00
15/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2845	2871	2845	2871	0.00
15/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1799	1783	1799	1783	0.00
15/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	22	26	22	26	0.00
15/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	584	575	584	575	0.00
15/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1920	1923	1920	1923	0.00
15/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1344	1345	1344	1345	0.00
15/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3331	3510	3331	3510	0.00
15/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2180	2051	2180	2051	0.00
15/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	217	227	217	227	0.00
15/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1237	1215	1237	1215	0.00
15/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2410	2432	2410	2432	0.00
15/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1345	1333	1345	1333	0.00
15/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4070	4260	4070	4260	0.00
15/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2352	2225	2352	2225	0.00
15/07/2005	JN02 On 04-August-05			jNote	7.2400	7.2550	0.1337	0.1338	0.00
15/07/2005	JN02 On 03-November-05			jNote	7.3600	7.3840	0.1357	0.1361	0.00
15/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	705	791	705	791	0.00
15/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	5425	5314	5425	5314	0.00
15/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4929	5157	4929	5157	0.00
15/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7523	7292	7523	7292	0.00
15/07/2005	JN05 On 04-August-05			jNote	7.8700	7.9090	0.3251	0.3266	0.00
15/07/2005	JN05 On 03-November-05			jNote	7.9400	7.9890	0.3276	0.3291	0.00
15/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	3091	3882	3091	3882	0.00
15/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	8672	7641	8672	7641	0.00
15/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	12085	13029	12085	13029	0.00
15/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	14396	13484	14396	13484	0.00
15/07/2005	JN10 On 04-August-05			jNote	8.1400	8.1940	0.5581	0.5605	0.00
15/07/2005	JN10 On 03-November-05			jNote	8.1800	8.2360	0.5594	0.5617	0.00
15/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	14299	16993	14299	16993	0.00
15/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	4636	3725	4636	3725	0.00
15/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	27806	29997	27806	29997	0.00
15/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	15230	13904	15230	13904	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2005	JROD On 31-January-06			jRod	6.8300	6.8790	0.0082	0.0082	0.00
15/07/2005	JROD On 28-February-06			jRod	6.8500	6.9040	0.0078	0.0078	0.00
15/07/2005	JROD On 31-March-06			jRod	6.8900	6.9360	0.0076	0.0076	0.00
15/07/2005	JROD On 28-April-06			jRod	6.8700	6.9110	0.0104	0.0104	0.00
15/07/2005	JROD On 31-May-06			jRod	6.9000	6.9420	0.0101	0.0100	0.00
15/07/2005	JROD On 29-July-05			jRod	6.5300	6.6770	0.0019	0.0019	0.00
15/07/2005	JROD On 31-August-05			jRod	6.6200	6.7730	0.0017	0.0016	0.00
15/07/2005	JROD On 30-September-05			jRod	6.7300	6.8800	0.0014	0.0014	0.00
15/07/2005	JROD On 31-October-05			jRod	6.7800	6.8550	0.0031	0.0031	0.00
15/07/2005	JROD On 30-November-05			jRod	6.8100	6.8880	0.0029	0.0028	0.00
15/07/2005	JROD On 30-December-05			jRod	6.8400	6.9180	0.0027	0.0027	0.00
15/07/2005	R152 On 04-August-05			Bond Future	7.1000	7.1230	107.9349	107.9227	0.00
15/07/2005	R152 On 03-November-05			Bond Future	7.1300	7.1640	103.7296	103.7200	0.00
15/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3570	3449	3570	3449	0.00
15/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	1	1	1	1	0.00
15/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	319	297	319	297	0.00
15/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1513	1588	1513	1588	0.00
15/07/2005	R153 On 04-August-05			Bond Future	7.7100	7.7410	127.5572	127.4124	1.00
15/07/2005	R153 On 03-November-05			Bond Future	7.7500	7.7850	123.1879	123.0410	0.00
15/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	7523	6917	7523	6917	0.00
15/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	5655	6497	5655	6497	0.00
15/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	14184	13518	14184	13518	0.00
15/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	14273	15077	14273	15077	0.00
15/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	21053	20216	21053	20216	0.00
15/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	10065	10697	10065	10697	0.00
15/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	37623	36518	37623	36518	0.00
15/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	4865	5230	4865	5230	0.00
15/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	25580	24334	25580	24334	0.00
15/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	666	868	666	868	0.00
15/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	47450	46025	47450	46025	0.00
15/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	45	68	45	68	0.00
15/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	58453	57010	58453	57010	0.00
15/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	6	11	6	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	69357	67909	69357	67909	0.00
15/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	1	1	1	1	0.00
15/07/2005	R157 On 04-August-05			Bond Future	8.1200	8.1610	142.0045	141.6593	1.00
15/07/2005	R157 On 03-November-05			Bond Future	8.1600	8.2040	137.6549	137.3012	0.00
15/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	18636	16794	18636	16794	0.00
15/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	7732	9342	7732	9342	200.00
15/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	21225	19850	21225	19850	0.00
15/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	34578	36740	34578	36740	0.00
15/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	7572	6632	7572	6632	0.00
15/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	17744	20256	17744	20256	0.00
15/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	52612	49503	52612	49503	0.00
15/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	868	1211	868	1211	400.00
15/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	71766	68435	71766	68435	0.00
15/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	236	357	236	357	500.00
15/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	90964	87549	90964	87549	0.00
15/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	58	96	58	96	100.00
15/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	2056	1755	2056	1755	200.00
15/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	33754	36905	33754	36905	0.00
15/07/2005	R186 On 04-August-05			Bond Future	7.7400	7.7800	130.0458	129.5299	0.00
15/07/2005	R186 On 03-November-05			Bond Future	7.7600	7.7960	132.2963	131.7846	0.00
15/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	627	502	627	502	0.00
15/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	64701	69736	64701	69736	0.00
15/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	11855	10790	11855	10790	0.00
15/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	77532	81583	77532	81583	0.00
15/07/2005	R194 On 04-August-05			Bond Future	7.4100	7.4410	110.3541	110.2804	0.00
15/07/2005	R194 On 03-November-05			Bond Future	7.4500	7.4830	107.2066	107.1333	0.00
15/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	4562	4215	4562	4215	0.00
15/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	2425	2814	2425	2814	0.00
15/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7871	7523	7871	7523	0.00
15/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	6771	7156	6771	7156	0.00
15/07/2005	R201 On 04-August-05			Bond Future	8.1400	8.1810	105.1217	104.8503	0.00
15/07/2005	R201 On 03-November-05			Bond Future	8.1800	8.2220	106.9446	106.6725	0.00
15/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	5156	4475	5156	4475	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	14496	16529	14496	16529	0.00
15/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	15645	14617	15645	14617	0.00
15/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	27411	29104	27411	29104	0.00
15/07/2005	R203 On 04-August-05			Bond Future	8.1700	8.2090	103.9277	103.6156	0.00
15/07/2005	R203 On 03-November-05			Bond Future	8.2000	8.2450	101.5578	101.2506	0.00
15/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	5033	4336	5033	4336	0.00
15/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	17960	20383	17960	20383	0.00
15/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	17346	16217	17346	16217	0.00
15/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	32821	34763	32821	34763	0.00
15/07/2005	R204 On 04-August-05			Bond Future	8.1500	8.1990	99.8455	99.4792	0.00
15/07/2005	R204 On 03-November-05			Bond Future	8.1800	8.2310	101.5824	101.2133	0.00
15/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	15262	13369	15262	13369	0.00
15/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	7560	9330	7560	9330	0.00
15/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	28812	26961	28812	26961	0.00
15/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	23633	25474	23633	25474	0.00
15/07/2005	R207 On 04-August-05			Bond Future	8.1200	8.1650	93.2188	92.8287	0.00
15/07/2005	R207 On 03-November-05			Bond Future	8.1400	8.1930	94.8447	94.4433	0.00
15/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	1205	656	1205	656	0.00
15/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	10531	13884	10531	13884	0.00
15/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	5797	4587	5797	4587	0.00
15/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	17101	19905	17101	19905	0.00
18/07/2005	GOVI On 04-August-05			jGovi	221.8800	222.0690	221.8810	222.0690	17.00
18/07/2005	GOVI On 03-November-05			jGovi	225.7800	225.9670	225.7760	225.9670	0.00
18/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	12903	15331	12903	15331	0.00
18/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	34093	34641	34093	34641	0.00
18/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	22227	23426	22227	23426	0.00
18/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	44467	43756	44467	43756	0.00
18/07/2005	J152 On 28-February-06			jSwap	7.1600	7.1620	0.0033	0.0033	0.00
18/07/2005	J153 On 31-August-10			jSwap	7.7100	7.6900	0.0095	0.0087	0.00
18/07/2005	J157 On 15-September-15			jSwap	8.1400	8.1160	0.0459	0.0445	0.00
18/07/2005	J186 On 21-December-26			jSwap	7.7000	7.6820	0.0202	0.0188	0.00
18/07/2005	J194 On 28-February-08			jSwap	7.4300	7.4090	0.0020	0.0025	0.00
18/07/2005	J201 On 22-December-14			jSwap	8.1300	8.1180	0.0419	0.0409	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2005	J203 On 15-September-17			jSwap	8.1400	8.1240	0.0511	0.0501	0.00
18/07/2005	J204 On 21-December-18			jSwap	8.1500	8.1280	0.0530	0.0515	0.00
18/07/2005	J207 On 15-January-20			jSwap	8.7500	8.7310	0.0647	0.1485	0.00
18/07/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
18/07/2005	JFRA On 02-February-06			jFra	6.8900	6.8940	0.0169	0.0169	0.00
18/07/2005	JFRA On 01-February-07			jFra	7.6700	7.6850	0.0188	0.0188	500.00
18/07/2005	JFRA On 04-May-06			jFra	7.0300	7.0330	0.0172	0.0172	0.00
18/07/2005	JFRA On 03-May-07			jFra	7.9100	7.9280	0.0193	0.0194	0.00
18/07/2005	JFRA On 04-August-05			jFra	7.0200	7.0210	0.0172	0.0172	0.00
18/07/2005	JFRA On 03-August-06			jFra	7.2200	7.2350	0.0177	0.0177	0.00
18/07/2005	JFRA On 02-August-07			jFra	8.0400	7.9710	0.0196	0.0195	0.00
18/07/2005	JFRA On 03-November-05			jFra	6.8300	6.8340	0.0167	0.0168	0.00
18/07/2005	JFRA On 02-November-06			jFra	7.4300	7.4350	0.0182	0.0182	0.00
18/07/2005	JFRA On 01-November-07			jFra	8.2100	8.1540	0.0216	0.0214	0.00
18/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	638	652	638	652	0.00
18/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1530	1525	1530	1525	0.00
18/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2197	2216	2197	2216	0.00
18/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1771	1764	1771	1764	0.00
18/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1377	1392	1377	1392	0.00
18/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1311	1311	1311	1311	0.00
18/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2814	2845	2814	2845	0.00
18/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1814	1799	1814	1799	0.00
18/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	17	22	17	22	0.00
18/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	575	584	575	584	0.00
18/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1893	1920	1893	1920	0.00
18/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1354	1344	1354	1344	0.00
18/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3415	3331	3415	3331	0.00
18/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2107	2180	2107	2180	0.00
18/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	206	217	206	217	0.00
18/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1245	1237	1245	1237	0.00
18/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2393	2410	2393	2410	0.00
18/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1348	1345	1348	1345	0.00
18/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4145	4070	4145	4070	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2290	2352	2290	2352	0.00
18/07/2005	JN02 On 04-August-05			jNote	7.2400	7.2440	0.1335	0.1337	0.00
18/07/2005	JN02 On 03-November-05			jNote	7.3600	7.3590	0.1356	0.1357	0.00
18/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	544	705	544	705	0.00
18/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	5432	5425	5432	5425	0.00
18/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4832	4929	4832	4929	0.00
18/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7461	7523	7461	7523	0.00
18/07/2005	JN05 On 04-August-05			jNote	7.8700	7.8650	0.3254	0.3251	0.00
18/07/2005	JN05 On 03-November-05			jNote	7.9500	7.9440	0.3279	0.3276	0.00
18/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	2827	3091	2827	3091	0.00
18/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	8036	8672	8036	8672	0.00
18/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	12079	12085	12079	12085	0.00
18/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	14019	14396	14019	14396	0.00
18/07/2005	JN10 On 04-August-05			jNote	8.1600	8.1410	0.5589	0.5581	0.00
18/07/2005	JN10 On 03-November-05			jNote	8.2000	8.1840	0.5603	0.5594	0.00
18/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	14452	14299	14452	14299	0.00
18/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	3696	4636	3696	4636	0.00
18/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	28211	27806	28211	27806	0.00
18/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	14480	15230	14480	15230	0.00
18/07/2005	JROD On 31-January-06			jRod	6.8800	6.8290	0.0082	0.0082	0.00
18/07/2005	JROD On 28-February-06			jRod	6.9000	6.8530	0.0078	0.0078	0.00
18/07/2005	JROD On 31-March-06			jRod	6.9300	6.8850	0.0076	0.0076	0.00
18/07/2005	JROD On 28-April-06			jRod	6.9100	6.8720	0.0104	0.0104	0.00
18/07/2005	JROD On 31-May-06			jRod	6.9400	6.9010	0.0101	0.0101	0.00
18/07/2005	JROD On 29-July-05			jRod	6.6700	6.5250	0.0019	0.0019	0.00
18/07/2005	JROD On 31-August-05			jRod	6.7600	6.6230	0.0017	0.0017	0.00
18/07/2005	JROD On 30-September-05			jRod	6.8700	6.7290	0.0014	0.0014	0.00
18/07/2005	JROD On 31-October-05			jRod	6.8500	6.7780	0.0031	0.0031	0.00
18/07/2005	JROD On 30-November-05			jRod	6.8800	6.8100	0.0029	0.0029	0.00
18/07/2005	JROD On 30-December-05			jRod	6.9100	6.8410	0.0027	0.0027	0.00
18/07/2005	R152 On 04-August-05			Bond Future	7.1200	7.1010	107.9266	107.9349	0.00
18/07/2005	R152 On 03-November-05			Bond Future	7.1600	7.1330	103.7228	103.7296	0.00
18/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3487	3570	3487	3570	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	0	1	0	1	0.00
18/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	293	319	293	319	0.00
18/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1555	1513	1555	1513	0.00
18/07/2005	R153 On 04-August-05			Bond Future	7.7300	7.7100	127.4637	127.5572	1.00
18/07/2005	R153 On 03-November-05			Bond Future	7.7700	7.7520	123.0899	123.1879	0.00
18/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	6512	7523	6512	7523	0.00
18/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	5578	5655	5578	5655	0.00
