



Derivatives Monthly Statistics Report

For August 2005

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2005	GOVI On 03-August-05			jGovi	225.1100	224.2160	225.1100	224.2160	0.00
01/08/2005	GOVI On 03-November-05			jGovi	229.0400	228.1380	229.0440	228.1380	463.00
01/08/2005	GOVI On 03-August-05	224.00	Call	jGovi	15849	14178	15849	14178	0.00
01/08/2005	GOVI On 03-August-05	224.00	Put	jGovi	4749	12018	4749	12018	0.00
01/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	35698	31304	35698	31304	0.00
01/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	25258	29924	25258	29924	0.00
01/08/2005	J152 On 28-February-06			jSwap	7.1400	7.1420	0.0035	0.0035	0.00
01/08/2005	J153 On 31-August-10			jSwap	7.4900	7.5550	0.0006	0.0025	0.00
01/08/2005	J157 On 15-September-15			jSwap	7.8300	7.9100	0.0245	0.0300	0.00
01/08/2005	J186 On 21-December-26			jSwap	7.4300	7.5090	0.0075	0.0009	0.00
01/08/2005	J194 On 28-February-08			jSwap	7.1900	7.2530	0.0084	0.0068	0.00
01/08/2005	J201 On 22-December-14			jSwap	7.8100	7.8870	0.0207	0.0259	0.00
01/08/2005	J203 On 15-September-17			jSwap	7.8300	7.9060	0.0266	0.0330	0.00
01/08/2005	J204 On 21-December-18			jSwap	7.8200	7.9030	0.0271	0.0335	0.00
01/08/2005	J207 On 15-January-20			jSwap	8.4200	8.5010	0.0370	0.0437	0.00
01/08/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
01/08/2005	JFRA On 02-February-06			jFra	6.6700	6.7130	0.0164	0.0165	0.00
01/08/2005	JFRA On 01-February-07			jFra	7.4200	7.4740	0.0182	0.0183	500.00
01/08/2005	JFRA On 04-May-06			jFra	6.7900	6.8220	0.0166	0.0167	0.00
01/08/2005	JFRA On 03-May-07			jFra	7.6500	7.6950	0.0187	0.0188	0.00
01/08/2005	JFRA On 04-August-05			jFra	7.0100	7.0140	0.0172	0.0172	0.00
01/08/2005	JFRA On 03-August-06			jFra	6.9700	7.0180	0.0171	0.0172	0.00
01/08/2005	JFRA On 02-August-07			jFra	7.6800	7.7520	0.0188	0.0190	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2005	JFRA On 03-November-05			jFra	6.6600	6.6850	0.0163	0.0164	0.00
01/08/2005	JFRA On 02-November-06			jFra	7.2000	7.2470	0.0176	0.0177	0.00
01/08/2005	JFRA On 01-November-07			jFra	7.8400	7.9160	0.0206	0.0208	0.00
01/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	437	471	437	471	0.00
01/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1849	1788	1849	1788	0.00
01/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1856	1926	1856	1926	0.00
01/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	2052	1990	2052	1990	0.00
01/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1067	1112	1067	1112	0.00
01/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1589	1548	1589	1548	0.00
01/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2449	2507	2449	2507	0.00
01/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2072	2030	2072	2030	0.00
01/08/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	0	1	0	1	0.00
01/08/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	593	578	593	578	0.00
01/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1547	1609	1547	1609	0.00
01/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1613	1565	1613	1565	0.00
01/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2908	3011	2908	3011	0.00
01/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2477	2395	2477	2395	0.00
01/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	101	116	101	116	0.00
01/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1553	1501	1553	1501	0.00
01/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2049	2120	2049	2120	0.00
01/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1564	1515	1564	1515	0.00
01/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3575	3689	3575	3689	0.00
01/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2678	2595	2678	2595	0.00
01/08/2005	JN02 On 04-August-05			jNote	7.0400	7.0720	0.1301	0.1307	0.00
01/08/2005	JN02 On 03-November-05			jNote	7.1100	7.1590	0.1315	0.1322	0.00
01/08/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	0	8	0	8	0.00
01/08/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	8586	7916	8586	7916	0.00
01/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2798	3144	2798	3144	0.00
01/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9926	9434	9926	9434	0.00
01/08/2005	JN05 On 04-August-05			jNote	7.6400	7.6860	0.3175	0.3190	0.00
01/08/2005	JN05 On 03-November-05			jNote	7.7100	7.7550	0.3198	0.3213	0.00
01/08/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	4	124	4	124	0.00
01/08/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	14923	13159	14923	13159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	7115	7975	7115	7975	0.00
01/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	19188	18128	19188	18128	0.00
01/08/2005	JN10 On 04-August-05			jNote	7.8700	7.9170	0.5454	0.5475	0.00
01/08/2005	JN10 On 03-November-05			jNote	7.9000	7.9510	0.5464	0.5486	0.00
01/08/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	629	2428	629	2428	0.00