18/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	13501	14184	13501	14184	0.00
18/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	14570	14273	14570	14273	0.00
18/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	20254	21053	20254	21053	0.00
18/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	10245	10065	10245	10065	0.00
18/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	36686	37623	36686	37623	0.00
18/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	4908	4865	4908	4865	0.00
18/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	24515	25580	24515	25580	0.00
18/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	535	666	535	666	0.00
18/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	46496	47450	46496	47450	0.00
18/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	25	45	25	45	0.00
18/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	57515	58453	57515	58453	0.00
18/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	3	6	3	6	0.00
18/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	68422	69357	68422	69357	0.00
18/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	0	1	0	1	0.00
18/07/2005	R157 On 04-August-05			Bond Future	8.1400	8.1200	141.8359	142.0045	1.00
18/07/2005	R157 On 03-November-05			Bond Future	8.1800	8.1610	137.4820	137.6549	0.00
18/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	6106	7572	6106	7572	0.00
18/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	17963	17744	17963	17744	0.00
18/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	20122	21225	20122	21225	0.00
18/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	35205	34578	35205	34578	0.00
18/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	16648	18636	16648	18636	0.00
18/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	7430	7732	7430	7732	200.00
18/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	50726	52612	50726	52612	0.00
18/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	667	868	667	868	400.00
18/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	69998	71766	69998	71766	0.00
18/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	153	236	153	236	500.00

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18/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	89251	90964	89251	90964	0.00
18/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	31	58	31	58	100.00
18/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	1383	2056	1383	2056	200.00
18/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	34767	33754	34767	33754	0.00
18/07/2005	R186 On 04-August-05			Bond Future	7.7500	7.7390	129.8567	130.0458	0.00
18/07/2005	R186 On 03-November-05			Bond Future	7.7700	7.7550	132.1087	132.2963	0.00
18/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	345	627	345	627	0.00
18/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	66310	64701	66310	64701	0.00
18/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	11053	11855	11053	11855	0.00
18/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	78605	77532	78605	77532	0.00
18/07/2005	R194 On 04-August-05			Bond Future	7.4300	7.4100	110.3065	110.3541	0.00
18/07/2005	R194 On 03-November-05			Bond Future	7.4700	7.4490	107.1570	107.2066	0.00
18/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	4023	4562	4023	4562	0.00
18/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	2361	2425	2361	2425	0.00
18/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7513	7871	7513	7871	0.00
18/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	6909	6771	6909	6771	0.00
18/07/2005	R201 On 04-August-05			Bond Future	8.1600	8.1400	105.0223	105.1217	0.00
18/07/2005	R201 On 03-November-05			Bond Future	8.2000	8.1800	106.8473	106.9446	0.00
18/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	4189	5156	4189	5156	0.00
18/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	14523	14496	14523	14496	0.00
18/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	14961	15645	14961	15645	0.00
18/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	27700	27411	27700	27411	0.00
18/07/2005	R203 On 04-August-05			Bond Future	8.1800	8.1680	103.8133	103.9277	0.00
18/07/2005	R203 On 03-November-05			Bond Future	8.2200	8.2040	101.4453	101.5578	0.00
18/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	4009	5033	4009	5033	0.00
18/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	18079	17960	18079	17960	0.00
18/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	16569	17346	16569	17346	0.00
18/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	33169	32821	33169	32821	0.00
18/07/2005	R204 On 04-August-05			Bond Future	8.1700	8.1530	99.6860	99.8455	0.00
18/07/2005	R204 On 03-November-05			Bond Future	8.2100	8.1840	101.4173	101.5824	0.00
18/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	13464	15262	13464	15262	0.00
18/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	7357	7560	7357	7560	0.00
18/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	27566	28812	27566	28812	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	24039	23633	24039	23633	0.00
18/07/2005	R207 On 04-August-05			Bond Future	8.1400	8.1160	93.0274	93.2188	0.00
18/07/2005	R207 On 03-November-05			Bond Future	8.1700	8.1420	94.6476	94.8447	0.00
18/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	675	1205	675	1205	0.00
18/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	11916	10531	11916	10531	0.00
18/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	5031	5797	5031	5797	0.00
18/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	18306	17101	18306	17101	0.00
19/07/2005	GOVI On 04-August-05			jGovi	221.3500	221.8810	221.3540	221.8810	17.00
19/07/2005	GOVI On 03-November-05			jGovi	225.2400	225.7760	225.2390	225.7760	0.00
19/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	10551	12903	10551	12903	0.00
19/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	37011	34093	37011	34093	0.00
19/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	20018	22227	20018	22227	0.00
19/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	47628	44467	47628	44467	0.00
19/07/2005	J152 On 28-February-06			jSwap	7.1600	7.1630	0.0033	0.0033	0.00
19/07/2005	J153 On 31-August-10			jSwap	7.7700	7.7080	0.0124	0.0095	0.00
19/07/2005	J157 On 15-September-15			jSwap	8.1700	8.1350	0.0484	0.0459	0.00
19/07/2005	J186 On 21-December-26			jSwap	7.7300	7.6960	0.0237	0.0202	0.00
19/07/2005	J194 On 28-February-08			jSwap	7.4800	7.4260	0.0006	0.0020	0.00
19/07/2005	J201 On 22-December-14			jSwap	8.1700	8.1320	0.0443	0.0419	0.00
19/07/2005	J203 On 15-September-17			jSwap	8.1800	8.1370	0.0540	0.0511	0.00
19/07/2005	J204 On 21-December-18			jSwap	8.1800	8.1470	0.0557	0.0530	0.00
19/07/2005	J207 On 15-January-20			jSwap	8.7900	8.7540	0.0674	0.0647	0.00
19/07/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
19/07/2005	JFRA On 02-February-06			jFra	6.9300	6.8860	0.0170	0.0169	0.00
19/07/2005	JFRA On 01-February-07			jFra	7.7500	7.6740	0.0190	0.0188	500.00
19/07/2005	JFRA On 04-May-06			jFra	7.0800	7.0270	0.0173	0.0172	0.00
19/07/2005	JFRA On 03-May-07			jFra	7.9900	7.9090	0.0195	0.0193	0.00
19/07/2005	JFRA On 04-August-05			jFra	7.0300	7.0220	0.0172	0.0172	0.00
19/07/2005	JFRA On 03-August-06			jFra	7.2900	7.2200	0.0179	0.0177	0.00
19/07/2005	JFRA On 02-August-07			jFra	8.1400	8.0350	0.0199	0.0196	0.00
19/07/2005	JFRA On 03-November-05			jFra	6.8700	6.8260	0.0169	0.0167	0.00
19/07/2005	JFRA On 02-November-06			jFra	7.5100	7.4270	0.0184	0.0182	0.00
19/07/2005	JFRA On 01-November-07			jFra	8.3100	8.2060	0.0218	0.0216	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	674	638	674	638	0.00
19/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1463	1530	1463	1530	0.00
19/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2294	2197	2294	2197	0.00
19/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1685	1771	1685	1771	0.00
19/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1438	1377	1438	1377	0.00
19/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1250	1311	1250	1311	0.00
19/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2920	2814	2920	2814	0.00
19/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1732	1814	1732	1814	0.00
19/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	15	17	15	17	0.00
19/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	567	575	567	575	0.00
19/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1991	1893	1991	1893	0.00
19/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1274	1354	1274	1354	0.00
19/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3563	3415	3563	3415	0.00
19/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1999	2107	1999	2107	0.00
19/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	232	206	232	206	0.00
19/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1156	1245	1156	1245	0.00
19/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2505	2393	2505	2393	0.00
19/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1269	1348	1269	1348	0.00
19/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4313	4145	4313	4145	0.00
19/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2175	2290	2175	2290	0.00
19/07/2005	JN02 On 04-August-05			jNote	7.2900	7.2350	0.1344	0.1335	0.00
19/07/2005	JN02 On 03-November-05			jNote	7.4300	7.3570	0.1368	0.1356	0.00
19/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	706	544	706	544	0.00
19/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	4584	5432	4584	5432	0.00
19/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	5357	4832	5357	4832	0.00
19/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	6742	7461	6742	7461	0.00
19/07/2005	JN05 On 04-August-05			jNote	7.9500	7.8740	0.3279	0.3254	0.00
19/07/2005	JN05 On 03-November-05			jNote	8.0300	7.9530	0.3305	0.3279	0.00
19/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	3834	2827	3834	2827	0.00
19/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	6022	8036	6022	8036	0.00
19/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	13571	12079	13571	12079	0.00
19/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	12338	14019	12338	14019	0.00
19/07/2005	JN10 On 04-August-05			jNote	8.2200	8.1570	0.5614	0.5589	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2005	JN10 On 03-November-05			jNote	8.2600	8.2010	0.5627	0.5603	0.00
19/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	17269	14452	17269	14452	0.00
19/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	2446	3696	2446	3696	0.00
19/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	30630	28211	30630	28211	0.00
19/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	12787	14480	12787	14480	0.00
19/07/2005	JROD On 31-January-06			jRod	6.8800	6.8770	0.0082	0.0082	0.00
19/07/2005	JROD On 28-February-06			jRod	6.9000	6.9010	0.0078	0.0078	0.00
19/07/2005	JROD On 31-March-06			jRod	6.9300	6.9330	0.0076	0.0076	0.00
19/07/2005	JROD On 28-April-06			jRod	6.9100	6.9080	0.0104	0.0104	0.00
19/07/2005	JROD On 31-May-06			jRod	6.9400	6.9380	0.0101	0.0101	0.00
19/07/2005	JROD On 29-July-05			jRod	6.6700	6.6710	0.0019	0.0019	0.00
19/07/2005	JROD On 31-August-05			jRod	6.7600	6.7610	0.0017	0.0017	0.00
19/07/2005	JROD On 30-September-05			jRod	6.8700	6.8680	0.0014	0.0014	0.00
19/07/2005	JROD On 31-October-05			jRod	6.8500	6.8490	0.0031	0.0031	0.00
19/07/2005	JROD On 30-November-05			jRod	6.8800	6.8830	0.0029	0.0029	0.00
19/07/2005	JROD On 30-December-05			jRod	6.9100	6.9140	0.0027	0.0027	0.00
19/07/2005	R152 On 04-August-05			Bond Future	7.1200	7.1160	107.9222	107.9266	0.00
19/07/2005	R152 On 03-November-05			Bond Future	7.1700	7.1550	103.7178	103.7228	0.00
19/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3443	3487	3443	3487	0.00
19/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	0	0	0	0	0.00
19/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	277	293	277	293	0.00
19/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1590	1555	1590	1555	0.00
19/07/2005	R153 On 04-August-05			Bond Future	7.8000	7.7300	127.1327	127.4637	1.00
19/07/2005	R153 On 03-November-05			Bond Future	7.8500	7.7740	122.7566	123.0899	0.00
19/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	4734	6512	4734	6512	0.00
19/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	7111	5578	7111	5578	0.00
19/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	11854	13501	11854	13501	0.00
19/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	16257	14570	16257	14570	0.00
19/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	18202	20254	18202	20254	0.00
19/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	11527	10245	11527	10245	0.00
19/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	34034	36686	34034	36686	0.00
19/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	5589	4908	5589	4908	0.00
19/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	21406	24515	21406	24515	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	736	535	736	535	0.00
19/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	43195	46496	43195	46496	0.00
19/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	35	25	35	25	0.00
19/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	54206	57515	54206	57515	0.00
19/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	4	3	4	3	0.00
19/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	65112	68422	65112	68422	0.00
19/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
19/07/2005	R157 On 04-August-05			Bond Future	8.1800	8.1400	141.4997	141.8359	1.00
19/07/2005	R157 On 03-November-05			Bond Future	8.2200	8.1820	137.1372	137.4820	0.00
19/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	14272	16648	14272	16648	0.00
19/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	8415	7430	8415	7430	200.00
19/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	18583	20122	18583	20122	0.00
19/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	37114	35205	37114	35205	0.00
19/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	4763	6106	4763	6106	0.00
19/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	19983	17963	19983	17963	0.00
19/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	47442	50726	47442	50726	0.00
19/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	745	667	745	667	400.00
19/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	66648	69998	66648	69998	0.00
19/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	166	153	166	153	500.00
19/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	85890	89251	85890	89251	0.00
19/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	32	31	32	31	100.00
19/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	933	1383	933	1383	200.00
19/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	37679	34767	37679	34767	0.00
19/07/2005	R186 On 04-August-05			Bond Future	7.7900	7.7540	129.4170	129.8567	0.00
19/07/2005	R186 On 03-November-05			Bond Future	7.8100	7.7700	131.6603	132.1087	0.00
19/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	196	345	196	345	0.00
19/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	70558	66310	70558	66310	0.00
19/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	9943	11053	9943	11053	0.00
19/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	81978	78605	81978	78605	0.00
19/07/2005	R194 On 04-August-05			Bond Future	7.4900	7.4300	110.1617	110.3065	0.00
19/07/2005	R194 On 03-November-05			Bond Future	7.5400	7.4720	107.0082	107.1570	0.00
19/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	3135	4023	3135	4023	0.00
19/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	2921	2361	2921	2361	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	6735	7513	6735	7513	0.00
19/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	7619	6909	7619	6909	0.00
19/07/2005	R201 On 04-August-05			Bond Future	8.2000	8.1550	104.7578	105.0223	0.00
19/07/2005	R201 On 03-November-05			Bond Future	8.2400	8.1950	106.5820	106.8473	0.00
19/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	3211	4189	3211	4189	0.00
19/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	16190	14523	16190	14523	0.00
19/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	13802	14961	13802	14961	0.00
19/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	29194	27700	29194	27700	0.00
19/07/2005	R203 On 04-August-05			Bond Future	8.2200	8.1830	103.5093	103.8133	0.00
19/07/2005	R203 On 03-November-05			Bond Future	8.2600	8.2190	101.1386	101.4453	0.00
19/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	3010	4009	3010	4009	0.00