01/08/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	9569	8170	9569	8170	0.00
01/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	16268	18068	16268	18068	0.00
01/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	22976	21451	22976	21451	0.00
01/08/2005	JROD On 31-January-06			jRod	6.9000	6.8290	0.0053	0.0053	0.00
01/08/2005	JROD On 28-February-06			jRod	6.8600	6.8110	0.0082	0.0081	0.00
01/08/2005	JROD On 31-March-06			jRod	6.8700	6.8330	0.0080	0.0080	0.00
01/08/2005	JROD On 28-April-06			jRod	6.8900	6.8580	0.0078	0.0077	0.00
01/08/2005	JROD On 31-May-06			jRod	6.8700	6.8510	0.0107	0.0106	0.00
01/08/2005	JROD On 31-August-05			jRod	6.7200	6.5760	0.0018	0.0018	0.00
01/08/2005	JROD On 30-September-05			jRod	6.8200	6.6840	0.0015	0.0015	0.00
01/08/2005	JROD On 31-October-05			jRod	6.9200	6.7830	0.0013	0.0013	0.00
01/08/2005	JROD On 30-November-05			jRod	6.8600	6.7900	0.0030	0.0030	0.00
01/08/2005	JROD On 30-December-05			jRod	6.8800	6.8100	0.0029	0.0028	0.00
01/08/2005	R152 On 04-August-05			Bond Future	7.0800	7.0760	107.9465	107.9487	0.00
01/08/2005	R152 On 03-November-05			Bond Future	7.1100	7.1000	103.7368	103.7399	0.00
01/08/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3685	3707	3685	3707	0.00
01/08/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	0	0	0	0	0.00
01/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	287	305	287	305	0.00
01/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1410	1397	1410	1397	0.00
01/08/2005	R153 On 04-August-05			Bond Future	7.4800	7.5580	128.6290	128.2704	1.00
01/08/2005	R153 On 03-November-05			Bond Future	7.5100	7.5910	124.2681	123.9082	0.00
01/08/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	12645	9753	12645	9753	0.00
01/08/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	58	753	58	753	0.00
01/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	19195	17197	19195	17197	0.00
01/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	8483	10084	8483	10084	0.00
01/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	27337	24925	27337	24925	0.00
01/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5548	6734	5548	6734	0.00
01/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	45868	42875	45868	42875	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	2309	2914	2309	2914	0.00
01/08/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	35632	32048	35632	32048	0.00
01/08/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	0	1	0	1	0.00
01/08/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	58123	54537	58123	54537	0.00
01/08/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	0	0	0	0	0.00
01/08/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	69165	65579	69165	65579	0.00
01/08/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
01/08/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	80074	76488	80074	76488	0.00
01/08/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
01/08/2005	R157 On 04-August-05			Bond Future	7.8200	7.9030	144.5497	143.8515	2.00
01/08/2005	R157 On 03-November-05			Bond Future	7.8500	7.9360	140.2337	139.5261	1.00
01/08/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	15812	11565	15812	11565	0.00
01/08/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	531	3267	531	3267	0.00
01/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	32135	28541	32135	28541	0.00
01/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	19701	23183	19701	23183	0.00
01/08/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	36361	29681	36361	29681	0.00
01/08/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	5	307	5	307	200.00
01/08/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	77197	70215	77197	70215	0.00
01/08/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	0	0	0	0	400.00
01/08/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	96982	90000	96982	90000	0.00
01/08/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	0	0	0	0	500.00
01/08/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	116358	109376	116358	109376	0.00
01/08/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	100.00
01/08/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	2091	1858	2091	1858	200.00
01/08/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	8337	15086	8337	15086	0.00
01/08/2005	R186 On 04-August-05			Bond Future	7.4800	7.5610	133.3670	132.3232	0.00
01/08/2005	R186 On 03-November-05			Bond Future	7.4900	7.5720	135.6802	134.6186	0.00
01/08/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	87	165	87	165	0.00
01/08/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	30950	41465	30950	41465	0.00
01/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	19505	16379	19505	16379	0.00
01/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	51342	58832	51342	58832	0.00
01/08/2005	R194 On 04-August-05			Bond Future	7.1500	7.2220	110.9697	110.8022	0.00
01/08/2005	R194 On 03-November-05			Bond Future	7.1600	7.2420	107.8266	107.6549	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	8300	6782	8300	6782	0.00
01/08/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	6	163	6	163	0.00
01/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	11014	9996	11014	9996	0.00
01/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	3713	4413	3713	4413	0.00
01/08/2005	R201 On 04-August-05			Bond Future	7.8200	7.9030	107.2589	106.7092	0.00
01/08/2005	R201 On 03-November-05			Bond Future	7.8500	7.9340	109.1150	108.5570	0.00
01/08/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	12394	8937	12394	8937	0.00
01/08/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	362	2402	362	2402	0.00
01/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	24896	22039	24896	22039	0.00
01/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	14958	17681	14958	17681	0.00
01/08/2005	R203 On 04-August-05			Bond Future	7.8500	7.9370	106.3777	105.7109	0.00
01/08/2005	R203 On 03-November-05			Bond Future	7.8800	7.9650	104.0539	103.3740	0.00
01/08/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	12194	8435	12194	8435	0.00
01/08/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	620	3530	620	3530	0.00
01/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	27697	24290	27697	24290	0.00
01/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	18211	21603	18211	21603	0.00
01/08/2005	R204 On 04-August-05			Bond Future	7.8400	7.9220	102.3717	101.7135	0.00
01/08/2005	R204 On 03-November-05			Bond Future	7.8600	7.9470	104.1468	103.4730	0.00
01/08/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	32967	26638	32967	26638	0.00
01/08/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	3	257	3	257	0.00
01/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	42810	38555	42810	38555	0.00
01/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	11987	14470	11987	14470	0.00
01/08/2005	R207 On 04-August-05			Bond Future	7.8200	7.8910	95.6659	95.0397	0.00
01/08/2005	R207 On 03-November-05			Bond Future	7.8300	7.9120	97.3289	96.6852	0.00
01/08/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	15144	9075	15144	9075	0.00
01/08/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	0	193	0	193	0.00
01/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	18006	13858	18006	13858	0.00
01/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	4468	6757	4468	6757	0.00
02/08/2005	GOVI On 03-August-05			jGovi	225.1000	225.1100	225.1020	225.1100	0.00
02/08/2005	GOVI On 03-November-05			jGovi	229.0300	229.0440	229.0340	229.0440	463.00
02/08/2005	GOVI On 03-August-05	224.00	Call	jGovi	14314	15849	14314	15849	0.00
02/08/2005	GOVI On 03-August-05	224.00	Put	jGovi	3294	4749	3294	4749	0.00
02/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	35482	35698	35482	35698	0.00

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02/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	25142	25258	25142	25258	0.00
02/08/2005	GOVI On 02-February-06			jGovi	233.0900	0.0000	233.0890	0.0000	0.00
02/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	50524	0	50524	0	0.00
02/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	19634	0	19634	0	0.00
02/08/2005	J152 On 28-February-06			jSwap	7.1400	7.1390	0.0036	0.0035	0.00
02/08/2005	J153 On 31-August-10			jSwap	7.4900	7.4870	0.0006	0.0006	0.00
02/08/2005	J157 On 15-September-15			jSwap	7.8300	7.8340	0.0242	0.0245	0.00
02/08/2005	J186 On 21-December-26			jSwap	7.4400	7.4290	0.0062	0.0075	0.00
02/08/2005	J194 On 28-February-08			jSwap	7.2000	7.1940	0.0082	0.0084	0.00
02/08/2005	J201 On 22-December-14			jSwap	7.8000	7.8090	0.0204	0.0207	0.00
02/08/2005	J203 On 15-September-17			jSwap	7.8200	7.8260	0.0262	0.0266	0.00
02/08/2005	J204 On 21-December-18			jSwap	7.8200	7.8240	0.0267	0.0271	0.00
02/08/2005	J207 On 15-January-20			jSwap	8.4200	8.4220	0.0366	0.0370	0.00
02/08/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
02/08/2005	JFRA On 02-February-06			jFra	6.6700	6.6740	0.0164	0.0164	0.00
02/08/2005	JFRA On 01-February-07			jFra	7.3800	7.4200	0.0181	0.0182	500.00
02/08/2005	JFRA On 04-May-06			jFra	6.7500	6.7870	0.0166	0.0166	0.00
02/08/2005	JFRA On 03-May-07			jFra	7.6600	7.6540	0.0188	0.0187	0.00
02/08/2005	JFRA On 04-August-05			jFra	7.0100	7.0080	0.0172	0.0172	0.00
02/08/2005	JFRA On 03-August-06			jFra	6.9500	6.9730	0.0170	0.0171	0.00
02/08/2005	JFRA On 02-August-07			jFra	7.6900	7.6760	0.0188	0.0188	0.00
02/08/2005	JFRA On 03-November-05			jFra	6.6600	6.6580	0.0163	0.0163	0.00
02/08/2005	JFRA On 02-November-06			jFra	7.1500	7.1980	0.0175	0.0176	0.00
02/08/2005	JFRA On 01-November-07			jFra	7.8800	7.8410	0.0207	0.0206	0.00
02/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	434	437	434	437	0.00
02/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1849	1849	1849	1849	0.00