19/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	20121	18079	20121	18079	0.00
19/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	15260	16569	15260	16569	0.00
19/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	34927	33169	34927	33169	0.00
19/07/2005	R204 On 04-August-05			Bond Future	8.2100	8.1730	99.4078	99.6860	0.00
19/07/2005	R204 On 03-November-05			Bond Future	8.2400	8.2050	101.1350	101.4173	0.00
19/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	11555	13464	11555	13464	0.00
19/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	8230	7357	8230	7357	0.00
19/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	25963	27566	25963	27566	0.00
19/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	25259	24039	25259	24039	0.00
19/07/2005	R207 On 04-August-05			Bond Future	8.1700	8.1400	92.7810	93.0274	0.00
19/07/2005	R207 On 03-November-05			Bond Future	8.2000	8.1670	94.3963	94.6476	0.00
19/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	358	675	358	675	0.00
19/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	14062	11916	14062	11916	0.00
19/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	4257	5031	4257	5031	0.00
19/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	20045	18306	20045	18306	0.00
20/07/2005	GOVI On 04-August-05			jGovi	221.3400	221.3540	221.3430	221.3540	17.00
20/07/2005	GOVI On 03-November-05			jGovi	225.2300	225.2390	225.2290	225.2390	0.00
20/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	9924	10551	9924	10551	0.00
20/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	36494	37011	36494	37011	0.00
20/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	19840	20018	19840	20018	0.00
20/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	47550	47628	47550	47628	0.00
20/07/2005	J152 On 28-February-06			jSwap	7.1600	7.1630	0.0033	0.0033	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2005	J153 On 31-August-10			jSwap	7.7800	7.7710	0.0129	0.0124	0.00
20/07/2005	J157 On 15-September-15			jSwap	8.1600	8.1700	0.0478	0.0484	0.00
20/07/2005	J186 On 21-December-26			jSwap	7.7300	7.7310	0.0232	0.0237	0.00
20/07/2005	J194 On 28-February-08			jSwap	7.5000	7.4780	0.0001	0.0006	0.00
20/07/2005	J201 On 22-December-14			jSwap	8.1600	8.1700	0.0435	0.0443	0.00
20/07/2005	J203 On 15-September-17			jSwap	8.1600	8.1750	0.0528	0.0540	0.00
20/07/2005	J204 On 21-December-18			jSwap	8.1700	8.1810	0.0544	0.0557	0.00
20/07/2005	J207 On 15-January-20			jSwap	8.7700	8.7870	0.0661	0.0674	0.00
20/07/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
20/07/2005	JFRA On 02-February-06			jFra	6.9300	6.9280	0.0170	0.0170	0.00
20/07/2005	JFRA On 01-February-07			jFra	7.7300	7.7490	0.0189	0.0190	500.00
20/07/2005	JFRA On 04-May-06			jFra	7.0700	7.0770	0.0173	0.0173	0.00
20/07/2005	JFRA On 03-May-07			jFra	7.9800	7.9860	0.0195	0.0195	0.00
20/07/2005	JFRA On 04-August-05			jFra	7.0400	7.0250	0.0173	0.0172	0.00
20/07/2005	JFRA On 03-August-06			jFra	7.2800	7.2930	0.0178	0.0179	0.00
20/07/2005	JFRA On 02-August-07			jFra	8.1200	8.1400	0.0199	0.0199	0.00
20/07/2005	JFRA On 03-November-05			jFra	6.8700	6.8730	0.0168	0.0169	0.00
20/07/2005	JFRA On 02-November-06			jFra	7.4900	7.5050	0.0183	0.0184	0.00
20/07/2005	JFRA On 01-November-07			jFra	8.3000	8.3140	0.0218	0.0218	0.00
20/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	670	674	670	674	0.00
20/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1462	1463	1462	1463	0.00
20/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2270	2294	2270	2294	0.00
20/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1702	1685	1702	1685	0.00
20/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1431	1438	1431	1438	0.00
20/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1252	1250	1252	1250	0.00
20/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2911	2920	2911	2920	0.00
20/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1736	1732	1736	1732	0.00
20/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	16	15	16	15	0.00
20/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	534	567	534	567	0.00
20/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1974	1991	1974	1991	0.00
20/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1284	1274	1284	1274	0.00
20/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3535	3563	3535	3563	0.00
20/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2015	1999	2015	1999	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	228	232	228	232	0.00
20/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1162	1156	1162	1156	0.00
20/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2475	2505	2475	2505	0.00
20/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1286	1269	1286	1269	0.00
20/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4293	4313	4293	4313	0.00
20/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2185	2175	2185	2175	0.00
20/07/2005	JN02 On 04-August-05			jNote	7.2800	7.2900	0.1343	0.1344	0.00
20/07/2005	JN02 On 03-November-05			jNote	7.4200	7.4250	0.1366	0.1368	0.00
20/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	633	706	633	706	0.00
20/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	4614	4584	4614	4584	0.00
20/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	5247	5357	5247	5357	0.00
20/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	6810	6742	6810	6742	0.00
20/07/2005	JN05 On 04-August-05			jNote	7.9400	7.9470	0.3277	0.3279	0.00
20/07/2005	JN05 On 03-November-05			jNote	8.0300	8.0300	0.3303	0.3305	0.00
20/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	3578	3834	3578	3834	0.00
20/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	6015	6022	6015	6022	0.00
20/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	13406	13571	13406	13571	0.00
20/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	12379	12338	12379	12338	0.00
20/07/2005	JN10 On 04-August-05			jNote	8.1800	8.2170	0.5595	0.5614	0.00
20/07/2005	JN10 On 03-November-05			jNote	8.2300	8.2620	0.5608	0.5627	0.00
20/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	15320	17269	15320	17269	0.00
20/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	2810	2446	2810	2446	0.00
20/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	29035	30630	29035	30630	0.00
20/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	13629	12787	13629	12787	0.00
20/07/2005	JROD On 31-January-06			jRod	6.8800	6.8760	0.0082	0.0082	0.00
20/07/2005	JROD On 28-February-06			jRod	6.9000	6.9000	0.0079	0.0078	0.00
20/07/2005	JROD On 31-March-06			jRod	6.9300	6.9320	0.0076	0.0076	0.00
20/07/2005	JROD On 28-April-06			jRod	6.9100	6.9080	0.0104	0.0104	0.00
20/07/2005	JROD On 31-May-06			jRod	6.9400	6.9370	0.0101	0.0101	0.00
20/07/2005	JROD On 29-July-05			jRod	6.6700	6.6700	0.0019	0.0019	0.00
20/07/2005	JROD On 31-August-05			jRod	6.7500	6.7570	0.0017	0.0017	0.00
20/07/2005	JROD On 30-September-05			jRod	6.8600	6.8650	0.0014	0.0014	0.00
20/07/2005	JROD On 31-October-05			jRod	6.8500	6.8480	0.0031	0.0031	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2005	JROD On 30-November-05			jRod	6.8800	6.8820	0.0029	0.0029	0.00
20/07/2005	JROD On 30-December-05			jRod	6.9100	6.9130	0.0027	0.0027	0.00
20/07/2005	R152 On 04-August-05			Bond Future	7.1400	7.1240	107.9144	107.9222	0.00
20/07/2005	R152 On 03-November-05			Bond Future	7.1900	7.1710	103.7109	103.7178	0.00
20/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3365	3443	3365	3443	0.00
20/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	0	0	0	0	0.00
20/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	258	277	258	277	0.00
20/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1639	1590	1639	1590	0.00
20/07/2005	R153 On 04-August-05			Bond Future	7.8100	7.8010	127.0722	127.1327	1.00
20/07/2005	R153 On 03-November-05			Bond Future	7.8600	7.8490	122.6945	122.7566	0.00
20/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	4293	4734	4293	4734	0.00
20/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	7274	7111	7274	7111	0.00
20/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	11509	11854	11509	11854	0.00
20/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	16532	16257	16532	16257	0.00
20/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	17778	18202	17778	18202	0.00
20/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	11723	11527	11723	11527	0.00
20/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	33501	34034	33501	34034	0.00
20/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	5677	5589	5677	5589	0.00
20/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	20772	21406	20772	21406	0.00
20/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	707	736	707	736	0.00
20/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	42584	43195	42584	43195	0.00
20/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	29	35	29	35	0.00
20/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	53600	54206	53600	54206	0.00
20/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	3	4	3	4	0.00
20/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	64507	65112	64507	65112	0.00
20/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
20/07/2005	R157 On 04-August-05			Bond Future	8.1700	8.1800	141.5585	141.4997	1.00
20/07/2005	R157 On 03-November-05			Bond Future	8.2200	8.2240	137.1946	137.1372	0.00
20/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	14276	14272	14276	14272	0.00
20/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	7832	8415	7832	8415	200.00
20/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	18693	18583	18693	18583	0.00
20/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	36650	37114	36650	37114	0.00
20/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	4644	4763	4644	4763	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	19275	19983	19275	19983	0.00
20/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	47894	47442	47894	47442	0.00
20/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	610	745	610	745	400.00
20/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	67194	66648	67194	66648	0.00
20/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	124	166	124	166	500.00
20/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	86468	85890	86468	85890	0.00
20/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	22	32	22	32	100.00
20/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	859	933	859	933	200.00
20/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	37018	37679	37018	37679	0.00
20/07/2005	R186 On 04-August-05			Bond Future	7.7800	7.7890	129.4797	129.4170	0.00
20/07/2005	R186 On 03-November-05			Bond Future	7.8000	7.8060	131.7349	131.6603	0.00
20/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	165	196	165	196	0.00
20/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	69900	70558	69900	70558	0.00
20/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	9987	9943	9987	9943	0.00
20/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	81277	81978	81277	81978	0.00
20/07/2005	R194 On 04-August-05			Bond Future	7.5200	7.4910	110.1048	110.1617	0.00
20/07/2005	R194 On 03-November-05			Bond Future	7.5700	7.5410	106.9522	107.0082	0.00
20/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	2756	3135	2756	3135	0.00
20/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	3111	2921	3111	2921	0.00
20/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	6434	6735	6434	6735	0.00
20/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	7878	7619	7878	7619	0.00
20/07/2005	R201 On 04-August-05			Bond Future	8.1800	8.1950	104.8371	104.7578	0.00
20/07/2005	R201 On 03-November-05			Bond Future	8.2200	8.2360	106.6596	106.5820	0.00
20/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	3212	3211	3212	3211	0.00
20/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	15398	16190	15398	16190	0.00
20/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	14015	13802	14015	13802	0.00
20/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	28632	29194	28632	29194	0.00
20/07/2005	R203 On 04-August-05			Bond Future	8.2100	8.2230	103.6308	103.5093	0.00
20/07/2005	R203 On 03-November-05			Bond Future	8.2400	8.2600	101.2656	101.1386	0.00
20/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	3074	3010	3074	3010	0.00
20/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	18970	20121	18970	20121	0.00
20/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	15644	15260	15644	15260	0.00
20/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	34041	34927	34041	34927	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2005	R204 On 04-August-05			Bond Future	8.1900	8.2080	99.5349	99.4078	0.00
20/07/2005	R204 On 03-November-05			Bond Future	8.2200	8.2410	101.2681	101.1350	0.00
20/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	11972	11555	11972	11555	0.00
20/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	7376	8230	7376	8230	0.00
20/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	26537	25963	26537	25963	0.00
20/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	24501	25259	24501	25259	0.00
20/07/2005	R207 On 04-August-05			Bond Future	8.1600	8.1710	92.8922	92.7810	0.00
20/07/2005	R207 On 03-November-05			Bond Future	8.1900	8.1990	94.5061	94.3963	0.00
20/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	406	358	406	358	0.00
20/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	12999	14062	12999	14062	0.00
20/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	4525	4257	4525	4257	0.00
20/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	19215	20045	19215	20045	0.00
21/07/2005	GOVI On 04-August-05			jGovi	222.1800	221.3430	222.1820	221.3430	17.00
21/07/2005	GOVI On 03-November-05			jGovi	226.0800	225.2290	226.0800	225.2290	0.00
21/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	12093	9924	12093	9924	0.00
21/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	30273	36494	30273	36494	0.00
21/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	23023	19840	23023	19840	0.00
21/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	42223	47550	42223	47550	0.00
21/07/2005	J152 On 28-February-06			jSwap	7.1600	7.1640	0.0033	0.0033	0.00
21/07/2005	J153 On 31-August-10			jSwap	7.7200	7.7830	0.0099	0.0129	0.00
21/07/2005	J157 On 15-September-15			jSwap	8.0900	8.1620	0.0428	0.0478	0.00
21/07/2005	J186 On 21-December-26			jSwap	7.6600	7.7260	0.0161	0.0232	0.00
21/07/2005	J194 On 28-February-08			jSwap	7.4100	7.4970	0.0024	0.0001	0.00
21/07/2005	J201 On 22-December-14			jSwap	8.0900	8.1580	0.0391	0.0435	0.00
21/07/2005	J203 On 15-September-17			jSwap	8.0900	8.1590	0.0477	0.0528	0.00
21/07/2005	J204 On 21-December-18			jSwap	8.1000	8.1650	0.0490	0.0544	0.00
21/07/2005	J207 On 15-January-20			jSwap	8.7000	8.7720	0.0602	0.0661	0.00
21/07/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
21/07/2005	JFRA On 02-February-06			jFra	6.8300	6.9270	0.0167	0.0170	0.00
21/07/2005	JFRA On 01-February-07			jFra	7.6300	7.7320	0.0187	0.0189	500.00
21/07/2005	JFRA On 04-May-06			jFra	6.9900	7.0730	0.0171	0.0173	0.00
21/07/2005	JFRA On 03-May-07			jFra	7.8700	7.9810	0.0192	0.0195	0.00
21/07/2005	JFRA On 04-August-05			jFra	7.0300	7.0390	0.0172	0.0173	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2005	JFRA On 03-August-06			jFra	7.2000	7.2820	0.0176	0.0178	0.00
21/07/2005	JFRA On 02-August-07			jFra	8.0400	8.1220	0.0196	0.0199	0.00
21/07/2005	JFRA On 03-November-05			jFra	6.7900	6.8690	0.0167	0.0168	0.00
21/07/2005	JFRA On 02-November-06			jFra	7.4000	7.4860	0.0181	0.0183	0.00
21/07/2005	JFRA On 01-November-07			jFra	8.2200	8.3030	0.0216	0.0218	0.00
21/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	581	670	581	670	0.00
21/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1613	1462	1613	1462	0.00
21/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2132	2270	2132	2270	0.00
21/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1819	1702	1819	1702	0.00
21/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1320	1431	1320	1431	0.00
21/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1354	1252	1354	1252	0.00
21/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2752	2911	2752	2911	0.00
21/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1852	1736	1852	1736	0.00
21/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	13	16	13	16	0.00
21/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	547	534	547	534	0.00
21/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1855	1974	1855	1974	0.00