02/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1806	1856	1806	1856	0.00
02/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	2102	2052	2102	2052	0.00
02/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1030	1067	1030	1067	0.00
02/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1633	1589	1633	1589	0.00
02/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2458	2449	2458	2449	0.00
02/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2060	2072	2060	2072	0.00
02/08/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	600	593	600	593	0.00
02/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1521	1547	1521	1547	0.00
02/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1636	1613	1636	1613	0.00
02/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2922	2908	2922	2908	0.00
02/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2460	2477	2460	2477	0.00
02/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	101	101	101	101	0.00
02/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1538	1553	1538	1553	0.00
02/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	1988	2049	1988	2049	0.00
02/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1613	1564	1613	1564	0.00
02/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3627	3575	3627	3575	0.00
02/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2631	2678	2631	2678	0.00
02/08/2005	JN02 On 04-August-05			jNote	7.0200	7.0350	0.1298	0.1301	0.00
02/08/2005	JN02 On 03-November-05			jNote	7.1000	7.1140	0.1312	0.1315	0.00
02/08/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	0	0	0	0	0.00
02/08/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	8876	8586	8876	8586	0.00
02/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2693	2798	2693	2798	0.00
02/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	10081	9926	10081	9926	0.00
02/08/2005	JN02 On 02-February-06			jNote	7.2600	0.0000	0.1351	0.0000	0.00
02/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14215	0	14215	0	0.00
02/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	14107	0	14107	0	0.00
02/08/2005	JN05 On 04-August-05			jNote	7.6300	7.6410	0.3171	0.3175	0.00
02/08/2005	JN05 On 03-November-05			jNote	7.7000	7.7090	0.3193	0.3198	0.00
02/08/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	0	4	0	4	0.00
02/08/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	15337	14923	15337	14923	0.00
02/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6858	7115	6858	7115	0.00
02/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	19514	19188	19514	19188	0.00
02/08/2005	JN05 On 02-February-06			jNote	7.7800	0.0000	0.3221	0.0000	0.00
02/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	14865	0	14865	0	0.00
02/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	13461	0	13461	0	0.00
02/08/2005	JN10 On 04-August-05			jNote	7.8600	7.8710	0.5448	0.5454	0.00
02/08/2005	JN10 On 03-November-05			jNote	7.8900	7.9030	0.5458	0.5464	0.00
02/08/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	238	629	238	629	0.00
02/08/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	10085	9569	10085	9569	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	15775	16268	15775	16268	0.00
02/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	23387	22976	23387	22976	0.00
02/08/2005	JN10 On 02-February-06			jNote	7.9300	0.0000	0.5472	0.0000	0.00
02/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	12033	0	12033	0	0.00
02/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	16587	0	16587	0	0.00
02/08/2005	JROD On 31-January-06			jRod	6.8900	6.8970	0.0053	0.0053	0.00
02/08/2005	JROD On 28-February-06			jRod	6.8500	6.8550	0.0082	0.0082	0.00
02/08/2005	JROD On 31-March-06			jRod	6.8700	6.8730	0.0081	0.0080	0.00
02/08/2005	JROD On 28-April-06			jRod	6.8900	6.8940	0.0079	0.0078	0.00
02/08/2005	JROD On 31-May-06			jRod	6.8700	6.8730	0.0108	0.0107	0.00
02/08/2005	JROD On 31-August-05			jRod	6.7100	6.7150	0.0018	0.0018	0.00
02/08/2005	JROD On 30-September-05			jRod	6.8200	6.8220	0.0015	0.0015	0.00
02/08/2005	JROD On 31-October-05			jRod	6.9200	6.9210	0.0013	0.0013	0.00
02/08/2005	JROD On 30-November-05			jRod	6.8600	6.8630	0.0030	0.0030	0.00
02/08/2005	JROD On 30-December-05			jRod	6.8800	6.8830	0.0029	0.0029	0.00
02/08/2005	R152 On 04-August-05			Bond Future	7.0800	7.0800	107.9459	107.9465	0.00
02/08/2005	R152 On 03-November-05			Bond Future	7.1100	7.1100	103.7355	103.7368	0.00
02/08/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3680	3685	3680	3685	0.00
02/08/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	0	0	0	0	0.00
02/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	281	287	281	287	0.00
02/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1416	1410	1416	1410	0.00
02/08/2005	R153 On 04-August-05			Bond Future	7.4800	7.4820	128.6290	128.6290	1.00