21/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1375	1284	1375	1284	0.00
21/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3411	3535	3411	3535	0.00
21/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2101	2015	2101	2015	0.00
21/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	180	228	180	228	0.00
21/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1303	1162	1303	1162	0.00
21/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2351	2475	2351	2475	0.00
21/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1367	1286	1367	1286	0.00
21/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4168	4293	4168	4293	0.00
21/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2266	2185	2266	2185	0.00
21/07/2005	JN02 On 04-August-05			jNote	7.2000	7.2840	0.1329	0.1343	0.00
21/07/2005	JN02 On 03-November-05			jNote	7.3200	7.4150	0.1351	0.1366	0.00
21/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	330	633	330	633	0.00
21/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	5807	4614	5807	4614	0.00
21/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4488	5247	4488	5247	0.00
21/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7738	6810	7738	6810	0.00
21/07/2005	JN05 On 04-August-05			jNote	7.8900	7.9410	0.3259	0.3277	0.00
21/07/2005	JN05 On 03-November-05			jNote	7.9700	8.0250	0.3285	0.3303	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	2555	3578	2555	3578	0.00
21/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	7310	6015	7310	6015	0.00
21/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	12151	13406	12151	13406	0.00
21/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	13555	12379	13555	12379	0.00
21/07/2005	JN10 On 04-August-05			jNote	8.1300	8.1830	0.5570	0.5595	0.00
21/07/2005	JN10 On 03-November-05			jNote	8.1700	8.2260	0.5582	0.5608	0.00
21/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	12294	15320	12294	15320	0.00
21/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	3727	2810	3727	2810	0.00
21/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	26533	29035	26533	29035	0.00
21/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	15187	13629	15187	13629	0.00
21/07/2005	JROD On 31-January-06			jRod	6.8700	6.8750	0.0082	0.0082	0.00
21/07/2005	JROD On 28-February-06			jRod	6.9000	6.8990	0.0079	0.0079	0.00
21/07/2005	JROD On 31-March-06			jRod	6.9300	6.9320	0.0076	0.0076	0.00
21/07/2005	JROD On 28-April-06			jRod	6.9100	6.9090	0.0104	0.0104	0.00
21/07/2005	JROD On 31-May-06			jRod	6.9400	6.9400	0.0101	0.0101	0.00
21/07/2005	JROD On 29-July-05			jRod	6.6700	6.6680	0.0019	0.0019	0.00
21/07/2005	JROD On 31-August-05			jRod	6.7500	6.7500	0.0017	0.0017	0.00
21/07/2005	JROD On 30-September-05			jRod	6.8600	6.8590	0.0014	0.0014	0.00
21/07/2005	JROD On 31-October-05			jRod	6.8500	6.8470	0.0031	0.0031	0.00
21/07/2005	JROD On 30-November-05			jRod	6.8800	6.8820	0.0029	0.0029	0.00
21/07/2005	JROD On 30-December-05			jRod	6.9100	6.9130	0.0027	0.0027	0.00
21/07/2005	R152 On 04-August-05			Bond Future	7.1100	7.1380	107.9282	107.9144	0.00
21/07/2005	R152 On 03-November-05			Bond Future	7.1500	7.1930	103.7240	103.7109	0.00
21/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3503	3365	3503	3365	0.00
21/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	0	0	0	0	0.00
21/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	287	258	287	258	0.00
21/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1538	1639	1538	1639	0.00
21/07/2005	R153 On 04-August-05			Bond Future	7.7400	7.8140	127.4264	127.0722	1.00
21/07/2005	R153 On 03-November-05			Bond Future	7.7800	7.8630	123.0543	122.6945	0.00
21/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	5759	4293	5759	4293	0.00
21/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	5199	7274	5199	7274	0.00
21/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	13130	11509	13130	11509	0.00
21/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	14555	16532	14555	16532	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	19837	17778	19837	17778	0.00
21/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	10185	11723	10185	11723	0.00
21/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	36241	33501	36241	33501	0.00
21/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	4819	5677	4819	5677	0.00
21/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	23972	20772	23972	20772	0.00
21/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	366	707	366	707	0.00
21/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	46107	42584	46107	42584	0.00
21/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	10	29	10	29	0.00
21/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	57140	53600	57140	53600	0.00
21/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	1	3	1	3	0.00
21/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	68048	64507	68048	64507	0.00
21/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
21/07/2005	R157 On 04-August-05			Bond Future	8.1000	8.1730	142.1986	141.5585	1.00
21/07/2005	R157 On 03-November-05			Bond Future	8.1400	8.2170	137.8446	137.1946	0.00
21/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	18067	14276	18067	14276	0.00
21/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	5221	7832	5221	7832	200.00
21/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	21315	18693	21315	18693	0.00
21/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	32773	36650	32773	36650	0.00
21/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	6446	4644	6446	4644	0.00
21/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	14676	19275	14676	19275	0.00
21/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	53977	47894	53977	47894	0.00
21/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	291	610	291	610	400.00
21/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	73521	67194	73521	67194	0.00
21/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	49	124	49	124	500.00
21/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	92854	86468	92854	86468	0.00
21/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	7	22	7	22	100.00
21/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	1320	859	1320	859	200.00
21/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	31077	37018	31077	37018	0.00
21/07/2005	R186 On 04-August-05			Bond Future	7.7100	7.7840	130.3747	129.4797	0.00
21/07/2005	R186 On 03-November-05			Bond Future	7.7300	7.8000	132.6349	131.7349	0.00
21/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	293	165	293	165	0.00
21/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	61078	69900	61078	69900	0.00
21/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	11934	9987	11934	9987	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	74223	81277	74223	81277	0.00
21/07/2005	R194 On 04-August-05			Bond Future	7.4100	7.5150	110.3469	110.1048	0.00
21/07/2005	R194 On 03-November-05			Bond Future	7.4500	7.5670	107.1980	106.9522	0.00
21/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	3986	2756	3986	2756	0.00
21/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	1920	3111	1920	3111	0.00
21/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7626	6434	7626	6434	0.00
21/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	6612	7878	6612	7878	0.00
21/07/2005	R201 On 04-August-05			Bond Future	8.1100	8.1830	105.3076	104.8371	0.00
21/07/2005	R201 On 03-November-05			Bond Future	8.1500	8.2240	107.1330	106.6596	0.00
21/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	4435	3212	4435	3212	0.00
21/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	11915	15398	11915	15398	0.00
21/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	15886	14015	15886	14015	0.00
21/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	25768	28632	25768	28632	0.00
21/07/2005	R203 On 04-August-05			Bond Future	8.1400	8.2070	104.1722	103.6308	0.00
21/07/2005	R203 On 03-November-05			Bond Future	8.1700	8.2430	101.8135	101.2656	0.00
21/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	4323	3074	4323	3074	0.00
21/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	14805	18970	14805	18970	0.00
21/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	17767	15644	17767	15644	0.00
21/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	30685	34041	30685	34041	0.00
21/07/2005	R204 On 04-August-05			Bond Future	8.1200	8.1920	100.1014	99.5349	0.00
21/07/2005	R204 On 03-November-05			Bond Future	8.1500	8.2240	101.8427	101.2681	0.00
21/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	15228	11972	15228	11972	0.00
21/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	4967	7376	4967	7376	0.00
21/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	29537	26537	29537	26537	0.00
21/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	21756	24501	21756	24501	0.00
21/07/2005	R207 On 04-August-05			Bond Future	8.0900	8.1570	93.4668	92.8922	0.00
21/07/2005	R207 On 03-November-05			Bond Future	8.1100	8.1850	95.0899	94.5061	0.00
21/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	1215	406	1215	406	0.00
21/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	8061	12999	8061	12999	0.00
21/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	6398	4525	6398	4525	0.00
21/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	15251	19215	15251	19215	0.00
22/07/2005	GOVI On 04-August-05			jGovi	222.2700	222.1820	222.2700	222.1820	17.00
22/07/2005	GOVI On 03-November-05			jGovi	226.1700	226.0800	226.1670	226.0800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	11735	12093	11735	12093	0.00
22/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	29035	30273	29035	30273	0.00
22/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	23235	23023	23235	23023	0.00
22/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	41565	42223	41565	42223	0.00
22/07/2005	J152 On 28-February-06			jSwap	7.1600	7.1640	0.0033	0.0033	0.00
22/07/2005	J153 On 31-August-10			jSwap	7.7200	7.7160	0.0098	0.0099	0.00
22/07/2005	J157 On 15-September-15			jSwap	8.0800	8.0910	0.0420	0.0428	0.00
22/07/2005	J186 On 21-December-26			jSwap	7.6500	7.6560	0.0151	0.0161	0.00
22/07/2005	J194 On 28-February-08			jSwap	7.4100	7.4120	0.0025	0.0024	0.00
22/07/2005	J201 On 22-December-14			jSwap	8.0800	8.0900	0.0385	0.0391	0.00
22/07/2005	J203 On 15-September-17			jSwap	8.0800	8.0930	0.0465	0.0477	0.00
22/07/2005	J204 On 21-December-18			jSwap	8.0800	8.0960	0.0478	0.0490	0.00
22/07/2005	J207 On 15-January-20			jSwap	8.6800	8.6990	0.0589	0.0602	0.00
22/07/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
22/07/2005	JFRA On 02-February-06			jFra	6.8400	6.8290	0.0168	0.0167	0.00
22/07/2005	JFRA On 01-February-07			jFra	7.6300	7.6280	0.0187	0.0187	500.00
22/07/2005	JFRA On 04-May-06			jFra	6.9700	6.9860	0.0171	0.0171	0.00
22/07/2005	JFRA On 03-May-07			jFra	7.8700	7.8680	0.0193	0.0192	0.00
22/07/2005	JFRA On 04-August-05			jFra	7.0300	7.0320	0.0172	0.0172	0.00
22/07/2005	JFRA On 03-August-06			jFra	7.1900	7.1960	0.0176	0.0176	0.00
22/07/2005	JFRA On 02-August-07			jFra	8.0400	8.0360	0.0197	0.0196	0.00
22/07/2005	JFRA On 03-November-05			jFra	6.7900	6.7920	0.0166	0.0167	0.00
22/07/2005	JFRA On 02-November-06			jFra	7.4000	7.4020	0.0181	0.0181	0.00
22/07/2005	JFRA On 01-November-07			jFra	8.2300	8.2240	0.0216	0.0216	0.00
22/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	588	581	588	581	0.00
22/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1593	1613	1593	1613	0.00
22/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2129	2132	2129	2132	0.00
22/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1818	1819	1818	1819	0.00
22/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1298	1320	1298	1320	0.00
22/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1372	1354	1372	1354	0.00
22/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2757	2752	2757	2752	0.00
22/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1845	1852	1845	1852	0.00
22/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	11	13	11	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	551	547	551	547	0.00
22/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1839	1855	1839	1855	0.00
22/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1384	1375	1384	1375	0.00
22/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3412	3411	3412	3411	0.00
22/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2097	2101	2097	2101	0.00
22/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	177	180	177	180	0.00
22/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1307	1303	1307	1303	0.00
22/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2342	2351	2342	2351	0.00
22/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1370	1367	1370	1367	0.00
22/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4174	4168	4174	4168	0.00
22/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2258	2266	2258	2266	0.00
22/07/2005	JN02 On 04-August-05			jNote	7.2000	7.2030	0.1329	0.1329	0.00
22/07/2005	JN02 On 03-November-05			jNote	7.3200	7.3240	0.1350	0.1351	0.00
22/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	286	330	286	330	0.00
22/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	5814	5807	5814	5807	0.00
22/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4444	4488	4444	4488	0.00
22/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7734	7738	7734	7738	0.00
22/07/2005	JN05 On 04-August-05			jNote	7.8900	7.8850	0.3260	0.3259	0.00
22/07/2005	JN05 On 03-November-05			jNote	7.9700	7.9660	0.3286	0.3285	0.00
22/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	2460	2555	2460	2555	0.00
22/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	7049	7310	7049	7310	0.00
22/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	12148	12151	12148	12151	0.00
22/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	13429	13555	13429	13555	0.00
22/07/2005	JN10 On 04-August-05			jNote	8.1200	8.1250	0.5568	0.5570	0.00
22/07/2005	JN10 On 03-November-05			jNote	8.1600	8.1660	0.5580	0.5582	0.00
22/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	11919	12294	11919	12294	0.00
22/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	3558	3727	3558	3727	0.00
22/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	26280	26533	26280	26533	0.00
22/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	15208	15187	15208	15187	0.00
22/07/2005	JROD On 31-January-06			jRod	6.8200	6.8740	0.0082	0.0082	0.00
22/07/2005	JROD On 28-February-06			jRod	6.8500	6.8980	0.0079	0.0079	0.00
22/07/2005	JROD On 31-March-06			jRod	6.8800	6.9300	0.0076	0.0076	0.00
22/07/2005	JROD On 28-April-06			jRod	6.8700	6.9070	0.0105	0.0104	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2005	JROD On 31-May-06			jRod	6.9000	6.9390	0.0101	0.0101	0.00
22/07/2005	JROD On 29-July-05			jRod	6.5200	6.6680	0.0019	0.0019	0.00
22/07/2005	JROD On 31-August-05			jRod	6.6000	6.7480	0.0017	0.0017	0.00
22/07/2005	JROD On 30-September-05			jRod	6.7100	6.8570	0.0014	0.0014	0.00
22/07/2005	JROD On 31-October-05			jRod	6.7700	6.8450	0.0031	0.0031	0.00
22/07/2005	JROD On 30-November-05			jRod	6.8000	6.8800	0.0029	0.0029	0.00
22/07/2005	JROD On 30-December-05			jRod	6.8300	6.9110	0.0027	0.0027	0.00
22/07/2005	R152 On 04-August-05			Bond Future	7.1000	7.1130	107.9365	107.9282	0.00
22/07/2005	R152 On 03-November-05			Bond Future	7.1300	7.1510	103.7305	103.7240	0.00
22/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3586	3503	3586	3503	0.00
22/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	0	0	0	0	0.00
22/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	301	287	301	287	0.00
22/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1486	1538	1486	1538	0.00
22/07/2005	R153 On 04-August-05			Bond Future	7.7400	7.7380	127.4310	127.4264	1.00
22/07/2005	R153 On 03-November-05			Bond Future	7.7800	7.7820	123.0543	123.0543	0.00
22/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	5584	5759	5584	5759	0.00
22/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	4978	5199	4978	5199	0.00
22/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	13064	13130	13064	13130	0.00
22/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	14489	14555	14489	14555	0.00
22/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	19770	19837	19770	19837	0.00
22/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	10118	10185	10118	10185	0.00
22/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	36186	36241	36186	36241	0.00
22/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	4764	4819	4764	4819	0.00