02/08/2005	R153 On 03-November-05			Bond Future	7.5100	7.5110	124.2681	124.2681	0.00
02/08/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	12600	12645	12600	12645	0.00
02/08/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	14	58	14	58	0.00
02/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	19129	19195	19129	19195	0.00
02/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	8417	8483	8417	8483	0.00
02/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	27277	27337	27277	27337	0.00
02/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5487	5548	5487	5548	0.00
02/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	45827	45868	45827	45868	0.00
02/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	2268	2309	2268	2309	0.00
02/08/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	35632	35632	35632	35632	0.00
02/08/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	58123	58123	58123	58123	0.00
02/08/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	0	0	0	0	0.00
02/08/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	69165	69165	69165	69165	0.00
02/08/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
02/08/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	80074	80074	80074	80074	0.00
02/08/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
02/08/2005	R153 On 02-February-06			Bond Future	7.5400	0.0000	126.4687	0.0000	0.00
02/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	17079	0	17079	0	0.00
02/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	18792	0	18792	0	0.00
02/08/2005	R157 On 04-August-05			Bond Future	7.8200	7.8220	144.5930	144.5497	2.00
02/08/2005	R157 On 03-November-05			Bond Future	7.8500	7.8520	140.2760	140.2337	1.00
02/08/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	1508	2091	1508	2091	200.00
02/08/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	7323	8337	7323	8337	0.00
02/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	32251	32135	32251	32135	0.00
02/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	19394	19701	19394	19701	0.00
02/08/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	15915	15812	15915	15812	0.00
02/08/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	202	531	202	531	0.00
02/08/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	36789	36361	36789	36361	0.00
02/08/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	0	5	0	5	200.00
02/08/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	77629	77197	77629	77197	0.00
02/08/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	0	0	0	0	400.00
02/08/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	97415	96982	97415	96982	0.00
02/08/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	0	0	0	0	500.00
02/08/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	116790	116358	116790	116358	0.00
02/08/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	100.00
02/08/2005	R157 On 02-February-06			Bond Future	7.8800	0.0000	142.7603	0.0000	0.00
02/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	25553	0	25553	0	0.00
02/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	15531	0	15531	0	0.00
02/08/2005	R186 On 04-August-05			Bond Future	7.4900	7.4810	133.2358	133.3670	0.00
02/08/2005	R186 On 03-November-05			Bond Future	7.5000	7.4900	135.5500	135.6802	0.00
02/08/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	12	87	12	87	0.00
02/08/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	32186	30950	32186	30950	0.00
02/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	18876	19505	18876	19505	0.00

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02/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	52015	51342	52015	51342	0.00
02/08/2005	R186 On 02-February-06			Bond Future	7.5100	0.0000	132.6442	0.0000	0.00
02/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	18218	0	18218	0	0.00
02/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	19380	0	19380	0	0.00
02/08/2005	R194 On 04-August-05			Bond Future	7.1600	7.1520	110.9458	110.9697	0.00
02/08/2005	R194 On 03-November-05			Bond Future	7.1700	7.1630	107.8027	107.8266	0.00
02/08/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	8055	8300	8055	8300	0.00
02/08/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	1	6	1	6	0.00
02/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	10821	11014	10821	11014	0.00
02/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	3760	3713	3760	3713	0.00
02/08/2005	R194 On 02-February-06			Bond Future	7.1800	0.0000	109.7103	0.0000	0.00
02/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	16179	0	16179	0	0.00
02/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	14894	0	14894	0	0.00
02/08/2005	R201 On 04-August-05			Bond Future	7.8200	7.8220	107.2930	107.2589	0.00
02/08/2005	R201 On 03-November-05			Bond Future	7.8500	7.8500	109.1483	109.1150	0.00
02/08/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	12505	12394	12505	12394	0.00
02/08/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	132	362	132	362	0.00
02/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	24991	24896	24991	24896	0.00
02/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	14719	14958	14719	14958	0.00
02/08/2005	R201 On 02-February-06			Bond Future	7.8700	0.0000	106.6670	0.0000	0.00
02/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	11499	0	11499	0	0.00
02/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	19495	0	19495	0	0.00
02/08/2005	R203 On 04-August-05			Bond Future	7.8500	7.8520	106.4172	106.3777	0.00
02/08/2005	R203 On 03-November-05			Bond Future	7.8700	7.8770	104.0927	104.0539	0.00
02/08/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	12231	12194	12231	12194	0.00
02/08/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	263	620	263	620	0.00
02/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	27802	27697	27802	27697	0.00
02/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	17929	18211	17929	18211	0.00
02/08/2005	R203 On 02-February-06			Bond Future	7.9000	0.0000	105.9415	0.0000	0.00
02/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	19188	0	19188	0	0.00
02/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	11358	0	11358	0	0.00
02/08/2005	R204 On 04-August-05			Bond Future	7.8400	7.8420	102.4130	102.3717	0.00
02/08/2005	R204 On 03-November-05			Bond Future	7.8600	7.8640	104.1876	104.1468	0.00

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02/08/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	33377	32967	33377	32967	0.00
02/08/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	0	3	0	3	0.00
02/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	42983	42810	42983	42810	0.00
02/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	11753	11987	11753	11987	0.00
02/08/2005	R204 On 02-February-06			Bond Future	7.8800	0.0000	101.9995	0.0000	0.00
02/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	19683	0	19683	0	0.00
02/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	10085	0	10085	0	0.00
02/08/2005	R207 On 04-August-05			Bond Future	7.8100	7.8150	95.7073	95.6659	0.00
02/08/2005	R207 On 03-November-05			Bond Future	7.8300	7.8330	97.3617	97.3289	0.00
02/08/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	15558	15144	15558	15144	0.00
02/08/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	0	0	0	0	0.00
02/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	18197	18006	18197	18006	0.00
02/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	4331	4468	4331	4468	0.00
02/08/2005	R207 On 02-February-06			Bond Future	7.8500	0.0000	95.4475	0.0000	0.00
02/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	20452	0	20452	0	0.00
02/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	8175	0	8175	0	0.00
03/08/2005	GOVI On 02-February-06			jGovi	233.7000	233.0890	233.7010	233.0890	0.00
03/08/2005	GOVI On 03-August-05			jGovi	225.6900	225.1020	225.6910	225.1020	0.00
03/08/2005	GOVI On 03-November-05			jGovi	229.6300	229.0340	229.6310	229.0340	463.00
03/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	54523	50524	54523	50524	0.00
03/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	17513	19634	17513	19634	0.00
03/08/2005	GOVI On 03-August-05	224.00	Call	jGovi	17575	14314	17575	14314	0.00
03/08/2005	GOVI On 03-August-05	224.00	Put	jGovi	665	3294	665	3294	0.00
03/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	38767	35482	38767	35482	0.00
03/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	22457	25142	22457	25142	0.00
03/08/2005	J152 On 28-February-06			jSwap	7.1300	7.1350	0.0036	0.0036	0.00
03/08/2005	J153 On 31-August-10			jSwap	7.4400	7.4860	0.0030	0.0006	0.00
03/08/2005	J157 On 15-September-15			jSwap	7.7800	7.8290	0.0205	0.0242	0.00
03/08/2005	J186 On 21-December-26			jSwap	7.4000	7.4410	0.0103	0.0062	0.00
03/08/2005	J194 On 28-February-08			jSwap	7.1600	7.2020	0.0093	0.0082	0.00
03/08/2005	J201 On 22-December-14			jSwap	7.7500	7.8040	0.0165	0.0204	0.00
03/08/2005	J203 On 15-September-17			jSwap	7.7700	7.8210	0.0220	0.0262	0.00
03/08/2005	J204 On 21-December-18			jSwap	7.7700	7.8190	0.0222	0.0267	0.00

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03/08/2005	J207 On 15-January-20			jSwap	8.3600	8.4170	0.0319	0.0366	0.00
03/08/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
03/08/2005	JFRA On 02-February-06			jFra	6.6700	6.6730	0.0164	0.0164	0.00
03/08/2005	JFRA On 01-February-07			jFra	7.3500	7.3790	0.0180	0.0181	500.00
03/08/2005	JFRA On 04-May-06			jFra	6.7400	6.7540	0.0165	0.0166	0.00
03/08/2005	JFRA On 03-May-07			jFra	7.5100	7.6630	0.0184	0.0188	0.00
03/08/2005	JFRA On 04-August-05			jFra	7.0000	7.0050	0.0172	0.0172	0.00
03/08/2005	JFRA On 03-August-06			jFra	6.9300	6.9530	0.0170	0.0170	0.00
03/08/2005	JFRA On 02-August-07			jFra	7.8500	7.6890	0.0192	0.0188	0.00