22/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	23957	23972	23957	23972	0.00
22/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	304	366	304	366	0.00
22/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	46150	46107	46150	46107	0.00
22/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	7	10	7	10	0.00
22/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	57186	57140	57186	57140	0.00
22/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	0	1	0	1	0.00
22/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	68095	68048	68095	68048	0.00
22/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
22/07/2005	R157 On 04-August-05			Bond Future	8.0900	8.0970	142.2832	142.1986	1.00
22/07/2005	R157 On 03-November-05			Bond Future	8.1300	8.1380	137.9354	137.8446	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	6419	6446	6419	6446	0.00
22/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	13804	14676	13804	14676	0.00
22/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	21593	21315	21593	21315	0.00
22/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	32142	32773	32142	32773	0.00
22/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	18328	18067	18328	18067	0.00
22/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	4638	5221	4638	5221	200.00
22/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	54744	53977	54744	53977	0.00
22/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	213	291	213	291	400.00
22/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	74349	73521	74349	73521	0.00
22/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	32	49	32	49	500.00
22/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	93697	92854	93697	92854	0.00
22/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	4	7	4	7	100.00
22/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	1247	1320	1247	1320	200.00
22/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	30159	31077	30159	31077	0.00
22/07/2005	R186 On 04-August-05			Bond Future	7.7000	7.7130	130.5015	130.3747	0.00
22/07/2005	R186 On 03-November-05			Bond Future	7.7200	7.7280	132.7733	132.6349	0.00
22/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	260	293	260	293	0.00
22/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	59778	61078	59778	61078	0.00
22/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	12149	11934	12149	11934	0.00
22/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	73055	74223	73055	74223	0.00
22/07/2005	R194 On 04-August-05			Bond Future	7.4100	7.4130	110.3612	110.3469	0.00
22/07/2005	R194 On 03-November-05			Bond Future	7.4500	7.4530	107.2110	107.1980	0.00
22/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	3976	3986	3976	3986	0.00
22/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	1768	1920	1768	1920	0.00
22/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7660	7626	7660	7626	0.00
22/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	6516	6612	6516	6612	0.00
22/07/2005	R201 On 04-August-05			Bond Future	8.1000	8.1120	105.3742	105.3076	0.00
22/07/2005	R201 On 03-November-05			Bond Future	8.1400	8.1510	107.2046	107.1330	0.00
22/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	4414	4435	4414	4435	0.00
22/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	11229	11915	11229	11915	0.00
22/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	16101	15886	16101	15886	0.00
22/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	25268	25768	25268	25768	0.00
22/07/2005	R203 On 04-August-05			Bond Future	8.1200	8.1360	104.2871	104.1722	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2005	R203 On 03-November-05			Bond Future	8.1500	8.1700	101.9342	101.8135	0.00
22/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	4415	4323	4415	4323	0.00
22/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	13748	14805	13748	14805	0.00
22/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	18174	17767	18174	17767	0.00
22/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	29885	30685	29885	30685	0.00
22/07/2005	R204 On 04-August-05			Bond Future	8.1100	8.1210	100.2297	100.1014	0.00
22/07/2005	R204 On 03-November-05			Bond Future	8.1400	8.1510	101.9693	101.8427	0.00
22/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	15814	15228	15814	15228	0.00
22/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	4270	4967	4270	4967	0.00
22/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	30132	29537	30132	29537	0.00
22/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	21085	21756	21085	21756	0.00
22/07/2005	R207 On 04-August-05			Bond Future	8.0700	8.0850	93.5951	93.4668	0.00
22/07/2005	R207 On 03-November-05			Bond Future	8.1000	8.1110	95.2168	95.0899	0.00
22/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	1427	1215	1427	1215	0.00
22/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	6990	8061	6990	8061	0.00
22/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	6833	6398	6833	6398	0.00
22/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	14416	15251	14416	15251	0.00
25/07/2005	GOVI On 04-August-05			jGovi	222.5700	222.2700	222.5670	222.2700	17.00
25/07/2005	GOVI On 03-November-05			jGovi	226.4700	226.1670	226.4670	226.1670	0.00
25/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	10609	11735	10609	11735	0.00
25/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	24939	29035	24939	29035	0.00
25/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	24053	23235	24053	23235	0.00
25/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	39383	41565	39383	41565	0.00
25/07/2005	J152 On 28-February-06			jSwap	7.1600	7.1640	0.0033	0.0033	0.00
25/07/2005	J153 On 31-August-10			jSwap	7.6900	7.7150	0.0088	0.0098	0.00
25/07/2005	J157 On 15-September-15			jSwap	8.0600	8.0800	0.0404	0.0420	0.00
25/07/2005	J186 On 21-December-26			jSwap	7.6200	7.6460	0.0125	0.0151	0.00
25/07/2005	J194 On 28-February-08			jSwap	7.3800	7.4070	0.0032	0.0025	0.00
25/07/2005	J201 On 22-December-14			jSwap	8.0600	8.0800	0.0369	0.0385	0.00
25/07/2005	J203 On 15-September-17			jSwap	8.0500	8.0780	0.0446	0.0465	0.00
25/07/2005	J204 On 21-December-18			jSwap	8.0600	8.0810	0.0458	0.0478	0.00
25/07/2005	J207 On 15-January-20			jSwap	8.6600	8.6840	0.0568	0.0589	0.00
25/07/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2005	JFRA On 02-February-06			jFra	6.8300	6.8400	0.0168	0.0168	0.00
25/07/2005	JFRA On 01-February-07			jFra	7.6000	7.6270	0.0186	0.0187	500.00
25/07/2005	JFRA On 04-May-06			jFra	6.9400	6.9700	0.0170	0.0171	0.00
25/07/2005	JFRA On 03-May-07			jFra	7.8400	7.8730	0.0192	0.0193	0.00
25/07/2005	JFRA On 04-August-05			jFra	7.0300	7.0290	0.0172	0.0172	0.00
25/07/2005	JFRA On 03-August-06			jFra	7.1600	7.1860	0.0175	0.0176	0.00
25/07/2005	JFRA On 02-August-07			jFra	7.9700	8.0380	0.0195	0.0197	0.00
25/07/2005	JFRA On 03-November-05			jFra	6.7900	6.7890	0.0166	0.0166	0.00
25/07/2005	JFRA On 02-November-06			jFra	7.3700	7.3970	0.0180	0.0181	0.00
25/07/2005	JFRA On 01-November-07			jFra	8.1500	8.2290	0.0214	0.0216	0.00
25/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	574	588	574	588	0.00
25/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1599	1593	1599	1593	0.00
25/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2084	2129	2084	2129	0.00
25/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1849	1818	1849	1818	0.00
25/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1259	1298	1259	1298	0.00
25/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1399	1372	1399	1372	0.00
25/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2706	2757	2706	2757	0.00
25/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1877	1845	1877	1845	0.00
25/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	5	11	5	11	0.00
25/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	554	551	554	551	0.00
25/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1794	1839	1794	1839	0.00
25/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1410	1384	1410	1384	0.00
25/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3305	3412	3305	3412	0.00
25/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2168	2097	2168	2097	0.00
25/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	169	177	169	177	0.00
25/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1307	1307	1307	1307	0.00
25/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2298	2342	2298	2342	0.00
25/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1392	1370	1392	1370	0.00
25/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	4047	4174	4047	4174	0.00
25/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2337	2258	2337	2258	0.00
25/07/2005	JN02 On 04-August-05			jNote	7.1800	7.2010	0.1326	0.1329	0.00
25/07/2005	JN02 On 03-November-05			jNote	7.2900	7.3220	0.1346	0.1350	0.00
25/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	147	286	147	286	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	6041	5814	6041	5814	0.00
25/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4150	4444	4150	4444	0.00
25/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7962	7734	7962	7734	0.00
25/07/2005	JN05 On 04-August-05			jNote	7.8600	7.8890	0.3249	0.3260	0.00
25/07/2005	JN05 On 03-November-05			jNote	7.9400	7.9690	0.3275	0.3286	0.00
25/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	1564	2460	1564	2460	0.00
25/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	7563	7049	7563	7049	0.00
25/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	11324	12148	11324	12148	0.00
25/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	13967	13429	13967	13429	0.00
25/07/2005	JN10 On 04-August-05			jNote	8.0900	8.1220	0.5550	0.5568	0.00
25/07/2005	JN10 On 03-November-05			jNote	8.1200	8.1620	0.5562	0.5580	0.00
25/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	9462	11919	9462	11919	0.00
25/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	3628	3558	3628	3558	0.00
25/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	24526	26280	24526	26280	0.00
25/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	16038	15208	16038	15208	0.00
25/07/2005	JROD On 31-January-06			jRod	6.8700	6.8240	0.0083	0.0082	0.00
25/07/2005	JROD On 28-February-06			jRod	6.8900	6.8470	0.0079	0.0079	0.00
25/07/2005	JROD On 31-March-06			jRod	6.9200	6.8790	0.0077	0.0076	0.00
25/07/2005	JROD On 28-April-06			jRod	6.9000	6.8680	0.0105	0.0105	0.00
25/07/2005	JROD On 31-May-06			jRod	6.9300	6.8980	0.0102	0.0101	0.00
25/07/2005	JROD On 29-July-05			jRod	6.6700	6.5170	0.0019	0.0019	0.00
25/07/2005	JROD On 31-August-05			jRod	6.7400	6.5990	0.0017	0.0017	0.00
25/07/2005	JROD On 30-September-05			jRod	6.8500	6.7060	0.0015	0.0014	0.00
25/07/2005	JROD On 31-October-05			jRod	6.8400	6.7690	0.0031	0.0031	0.00
25/07/2005	JROD On 30-November-05			jRod	6.8700	6.8030	0.0029	0.0029	0.00
25/07/2005	JROD On 30-December-05			jRod	6.9000	6.8340	0.0028	0.0027	0.00
25/07/2005	R152 On 04-August-05			Bond Future	7.1000	7.0980	107.9332	107.9365	0.00
25/07/2005	R152 On 03-November-05			Bond Future	7.1400	7.1300	103.7268	103.7305	0.00
25/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3553	3586	3553	3586	0.00
25/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	0	0	0	0	0.00
25/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	283	301	283	301	0.00
25/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1505	1486	1505	1486	0.00
25/07/2005	R153 On 04-August-05			Bond Future	7.7100	7.7370	127.5478	127.4310	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
25/07/2005	R153 On 03-November-05			Bond Future	7.7600	7.7820	123.1745	123.0543	0.00
25/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	5570	5584	5570	5584	0.00
25/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	3796	4978	3796	4978	0.00
25/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	13461	13064	13461	13064	0.00
25/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	13683	14489	13683	14489	0.00
25/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	20312	19770	20312	19770	0.00
25/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	9457	10118	9457	10118	0.00
25/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	36981	36186	36981	36186	0.00
25/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	4357	4764	4357	4764	0.00
25/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	24939	23957	24939	23957	0.00
25/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	119	304	119	304	0.00
25/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	47312	46150	47312	46150	0.00
25/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	1	7	1	7	0.00
25/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	58354	57186	58354	57186	0.00
25/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
25/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	69263	68095	69263	68095	0.00
25/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
25/07/2005	R157 On 04-August-05			Bond Future	8.0600	8.0870	142.5033	142.2832	1.00
25/07/2005	R157 On 03-November-05			Bond Future	8.1000	8.1270	138.1505	137.9354	0.00
25/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	6143	6419	6143	6419	0.00
25/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	11327	13804	11327	13804	0.00
25/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	22185	21593	22185	21593	0.00
25/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	30583	32142	30583	32142	0.00
25/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	18940	18328	18940	18328	0.00
25/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	3048	4638	3048	4638	200.00
25/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	56797	54744	56797	54744	0.00
25/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	64	213	64	213	400.00
25/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	76524	74349	76524	74349	0.00
25/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	6	32	6	32	500.00
25/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	95894	93697	95894	93697	0.00
25/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	0	4	0	4	100.00
25/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	956	1247	956	1247	200.00
25/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	27666	30159	27666	30159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2005	R186 On 04-August-05			Bond Future	7.6800	7.7030	130.8194	130.5015	0.00
25/07/2005	R186 On 03-November-05			Bond Future	7.6900	7.7170	133.0886	132.7733	0.00
25/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	149	260	149	260	0.00
25/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	56488	59778	56488	59778	0.00
25/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	12557	12149	12557	12149	0.00
25/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	70310	73055	70310	73055	0.00
25/07/2005	R194 On 04-August-05			Bond Future	7.3800	7.4070	110.4325	110.3612	0.00
25/07/2005	R194 On 03-November-05			Bond Future	7.4100	7.4470	107.2844	107.2110	0.00
25/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	4135	3976	4135	3976	0.00
25/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	1213	1768	1213	1768	0.00
25/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7953	7660	7953	7660	0.00
25/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	6074	6516	6074	6516	0.00
25/07/2005	R201 On 04-August-05			Bond Future	8.0800	8.1020	105.5473	105.3742	0.00
25/07/2005	R201 On 03-November-05			Bond Future	8.1100	8.1400	107.3805	107.2046	0.00
25/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	4203	4414	4203	4414	0.00
25/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	9286	11229	9286	11229	0.00
25/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	16591	16101	16591	16101	0.00
25/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	23998	25268	23998	25268	0.00
25/07/2005	R203 On 04-August-05			Bond Future	8.1000	8.1210	104.4866	104.2871	0.00
25/07/2005	R203 On 03-November-05			Bond Future	8.1300	8.1540	102.1306	101.9342	0.00
25/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	4162	4415	4162	4415	0.00
25/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	11499	13748	11499	13748	0.00
25/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	18699	18174	18699	18174	0.00
25/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	28446	29885	28446	29885	0.00
25/07/2005	R204 On 04-August-05			Bond Future	8.0800	8.1050	100.4307	100.2297	0.00
25/07/2005	R204 On 03-November-05			Bond Future	8.1100	8.1350	102.1754	101.9693	0.00
25/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	16371	15814	16371	15814	0.00
25/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	2818	4270	2818	4270	0.00
25/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	30954	30132	30954	30132	0.00
25/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	19846	21085	19846	21085	0.00
25/07/2005	R207 On 04-August-05			Bond Future	8.0500	8.0690	93.7881	93.5951	0.00
25/07/2005	R207 On 03-November-05			Bond Future	8.0700	8.0950	95.4155	95.2168	0.00
25/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	1618	1427	1618	1427	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	5252	6990	5252	6990	0.00
25/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	7490	6833	7490	6833	0.00
25/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	13086	14416	13086	14416	0.00
26/07/2005	GOVI On 04-August-05			jGovi	222.4100	222.5670	222.4100	222.5670	17.00
26/07/2005	GOVI On 03-November-05			jGovi	226.3100	226.4670	226.3070	226.4670	0.00
26/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	9238	10609	9238	10609	0.00
26/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	25138	24939	25138	24939	0.00
26/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	23222	24053	23222	24053	0.00
26/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	40152	39383	40152	39383	0.00
26/07/2005	J152 On 28-February-06			jSwap	7.1600	7.1590	0.0033	0.0033	0.00
26/07/2005	J153 On 31-August-10			jSwap	7.7100	7.6930	0.0095	0.0088	0.00
26/07/2005	J157 On 15-September-15			jSwap	8.0700	8.0570	0.0413	0.0404	0.00
26/07/2005	J186 On 21-December-26			jSwap	7.6400	7.6210	0.0146	0.0125	0.00
26/07/2005	J194 On 28-February-08			jSwap	7.3800	7.3820	0.0033	0.0032	0.00
26/07/2005	J201 On 22-December-14			jSwap	8.0700	8.0550	0.0378	0.0369	0.00
26/07/2005	J203 On 15-September-17			jSwap	8.0600	8.0540	0.0454	0.0446	0.00
26/07/2005	J204 On 21-December-18			jSwap	8.0700	8.0560	0.0470	0.0458	0.00
26/07/2005	J207 On 15-January-20			jSwap	8.6800	8.6580	0.0583	0.0568	0.00
26/07/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
26/07/2005	JFRA On 02-February-06			jFra	6.8300	6.8320	0.0168	0.0168	0.00
26/07/2005	JFRA On 01-February-07			jFra	7.6200	7.5960	0.0186	0.0186	500.00
26/07/2005	JFRA On 04-May-06			jFra	6.9500	6.9430	0.0170	0.0170	0.00
26/07/2005	JFRA On 03-May-07			jFra	7.8900	7.8390	0.0193	0.0192	0.00
26/07/2005	JFRA On 04-August-05			jFra	7.0200	7.0260	0.0172	0.0172	0.00
26/07/2005	JFRA On 03-August-06			jFra	7.1800	7.1570	0.0176	0.0175	0.00
26/07/2005	JFRA On 02-August-07			jFra	7.9100	7.9650	0.0194	0.0195	0.00
26/07/2005	JFRA On 03-November-05			jFra	6.7800	6.7860	0.0166	0.0166	0.00
26/07/2005	JFRA On 02-November-06			jFra	7.3800	7.3700	0.0181	0.0180	0.00
26/07/2005	JFRA On 01-November-07			jFra	8.1200	8.1510	0.0213	0.0214	0.00
26/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	573	574	573	574	0.00
26/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1595	1599	1595	1599	0.00
26/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2106	2084	2106	2084	0.00
26/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1825	1849	1825	1849	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1265	1259	1265	1259	0.00
26/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1388	1399	1388	1399	0.00
26/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2774	2706	2774	2706	0.00
26/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1820	1877	1820	1877	0.00
26/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	4	5	4	5	0.00
26/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	558	554	558	554	0.00
26/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1817	1794	1817	1794	0.00
26/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1386	1410	1386	1410	0.00
26/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3233	3305	3233	3305	0.00
26/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2221	2168	2221	2168	0.00
26/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	163	169	163	169	0.00
26/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1320	1307	1320	1307	0.00
26/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2316	2298	2316	2298	0.00
26/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1376	1392	1376	1392	0.00
26/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3995	4047	3995	4047	0.00
26/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2371	2337	2371	2337	0.00
26/07/2005	JN02 On 04-August-05			jNote	7.1900	7.1810	0.1328	0.1326	0.00
26/07/2005	JN02 On 03-November-05			jNote	7.3000	7.2930	0.1347	0.1346	0.00
26/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	134	147	134	147	0.00
26/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	5806	6041	5806	6041	0.00
26/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4170	4150	4170	4150	0.00
26/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7861	7962	7861	7962	0.00
26/07/2005	JN05 On 04-August-05			jNote	7.8500	7.8550	0.3247	0.3249	0.00
26/07/2005	JN05 On 03-November-05			jNote	7.9300	7.9360	0.3273	0.3275	0.00
26/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	1352	1564	1352	1564	0.00
26/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	7558	7563	7558	7563	0.00
26/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	11148	11324	11148	11324	0.00
26/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	14039	13967	14039	13967	0.00
26/07/2005	JN10 On 04-August-05			jNote	8.1000	8.0850	0.5557	0.5550	0.00
26/07/2005	JN10 On 03-November-05			jNote	8.1400	8.1240	0.5569	0.5562	0.00
26/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	9625	9462	9625	9462	0.00
26/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	3106	3628	3106	3628	0.00
26/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	24850	24526	24850	24526	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	15610	16038	15610	16038	0.00
26/07/2005	JROD On 31-January-06			jRod	6.8700	6.8670	0.0083	0.0083	0.00
26/07/2005	JROD On 28-February-06			jRod	6.8900	6.8890	0.0079	0.0079	0.00
26/07/2005	JROD On 31-March-06			jRod	6.9200	6.9180	0.0077	0.0077	0.00
26/07/2005	JROD On 28-April-06			jRod	6.9000	6.8960	0.0105	0.0105	0.00
26/07/2005	JROD On 31-May-06			jRod	6.9300	6.9260	0.0102	0.0102	0.00
26/07/2005	JROD On 29-July-05			jRod	6.6700	6.6650	0.0019	0.0019	0.00
26/07/2005	JROD On 31-August-05			jRod	6.7300	6.7370	0.0017	0.0017	0.00
26/07/2005	JROD On 30-September-05			jRod	6.8400	6.8450	0.0015	0.0015	0.00
26/07/2005	JROD On 31-October-05			jRod	6.8400	6.8400	0.0031	0.0031	0.00
26/07/2005	JROD On 30-November-05			jRod	6.8700	6.8740	0.0029	0.0029	0.00
26/07/2005	JROD On 30-December-05			jRod	6.9000	6.9030	0.0028	0.0028	0.00
26/07/2005	R152 On 04-August-05			Bond Future	7.1100	7.1040	107.9327	107.9332	0.00
26/07/2005	R152 On 03-November-05			Bond Future	7.1400	7.1420	103.7265	103.7268	0.00
26/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3547	3553	3547	3553	0.00
26/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	0	0	0	0	0.00
26/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	279	283	279	283	0.00
26/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1504	1505	1504	1505	0.00
26/07/2005	R153 On 04-August-05			Bond Future	7.7300	7.7120	127.4777	127.5478	1.00
26/07/2005	R153 On 03-November-05			Bond Future	7.7700	7.7550	123.1077	123.1745	0.00
26/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	4948	5570	4948	5570	0.00
26/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	3874	3796	3874	3796	0.00
26/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	13060	13461	13060	13461	0.00
26/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	13951	13683	13951	13683	0.00
26/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	19829	20312	19829	20312	0.00
26/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	9643	9457	9643	9457	0.00
26/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	36391	36981	36391	36981	0.00
26/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	4435	4357	4435	4357	0.00
26/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	24219	24939	24219	24939	0.00
26/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	99	119	99	119	0.00
26/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	46611	47312	46611	47312	0.00
26/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	1	1	1	1	0.00
26/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	57653	58354	57653	58354	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	68562	69263	68562	69263	0.00
26/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
26/07/2005	R157 On 04-August-05			Bond Future	8.0800	8.0610	142.3763	142.5033	2.00
26/07/2005	R157 On 03-November-05			Bond Future	8.1200	8.1010	138.0263	138.1505	1.00
26/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	5227	6143	5227	6143	0.00
26/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	11681	11327	11681	11327	0.00
26/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	21492	22185	21492	22185	0.00
26/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	31131	30583	31131	30583	0.00
26/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	17619	18940	17619	18940	0.00
26/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	2997	3048	2997	3048	200.00
26/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	55510	56797	55510	56797	0.00
26/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	48	64	48	64	400.00
26/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	75251	76524	75251	76524	0.00
26/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	3	6	3	6	500.00
26/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	94623	95894	94623	95894	0.00
26/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	100.00
26/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	675	956	675	956	200.00
26/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	28657	27666	28657	27666	0.00
26/07/2005	R186 On 04-August-05			Bond Future	7.7000	7.6780	130.5650	130.8194	0.00
26/07/2005	R186 On 03-November-05			Bond Future	7.7100	7.6920	132.8362	133.0886	0.00
26/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	75	149	75	149	0.00
26/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	58957	56488	58957	56488	0.00
26/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	11787	12557	11787	12557	0.00
26/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	72064	70310	72064	70310	0.00
26/07/2005	R194 On 04-August-05			Bond Future	7.3800	7.3770	110.4349	110.4325	0.00
26/07/2005	R194 On 03-November-05			Bond Future	7.4100	7.4130	107.2844	107.2844	0.00
26/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	4043	4135	4043	4135	0.00
26/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	1097	1213	1097	1213	0.00
26/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7918	7953	7918	7953	0.00
26/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	6040	6074	6040	6074	0.00
26/07/2005	R201 On 04-August-05			Bond Future	8.0900	8.0760	105.4474	105.5473	0.00
26/07/2005	R201 On 03-November-05			Bond Future	8.1300	8.1130	107.2762	107.3805	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	3530	4203	3530	4203	0.00
26/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	9613	9286	9613	9286	0.00
26/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	16027	16591	16027	16591	0.00
26/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	24477	23998	24477	23998	0.00
26/07/2005	R203 On 04-August-05			Bond Future	8.1100	8.0950	104.4098	104.4866	0.00
26/07/2005	R203 On 03-November-05			Bond Future	8.1400	8.1280	102.0550	102.1306	0.00
26/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	3568	4162	3568	4162	0.00
26/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	11673	11499	11673	11499	0.00
26/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	18251	18699	18251	18699	0.00
26/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	28754	28446	28754	28446	0.00
26/07/2005	R204 On 04-August-05			Bond Future	8.1000	8.0800	100.3100	100.4307	0.00
26/07/2005	R204 On 03-November-05			Bond Future	8.1200	8.1090	102.0564	102.1754	0.00
26/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	15143	16371	15143	16371	0.00
26/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	2796	2818	2796	2818	0.00
26/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	30143	30954	30143	30954	0.00
26/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	20225	19846	20225	19846	0.00
26/07/2005	R207 On 04-August-05			Bond Future	8.0600	8.0450	93.6433	93.7881	0.00
26/07/2005	R207 On 03-November-05			Bond Future	8.0900	8.0700	95.2644	95.4155	0.00
26/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	1073	1618	1073	1618	0.00
26/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	6154	5252	6154	5252	0.00
26/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	6830	7490	6830	7490	0.00
26/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	13937	13086	13937	13086	0.00
27/07/2005	GOVI On 04-August-05			jGovi	223.6300	222.4100	223.6290	222.4100	0.00
27/07/2005	GOVI On 03-November-05			jGovi	227.5500	226.3070	227.5460	226.3070	463.00
27/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	13290	9238	13290	9238	0.00
27/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	17000	25138	17000	25138	0.00
27/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	28665	23222	28665	23222	0.00
27/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	33205	40152	33205	40152	0.00
27/07/2005	J152 On 28-February-06			jSwap	7.1600	7.1590	0.0033	0.0033	0.00
27/07/2005	J153 On 31-August-10			jSwap	7.6100	7.7070	0.0049	0.0095	0.00
27/07/2005	J157 On 15-September-15			jSwap	7.9600	8.0700	0.0332	0.0413	0.00
27/07/2005	J186 On 21-December-26			jSwap	7.5500	7.6410	0.0056	0.0146	0.00
27/07/2005	J194 On 28-February-08			jSwap	7.3000	7.3810	0.0056	0.0033	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2005	J201 On 22-December-14			jSwap	7.9500	8.0690	0.0301	0.0378	0.00
27/07/2005	J203 On 15-September-17			jSwap	7.9500	8.0630	0.0368	0.0454	0.00
27/07/2005	J204 On 21-December-18			jSwap	7.9500	8.0710	0.0375	0.0470	0.00
27/07/2005	J207 On 15-January-20			jSwap	8.5500	8.6760	0.0478	0.0583	0.00
27/07/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
27/07/2005	JFRA On 02-February-06			jFra	6.7500	6.8330	0.0165	0.0168	0.00
27/07/2005	JFRA On 01-February-07			jFra	7.5100	7.6150	0.0184	0.0186	500.00
27/07/2005	JFRA On 04-May-06			jFra	6.8600	6.9500	0.0168	0.0170	0.00
27/07/2005	JFRA On 03-May-07			jFra	7.7300	7.8900	0.0189	0.0193	0.00
27/07/2005	JFRA On 04-August-05			jFra	7.0200	7.0240	0.0172	0.0172	0.00
27/07/2005	JFRA On 03-August-06			jFra	7.0600	7.1760	0.0173	0.0176	0.00
27/07/2005	JFRA On 02-August-07			jFra	7.7900	7.9140	0.0190	0.0194	0.00
27/07/2005	JFRA On 03-November-05			jFra	6.7000	6.7780	0.0164	0.0166	0.00
27/07/2005	JFRA On 02-November-06			jFra	7.2800	7.3840	0.0178	0.0181	0.00
27/07/2005	JFRA On 01-November-07			jFra	7.9500	8.1180	0.0209	0.0213	0.00
27/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	501	573	501	573	0.00
27/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1736	1595	1736	1595	0.00
27/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1975	2106	1975	2106	0.00
27/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1948	1825	1948	1825	0.00
27/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1157	1265	1157	1265	0.00
27/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1505	1388	1505	1388	0.00
27/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2555	2774	2555	2774	0.00
27/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1995	1820	1995	1820	0.00
27/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	2	4	2	4	0.00
27/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	565	558	565	558	0.00
27/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1667	1817	1667	1817	0.00
27/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1517	1386	1517	1386	0.00
27/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3060	3233	3060	3233	0.00
27/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2360	2221	2360	2221	0.00
27/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	126	163	126	163	0.00
27/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1472	1320	1472	1320	0.00
27/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2166	2316	2166	2316	0.00
27/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1486	1376	1486	1376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3748	3995	3748	3995	0.00
27/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2554	2371	2554	2371	0.00
27/07/2005	JN02 On 04-August-05			jNote	7.1000	7.1930	0.1312	0.1328	0.00