03/08/2005	JFRA On 03-November-05			jFra	6.6600	6.6640	0.0163	0.0163	0.00
03/08/2005	JFRA On 02-November-06			jFra	7.1300	7.1530	0.0175	0.0175	0.00
03/08/2005	JFRA On 01-November-07			jFra	8.0300	7.8790	0.0211	0.0207	0.00
03/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	427	434	427	434	0.00
03/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1859	1849	1859	1849	0.00
03/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1770	1806	1770	1806	0.00
03/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	2139	2102	2139	2102	0.00
03/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1008	1030	1008	1030	0.00
03/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1657	1633	1657	1633	0.00
03/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2268	2458	2268	2458	0.00
03/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2236	2060	2236	2060	0.00
03/08/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	0	0	0	0	0.00
03/08/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	607	600	607	600	0.00
03/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1495	1521	1495	1521	0.00
03/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1659	1636	1659	1636	0.00
03/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3127	2922	3127	2922	0.00
03/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2281	2460	2281	2460	0.00
03/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	98	101	98	101	0.00
03/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1547	1538	1547	1538	0.00
03/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	1959	1988	1959	1988	0.00
03/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1635	1613	1635	1613	0.00
03/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3850	3627	3850	3627	0.00
03/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2452	2631	2452	2631	0.00
03/08/2005	JN02 On 02-February-06			jNote	7.2600	7.2560	0.1353	0.1351	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2005	JN02 On 04-August-05			jNote	6.9900	7.0200	0.1292	0.1298	0.00
03/08/2005	JN02 On 03-November-05			jNote	7.0900	7.1000	0.1310	0.1312	0.00
03/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14244	14215	14244	14215	0.00
03/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	14000	14107	14000	14107	0.00
03/08/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	0	0	0	0	0.00
03/08/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	9442	8876	9442	8876	0.00
03/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2599	2693	2599	2693	0.00
03/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	10216	10081	10216	10081	0.00
03/08/2005	JN05 On 02-February-06			jNote	7.8400	7.7840	0.3240	0.3221	0.00
03/08/2005	JN05 On 04-August-05			jNote	7.6800	7.6310	0.3188	0.3171	0.00
03/08/2005	JN05 On 03-November-05			jNote	7.7500	7.6950	0.3211	0.3193	0.00
03/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	15968	14865	15968	14865	0.00
03/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	12373	13461	12373	13461	0.00
03/08/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	0	0	0	0	0.00
03/08/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	13500	15337	13500	15337	0.00
03/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	7517	6858	7517	6858	0.00
03/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	18090	19514	18090	19514	0.00
03/08/2005	JN10 On 02-February-06			jNote	7.9900	7.9340	0.5496	0.5472	0.00
03/08/2005	JN10 On 04-August-05			jNote	7.9000	7.8580	0.5470	0.5448	0.00
03/08/2005	JN10 On 03-November-05			jNote	7.9400	7.8900	0.5481	0.5458	0.00
03/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	13653	12033	13653	12033	0.00
03/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	14618	16587	14618	16587	0.00
03/08/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	187	238	187	238	0.00
03/08/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	6902	10085	6902	10085	0.00
03/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	17141	15775	17141	15775	0.00
03/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	21424	23387	21424	23387	0.00
03/08/2005	JROD On 31-January-06			jRod	6.8900	6.8900	0.0053	0.0053	0.00
03/08/2005	JROD On 28-February-06			jRod	6.8500	6.8490	0.0083	0.0082	0.00
03/08/2005	JROD On 31-March-06			jRod	6.8600	6.8650	0.0081	0.0081	0.00
03/08/2005	JROD On 28-April-06			jRod	6.8800	6.8850	0.0079	0.0079	0.00
03/08/2005	JROD On 31-May-06			jRod	6.8600	6.8660	0.0108	0.0108	0.00
03/08/2005	JROD On 30-June-06			jRod	6.8800	0.0000	0.0106	0.0000	0.00
03/08/2005	JROD On 31-July-06			jRod	6.9000	0.0000	0.0104	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
03/08/2005	JROD On 31-August-05			jRod	6.7100	6.7120	0.0018	0.0018	0.00
03/08/2005	JROD On 31-August-06			jRod	6.8800	0.0000	0.0134	0.0000	0.00
03/08/2005	JROD On 30-September-05			jRod	6.8100	6.8190	0.0015	0.0015	0.00
03/08/2005	JROD On 31-October-05			jRod	6.9200	6.9180	0.0013	0.0013	0.00