27/07/2005	JN02 On 03-November-05			jNote	7.1900	7.3000	0.1328	0.1347	0.00
27/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	34	134	34	134	0.00
27/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7402	5806	7402	5806	0.00
27/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	3402	4170	3402	4170	0.00
27/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9086	7861	9086	7861	0.00
27/07/2005	JN05 On 04-August-05			jNote	7.7400	7.8500	0.3211	0.3247	0.00
27/07/2005	JN05 On 03-November-05			jNote	7.8200	7.9300	0.3235	0.3273	0.00
27/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	451	1352	451	1352	0.00
27/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	11109	7558	11109	7558	0.00
27/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	9082	11148	9082	11148	0.00
27/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	16658	14039	16658	14039	0.00
27/07/2005	JN10 On 04-August-05			jNote	7.9800	8.0950	0.5504	0.5557	0.00
27/07/2005	JN10 On 03-November-05			jNote	8.0100	8.1350	0.5514	0.5569	0.00
27/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	4787	9625	4787	9625	0.00
27/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	6238	3106	6238	3106	0.00
27/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	20356	24850	20356	24850	0.00
27/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	19395	15610	19395	15610	0.00
27/07/2005	JROD On 31-January-06			jRod	6.8700	6.8660	0.0083	0.0083	0.00
27/07/2005	JROD On 28-February-06			jRod	6.8900	6.8880	0.0080	0.0079	0.00
27/07/2005	JROD On 31-March-06			jRod	6.9200	6.9170	0.0077	0.0077	0.00
27/07/2005	JROD On 28-April-06			jRod	6.8900	6.8960	0.0106	0.0105	0.00
27/07/2005	JROD On 31-May-06			jRod	6.9200	6.9250	0.0102	0.0102	0.00
27/07/2005	JROD On 29-July-05			jRod	6.6700	6.6650	0.0019	0.0019	0.00
27/07/2005	JROD On 31-August-05			jRod	6.7300	6.7340	0.0018	0.0017	0.00
27/07/2005	JROD On 30-September-05			jRod	6.8400	6.8420	0.0015	0.0015	0.00
27/07/2005	JROD On 31-October-05			jRod	6.8400	6.8380	0.0031	0.0031	0.00
27/07/2005	JROD On 30-November-05			jRod	6.8700	6.8730	0.0029	0.0029	0.00
27/07/2005	JROD On 30-December-05			jRod	6.9000	6.9020	0.0028	0.0028	0.00
27/07/2005	R152 On 04-August-05			Bond Future	7.1000	7.1050	107.9349	107.9327	0.00
27/07/2005	R152 On 03-November-05			Bond Future	7.1400	7.1430	103.7284	103.7265	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3569	3547	3569	3547	0.00
27/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	0	0	0	0	0.00
27/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	281	279	281	279	0.00
27/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1487	1504	1487	1504	0.00
27/07/2005	R153 On 04-August-05			Bond Future	7.6100	7.7270	128.0070	127.4777	1.00
27/07/2005	R153 On 03-November-05			Bond Future	7.6500	7.7700	123.6391	123.1077	0.00
27/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	8085	4948	8085	4948	0.00
27/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	1719	3874	1719	3874	0.00
27/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	15789	13060	15789	13060	0.00
27/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	11366	13951	11366	13951	0.00
27/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	23199	19829	23199	19829	0.00
27/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	7699	9643	7699	9643	0.00
27/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	40691	36391	40691	36391	0.00
27/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	3421	4435	3421	4435	0.00
27/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	29429	24219	29429	24219	0.00
27/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	17	99	17	99	0.00
27/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	51903	46611	51903	46611	0.00
27/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	0	1	0	1	0.00
27/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	62945	57653	62945	57653	0.00
27/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
27/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	73855	68562	73855	68562	0.00
27/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
27/07/2005	R157 On 04-August-05			Bond Future	7.9500	8.0760	143.4143	142.3763	2.00
27/07/2005	R157 On 03-November-05			Bond Future	7.9900	8.1160	139.0822	138.0263	1.00
27/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	9737	5227	9737	5227	0.00
27/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	5810	11681	5810	11681	0.00
27/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	26458	21492	26458	21492	0.00
27/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	25540	31131	25540	31131	0.00
27/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	25978	17619	25978	17619	0.00
27/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	976	2997	976	2997	200.00
27/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	65849	55510	65849	55510	0.00
27/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	6	48	6	48	400.00
27/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	85629	75251	85629	75251	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	0	3	0	3	500.00
27/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	105004	94623	105004	94623	0.00
27/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	100.00
27/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	1700	675	1700	675	200.00
27/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	19300	28657	19300	28657	0.00
27/07/2005	R186 On 04-August-05			Bond Future	7.6100	7.6980	131.7288	130.5650	0.00
27/07/2005	R186 On 03-November-05			Bond Future	7.6200	7.7120	134.0161	132.8362	0.00
27/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	197	75	197	75	0.00
27/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	47442	58957	47442	58957	0.00
27/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	14836	11787	14836	11787	0.00
27/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	63315	72064	63315	72064	0.00
27/07/2005	R194 On 04-August-05			Bond Future	7.2700	7.3760	110.6780	110.4349	0.00
27/07/2005	R194 On 03-November-05			Bond Future	7.3000	7.4130	107.5334	107.2844	0.00
27/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	5825	4043	5825	4043	0.00
27/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	448	1097	448	1097	0.00
27/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	9314	7918	9314	7918	0.00
27/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4946	6040	4946	6040	0.00
27/07/2005	R201 On 04-August-05			Bond Future	7.9700	8.0910	106.2639	105.4474	0.00
27/07/2005	R201 On 03-November-05			Bond Future	8.0000	8.1290	108.1080	107.2762	0.00
27/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	6869	3530	6869	3530	0.00
27/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	4787	9613	4787	9613	0.00
27/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	19880	16027	19880	16027	0.00
27/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	20011	24477	20011	24477	0.00
27/07/2005	R203 On 04-August-05			Bond Future	7.9900	8.1050	105.3135	104.4098	0.00
27/07/2005	R203 On 03-November-05			Bond Future	8.0200	8.1380	102.9675	102.0550	0.00
27/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	6985	3568	6985	3568	0.00
27/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	6053	11673	6053	11673	0.00
27/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	22428	18251	22428	18251	0.00
27/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	23807	28754	23807	28754	0.00
27/07/2005	R204 On 04-August-05			Bond Future	7.9700	8.0950	101.2969	100.3100	0.00
27/07/2005	R204 On 03-November-05			Bond Future	8.0000	8.1240	103.0540	102.0564	0.00
27/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	23073	15143	23073	15143	0.00
27/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	857	2796	857	2796	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	36069	30143	36069	30143	0.00
27/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	16175	20225	16175	20225	0.00
27/07/2005	R207 On 04-August-05			Bond Future	7.9400	8.0630	94.6390	93.6433	0.00
27/07/2005	R207 On 03-November-05			Bond Future	7.9600	8.0890	96.2808	95.2644	0.00
27/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	5877	1073	5877	1073	0.00
27/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	1002	6154	1002	6154	0.00
27/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	11589	6830	11589	6830	0.00
27/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	8532	13937	8532	13937	0.00
28/07/2005	GOVI On 04-August-05			jGovi	224.2100	223.6290	224.2080	223.6290	0.00
28/07/2005	GOVI On 03-November-05			jGovi	228.1300	227.5460	228.1330	227.5460	463.00
28/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	15181	13290	15181	13290	0.00
28/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	13101	17000	13101	17000	0.00
28/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	31435	28665	31435	28665	0.00
28/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	30105	33205	30105	33205	0.00
28/07/2005	J152 On 28-February-06			jSwap	7.1500	7.1600	0.0034	0.0033	0.00
28/07/2005	J153 On 31-August-10			jSwap	7.5600	7.6060	0.0028	0.0049	0.00
28/07/2005	J157 On 15-September-15			jSwap	7.9100	7.9550	0.0299	0.0332	0.00
28/07/2005	J186 On 21-December-26			jSwap	7.5000	7.5540	0.0004	0.0056	0.00
28/07/2005	J194 On 28-February-08			jSwap	7.2500	7.2950	0.0068	0.0056	0.00
28/07/2005	J201 On 22-December-14			jSwap	7.8900	7.9510	0.0262	0.0301	0.00
28/07/2005	J203 On 15-September-17			jSwap	7.9000	7.9540	0.0327	0.0368	0.00
28/07/2005	J204 On 21-December-18			jSwap	7.9000	7.9520	0.0335	0.0375	0.00
28/07/2005	J207 On 15-January-20			jSwap	8.5000	8.5510	0.0439	0.0478	0.00
28/07/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
28/07/2005	JFRA On 02-February-06			jFra	6.7300	6.7460	0.0165	0.0165	0.00
28/07/2005	JFRA On 01-February-07			jFra	7.5000	7.5110	0.0184	0.0184	500.00
28/07/2005	JFRA On 04-May-06			jFra	6.8400	6.8580	0.0168	0.0168	0.00
28/07/2005	JFRA On 03-May-07			jFra	7.7300	7.7290	0.0189	0.0189	0.00
28/07/2005	JFRA On 04-August-05			jFra	7.0200	7.0200	0.0172	0.0172	0.00
28/07/2005	JFRA On 03-August-06			jFra	7.0400	7.0610	0.0172	0.0173	0.00
28/07/2005	JFRA On 02-August-07			jFra	7.7300	7.7860	0.0189	0.0190	0.00
28/07/2005	JFRA On 03-November-05			jFra	6.6900	6.7010	0.0164	0.0164	0.00
28/07/2005	JFRA On 02-November-06			jFra	7.2600	7.2780	0.0178	0.0178	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2005	JFRA On 01-November-07			jFra	7.8900	7.9540	0.0207	0.0209	0.00
28/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	486	501	486	501	0.00
28/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1763	1736	1763	1736	0.00
28/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1959	1975	1959	1975	0.00
28/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1959	1948	1959	1948	0.00
28/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1139	1157	1139	1157	0.00
28/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1521	1505	1521	1505	0.00
28/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2552	2555	2552	2555	0.00
28/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1994	1995	1994	1995	0.00
28/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	1	2	1	2	0.00
28/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	570	565	570	565	0.00
28/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1632	1667	1632	1667	0.00
28/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1546	1517	1546	1517	0.00
28/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2979	3060	2979	3060	0.00
28/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2427	2360	2427	2360	0.00
28/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	120	126	120	126	0.00
28/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1489	1472	1489	1472	0.00
28/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2145	2166	2145	2166	0.00
28/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1499	1486	1499	1486	0.00
28/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3648	3748	3648	3748	0.00
28/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2631	2554	2631	2554	0.00
28/07/2005	JN02 On 04-August-05			jNote	7.0900	7.1010	0.1310	0.1312	0.00
28/07/2005	JN02 On 03-November-05			jNote	7.1700	7.1920	0.1325	0.1328	0.00
28/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	18	34	18	34	0.00
28/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7605	7402	7605	7402	0.00
28/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	3258	3402	3258	3402	0.00
28/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9286	9086	9286	9086	0.00
28/07/2005	JN05 On 04-August-05			jNote	7.7000	7.7430	0.3195	0.3211	0.00
28/07/2005	JN05 On 03-November-05			jNote	7.7700	7.8170	0.3219	0.3235	0.00
28/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	213	451	213	451	0.00
28/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	12706	11109	12706	11109	0.00
28/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	8267	9082	8267	9082	0.00
28/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	17795	16658	17795	16658	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2005	JN10 On 04-August-05			jNote	7.9400	7.9790	0.5483	0.5504	0.00
28/07/2005	JN10 On 03-November-05			jNote	7.9700	8.0140	0.5493	0.5514	0.00
28/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	3224	4787	3224	4787	0.00
28/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	7648	6238	7648	6238	0.00
28/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	18718	20356	18718	20356	0.00
28/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	20926	19395	20926	19395	0.00
28/07/2005	JROD On 31-January-06			jRod	6.8600	6.8650	0.0083	0.0083	0.00
28/07/2005	JROD On 28-February-06			jRod	6.8800	6.8860	0.0080	0.0080	0.00
28/07/2005	JROD On 31-March-06			jRod	6.9100	6.9160	0.0077	0.0077	0.00
28/07/2005	JROD On 28-April-06			jRod	6.8900	6.8940	0.0106	0.0106	0.00
28/07/2005	JROD On 31-May-06			jRod	6.9100	6.9240	0.0104	0.0102	0.00
28/07/2005	JROD On 29-July-05			jRod	6.6700	6.6650	0.0000	0.0019	0.00
28/07/2005	JROD On 31-August-05			jRod	6.7300	6.7270	0.0018	0.0018	0.00
28/07/2005	JROD On 30-September-05			jRod	6.8300	6.8350	0.0015	0.0015	0.00
28/07/2005	JROD On 31-October-05			jRod	6.8400	6.8370	0.0032	0.0031	0.00
28/07/2005	JROD On 30-November-05			jRod	6.8700	6.8730	0.0029	0.0029	0.00
28/07/2005	JROD On 30-December-05			jRod	6.9000	6.9020	0.0027	0.0028	0.00
28/07/2005	R152 On 04-August-05			Bond Future	7.0900	7.1010	107.9409	107.9349	0.00
28/07/2005	R152 On 03-November-05			Bond Future	7.1200	7.1370	103.7340	103.7284	0.00
28/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3630	3569	3630	3569	0.00
28/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	0	0	0	0	0.00
28/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	292	281	292	281	0.00
28/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1443	1487	1443	1487	0.00
28/07/2005	R153 On 04-August-05			Bond Future	7.5600	7.6140	128.2421	128.0070	1.00
28/07/2005	R153 On 03-November-05			Bond Future	7.6000	7.6510	123.8812	123.6391	0.00
28/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	9703	8085	9703	8085	0.00
28/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	986	1719	986	1719	0.00
28/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	17106	15789	17106	15789	0.00
28/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	10262	11366	10262	11366	0.00
28/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	24799	23199	24799	23199	0.00
28/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	6877	7699	6877	7699	0.00
28/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	42690	40691	42690	40691	0.00
28/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	2999	3421	2999	3421	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	31768	29429	31768	29429	0.00
28/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	4	17	4	17	0.00
28/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	54255	51903	54255	51903	0.00
28/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	0	0	0	0	0.00
28/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	65297	62945	65297	62945	0.00
28/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
28/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	76206	73855	76206	73855	0.00
28/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
28/07/2005	R157 On 04-August-05			Bond Future	7.9000	7.9540	143.8515	143.4143	2.00
28/07/2005	R157 On 03-November-05			Bond Future	7.9400	7.9890	139.5261	139.0822	1.00
28/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	12036	9737	12036	9737	0.00
28/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	3738	5810	3738	5810	0.00
28/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	28673	26458	28673	26458	0.00
28/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	23315	25540	23315	25540	0.00
28/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	29823	25978	29823	25978	0.00
28/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	449	976	449	976	200.00
28/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	70216	65849	70216	65849	0.00
28/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	1	6	1	6	400.00
28/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	90000	85629	90000	85629	0.00
28/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	0	0	0	0	500.00
28/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	109376	105004	109376	105004	0.00
28/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	100.00
28/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	2233	1700	2233	1700	200.00
28/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	15462	19300	15462	19300	0.00
28/07/2005	R186 On 04-August-05			Bond Future	7.5600	7.6070	132.3881	131.7288	0.00
28/07/2005	R186 On 03-November-05			Bond Future	7.5700	7.6190	134.6830	134.0161	0.00
28/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	285	197	285	197	0.00
28/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	40936	47442	40936	47442	0.00
28/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	16736	14836	16736	14836	0.00
28/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	58545	63315	58545	63315	0.00
28/07/2005	R194 On 04-August-05			Bond Future	7.2200	7.2740	110.7999	110.6780	0.00
28/07/2005	R194 On 03-November-05			Bond Future	7.2400	7.2980	107.6571	107.5334	0.00
28/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	6819	5825	6819	5825	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	224	448	224	448	0.00
28/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	10043	9314	10043	9314	0.00
28/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4439	4946	4439	4946	0.00
28/07/2005	R201 On 04-August-05			Bond Future	7.9100	7.9690	106.6753	106.2639	0.00
28/07/2005	R201 On 03-November-05			Bond Future	7.9400	8.0020	108.5239	108.1080	0.00
28/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	9060	6869	9060	6869	0.00
28/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	2863	4787	2863	4787	0.00
28/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	21961	19880	21961	19880	0.00
28/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	17934	20011	17934	20011	0.00
28/07/2005	R203 On 04-August-05			Bond Future	7.9300	7.9880	105.7421	105.3135	0.00
28/07/2005	R203 On 03-November-05			Bond Future	7.9600	8.0180	103.4125	102.9675	0.00
28/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	9061	6985	9061	6985	0.00
28/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	3843	6053	3843	6053	0.00
28/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	24612	22428	24612	22428	0.00
28/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	21540	23807	21540	23807	0.00
28/07/2005	R204 On 04-August-05			Bond Future	7.9200	7.9730	101.7053	101.2969	0.00
28/07/2005	R204 On 03-November-05			Bond Future	7.9500	7.9990	103.4730	103.0540	0.00
28/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	26682	23073	26682	23073	0.00
28/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	382	857	382	857	0.00
28/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	38672	36069	38672	36069	0.00
28/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	14588	16175	14588	16175	0.00
28/07/2005	R207 On 04-August-05			Bond Future	7.9000	7.9400	95.0069	94.6390	0.00
28/07/2005	R207 On 03-November-05			Bond Future	7.9200	7.9620	96.6608	96.2808	0.00
28/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	8849	5877	8849	5877	0.00
28/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	294	1002	294	1002	0.00
28/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	13757	11589	13757	11589	0.00
28/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	6900	8532	6900	8532	0.00
29/07/2005	GOVI On 04-August-05			jGovi	224.2200	224.2080	224.2160	224.2080	0.00
29/07/2005	GOVI On 03-November-05			jGovi	228.1400	228.1330	228.1380	228.1330	463.00
29/07/2005	GOVI On 04-August-05	224.00	Call	jGovi	14178	15181	14178	15181	0.00
29/07/2005	GOVI On 04-August-05	224.00	Put	jGovi	12018	13101	12018	13101	0.00
29/07/2005	GOVI On 03-November-05	228.00	Call	jGovi	31304	31435	31304	31435	0.00
29/07/2005	GOVI On 03-November-05	228.00	Put	jGovi	29924	30105	29924	30105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2005	J152 On 28-February-06			jSwap	7.1400	7.1520	0.0035	0.0034	0.00
29/07/2005	J153 On 31-August-10			jSwap	7.5600	7.5600	0.0025	0.0028	0.00
29/07/2005	J157 On 15-September-15			jSwap	7.9100	7.9090	0.0300	0.0299	0.00
29/07/2005	J186 On 21-December-26			jSwap	7.5100	7.5040	0.0009	0.0004	0.00
29/07/2005	J194 On 28-February-08			jSwap	7.2500	7.2530	0.0068	0.0068	0.00
29/07/2005	J201 On 22-December-14			jSwap	7.8900	7.8920	0.0259	0.0262	0.00
29/07/2005	J203 On 15-September-17			jSwap	7.9100	7.9020	0.0330	0.0327	0.00
29/07/2005	J204 On 21-December-18			jSwap	7.9000	7.9030	0.0335	0.0335	0.00
29/07/2005	J207 On 15-January-20			jSwap	8.5000	8.5030	0.0437	0.0439	0.00
29/07/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
29/07/2005	JFRA On 02-February-06			jFra	6.7100	6.7290	0.0165	0.0165	0.00
29/07/2005	JFRA On 01-February-07			jFra	7.4700	7.5000	0.0183	0.0184	500.00
29/07/2005	JFRA On 04-May-06			jFra	6.8200	6.8440	0.0167	0.0168	0.00
29/07/2005	JFRA On 03-May-07			jFra	7.7000	7.7280	0.0188	0.0189	0.00
29/07/2005	JFRA On 04-August-05			jFra	7.0100	7.0180	0.0172	0.0172	0.00
29/07/2005	JFRA On 03-August-06			jFra	7.0200	7.0350	0.0172	0.0172	0.00
29/07/2005	JFRA On 02-August-07			jFra	7.7500	7.7260	0.0190	0.0189	0.00
29/07/2005	JFRA On 03-November-05			jFra	6.6900	6.6920	0.0164	0.0164	0.00
29/07/2005	JFRA On 02-November-06			jFra	7.2500	7.2640	0.0177	0.0178	0.00
29/07/2005	JFRA On 01-November-07			jFra	7.9200	7.8870	0.0208	0.0207	0.00
29/07/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	471	486	471	486	0.00
29/07/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1788	1763	1788	1763	0.00
29/07/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1926	1959	1926	1959	0.00
29/07/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1990	1959	1990	1959	0.00
29/07/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1112	1139	1112	1139	0.00
29/07/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1548	1521	1548	1521	0.00
29/07/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2507	2552	2507	2552	0.00
29/07/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2030	1994	2030	1994	0.00
29/07/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	1	1	1	1	0.00
29/07/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	578	570	578	570	0.00
29/07/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1609	1632	1609	1632	0.00
29/07/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1565	1546	1565	1546	0.00
29/07/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3011	2979	3011	2979	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2395	2427	2395	2427	0.00
29/07/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	116	120	116	120	0.00
29/07/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1501	1489	1501	1489	0.00
29/07/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2120	2145	2120	2145	0.00
29/07/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1515	1499	1515	1499	0.00
29/07/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3689	3648	3689	3648	0.00
29/07/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2595	2631	2595	2631	0.00
29/07/2005	JN02 On 04-August-05			jNote	7.0700	7.0890	0.1307	0.1310	0.00
29/07/2005	JN02 On 03-November-05			jNote	7.1600	7.1740	0.1322	0.1325	0.00
29/07/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	8	18	8	18	0.00
29/07/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7916	7605	7916	7605	0.00
29/07/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	3144	3258	3144	3258	0.00
29/07/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9434	9286	9434	9286	0.00
29/07/2005	JN05 On 04-August-05			jNote	7.6900	7.6990	0.3190	0.3195	0.00
29/07/2005	JN05 On 03-November-05			jNote	7.7600	7.7700	0.3213	0.3219	0.00
29/07/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	124	213	124	213	0.00
29/07/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	13159	12706	13159	12706	0.00
29/07/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	7975	8267	7975	8267	0.00
29/07/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	18128	17795	18128	17795	0.00
29/07/2005	JN10 On 04-August-05			jNote	7.9200	7.9360	0.5475	0.5483	0.00
29/07/2005	JN10 On 03-November-05			jNote	7.9500	7.9680	0.5486	0.5493	0.00
29/07/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	2428	3224	2428	3224	0.00
29/07/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	8170	7648	8170	7648	0.00
29/07/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	18068	18718	18068	18718	0.00
29/07/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	21451	20926	21451	20926	0.00
29/07/2005	JROD On 31-January-06			jRod	6.8300	6.8640	0.0053	0.0083	0.00
29/07/2005	JROD On 28-February-06			jRod	6.8100	6.8840	0.0081	0.0080	0.00
29/07/2005	JROD On 31-March-06			jRod	6.8300	6.9100	0.0080	0.0077	0.00
29/07/2005	JROD On 28-April-06			jRod	6.8600	6.8870	0.0077	0.0106	0.00
29/07/2005	JROD On 31-May-06			jRod	6.8500	6.9120	0.0106	0.0104	0.00
29/07/2005	JROD On 29-July-05			jRod	6.7400	6.6650	0.0000	0.0000	0.00
29/07/2005	JROD On 31-August-05			jRod	6.5800	6.7260	0.0018	0.0018	0.00
29/07/2005	JROD On 30-September-05			jRod	6.6800	6.8330	0.0015	0.0015	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2005	JROD On 31-October-05			jRod	6.7800	6.8360	0.0013	0.0032	0.00
29/07/2005	JROD On 30-November-05			jRod	6.7900	6.8720	0.0030	0.0029	0.00
29/07/2005	JROD On 30-December-05			jRod	6.8100	6.9010	0.0028	0.0027	0.00
29/07/2005	R152 On 04-August-05			Bond Future	7.0800	7.0900	107.9487	107.9409	0.00
29/07/2005	R152 On 03-November-05			Bond Future	7.1000	7.1190	103.7399	103.7340	0.00
29/07/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3707	3630	3707	3630	0.00
29/07/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	0	0	0	0	0.00
29/07/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	305	292	305	292	0.00
29/07/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1397	1443	1397	1443	0.00
29/07/2005	R153 On 04-August-05			Bond Future	7.5600	7.5640	128.2704	128.2421	1.00
29/07/2005	R153 On 03-November-05			Bond Future	7.5900	7.5970	123.9082	123.8812	0.00
29/07/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	9753	9703	9753	9703	0.00
29/07/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	753	986	753	986	0.00
29/07/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	17197	17106	17197	17106	0.00
29/07/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	10084	10262	10084	10262	0.00
29/07/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	24925	24799	24925	24799	0.00
29/07/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	6734	6877	6734	6877	0.00
29/07/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	42875	42690	42875	42690	0.00
29/07/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	2914	2999	2914	2999	0.00
29/07/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	32048	31768	32048	31768	0.00
29/07/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	1	4	1	4	0.00
29/07/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	54537	54255	54537	54255	0.00
29/07/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	0	0	0	0	0.00
29/07/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	65579	65297	65579	65297	0.00
29/07/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
29/07/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	76488	76206	76488	76206	0.00
29/07/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
29/07/2005	R157 On 04-August-05			Bond Future	7.9000	7.9030	143.8515	143.8515	2.00
29/07/2005	R157 On 03-November-05			Bond Future	7.9400	7.9360	139.5261	139.5261	1.00
29/07/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	11565	12036	11565	12036	0.00
29/07/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	3267	3738	3267	3738	0.00
29/07/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	28541	28673	28541	28673	0.00
29/07/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	23183	23315	23183	23315	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	29681	29823	29681	29823	0.00
29/07/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	307	449	307	449	200.00
29/07/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	70215	70216	70215	70216	0.00
29/07/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	0	1	0	1	400.00
29/07/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	90000	90000	90000	90000	0.00
29/07/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	0	0	0	0	500.00
29/07/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	109376	109376	109376	109376	0.00
29/07/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	100.00
29/07/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	1858	2233	1858	2233	200.00
29/07/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	15086	15462	15086	15462	0.00
29/07/2005	R186 On 04-August-05			Bond Future	7.5600	7.5560	132.3232	132.3881	0.00
29/07/2005	R186 On 03-November-05			Bond Future	7.5700	7.5670	134.6186	134.6830	0.00
29/07/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	165	285	165	285	0.00
29/07/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	41465	40936	41465	40936	0.00
29/07/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	16379	16736	16379	16736	0.00
29/07/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	58832	58545	58832	58545	0.00
29/07/2005	R194 On 04-August-05			Bond Future	7.2200	7.2230	110.8022	110.7999	0.00
29/07/2005	R194 On 03-November-05			Bond Future	7.2400	7.2410	107.6549	107.6571	0.00
29/07/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	6782	6819	6782	6819	0.00
29/07/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	163	224	163	224	0.00
29/07/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	9996	10043	9996	10043	0.00
29/07/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4413	4439	4413	4439	0.00
29/07/2005	R201 On 04-August-05			Bond Future	7.9000	7.9080	106.7092	106.6753	0.00
29/07/2005	R201 On 03-November-05			Bond Future	7.9300	7.9390	108.5570	108.5239	0.00
29/07/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	8937	9060	8937	9060	0.00
29/07/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	2402	2863	2402	2863	0.00
29/07/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	22039	21961	22039	21961	0.00
29/07/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	17681	17934	17681	17934	0.00
29/07/2005	R203 On 04-August-05			Bond Future	7.9400	7.9330	105.7109	105.7421	0.00
29/07/2005	R203 On 03-November-05			Bond Future	7.9700	7.9600	103.3740	103.4125	0.00
29/07/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	8435	9061	8435	9061	0.00
29/07/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	3530	3843	3530	3843	0.00
29/07/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	24290	24612	24290	24612	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	21603	21540	21603	21540	0.00
29/07/2005	R204 On 04-August-05			Bond Future	7.9200	7.9230	101.7135	101.7053	0.00
29/07/2005	R204 On 03-November-05			Bond Future	7.9500	7.9470	103.4730	103.4730	0.00
29/07/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	26638	26682	26638	26682	0.00
29/07/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	257	382	257	382	0.00
29/07/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	38555	38672	38555	38672	0.00
29/07/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	14470	14588	14470	14588	0.00
29/07/2005	R207 On 04-August-05			Bond Future	7.8900	7.8950	95.0397	95.0069	0.00
29/07/2005	R207 On 03-November-05			Bond Future	7.9100	7.9150	96.6852	96.6608	0.00
29/07/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	9075	8849	9075	8849	0.00
29/07/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	193	294	193	294	0.00
29/07/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	13858	13757	13858	13757	0.00
29/07/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	6757	6900	6757	6900	0.00