03/08/2005	JROD On 30-November-05			jRod	6.8600	6.8600	0.0030	0.0030	0.00
03/08/2005	JROD On 30-December-05			jRod	6.8800	6.8790	0.0029	0.0029	0.00
03/08/2005	R152 On 04-August-05			Bond Future	7.0800	7.0810	107.9442	107.9459	0.00
03/08/2005	R152 On 03-November-05			Bond Future	7.1200	7.1140	103.7333	103.7355	0.00
03/08/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	3663	3680	3663	3680	0.00
03/08/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	0	0	0	0	0.00
03/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	272	281	272	281	0.00
03/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1429	1416	1429	1416	0.00
03/08/2005	R153 On 02-February-06			Bond Future	7.4800	7.5400	126.7473	126.4687	0.00
03/08/2005	R153 On 04-August-05			Bond Future	7.4300	7.4820	128.8941	128.6290	1.00
03/08/2005	R153 On 03-November-05			Bond Future	7.4500	7.5110	124.5389	124.2681	0.00
03/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	18435	17079	18435	17079	0.00
03/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	17362	18792	17362	18792	0.00
03/08/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	15237	12600	15237	12600	0.00
03/08/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	0	14	0	14	0.00
03/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	20820	19129	20820	19129	0.00
03/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	7399	8417	7399	8417	0.00
03/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	29261	27277	29261	27277	0.00
03/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	4763	5487	4763	5487	0.00
03/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	48193	45827	48193	45827	0.00
03/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1925	2268	1925	2268	0.00
03/08/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	38283	35632	38283	35632	0.00
03/08/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	0	0	0	0	0.00
03/08/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	60774	58123	60774	58123	0.00
03/08/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	0	0	0	0	0.00
03/08/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	71816	69165	71816	69165	0.00
03/08/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
03/08/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	82725	80074	82725	80074	0.00
03/08/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2005	R157 On 02-February-06			Bond Future	7.8200	7.8780	143.2652	142.7603	0.00
03/08/2005	R157 On 04-August-05			Bond Future	7.7600	7.8170	145.0787	144.5930	2.00
03/08/2005	R157 On 03-November-05			Bond Future	7.7900	7.8470	140.7762	140.2760	1.00
03/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	44257	25553	44257	25553	0.00
03/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	29187	15531	29187	15531	0.00
03/08/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	2180	1508	2180	1508	200.00
03/08/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	3136	7323	3136	7323	0.00
03/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	35142	32251	35142	32251	0.00
03/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	17283	19394	17283	19394	0.00
03/08/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	20572	15915	20572	15915	0.00
03/08/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	2	202	2	202	0.00
03/08/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	41646	36789	41646	36789	0.00
03/08/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	0	0	0	0	200.00
03/08/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	82486	77629	82486	77629	0.00
03/08/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	0	0	0	0	400.00
03/08/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	102272	97415	102272	97415	0.00
03/08/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	0	0	0	0	500.00
03/08/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	121648	116790	121648	116790	0.00
03/08/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	100.00
03/08/2005	R186 On 02-February-06			Bond Future	7.4700	7.5090	133.2009	132.6442	0.00
03/08/2005	R186 On 04-August-05			Bond Future	7.4500	7.4910	133.7749	133.2358	0.00
03/08/2005	R186 On 03-November-05			Bond Future	7.4600	7.5000	136.0849	135.5500	0.00
03/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	48576	18218	48576	18218	0.00
03/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	44171	19380	44171	19380	0.00
03/08/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	2	12	2	12	0.00
03/08/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	26785	32186	26785	32186	0.00
03/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	20672	18876	20672	18876	0.00
03/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	48461	52015	48461	52015	0.00
03/08/2005	R194 On 02-February-06			Bond Future	7.1200	7.1840	109.8389	109.7103	0.00
03/08/2005	R194 On 04-August-05			Bond Future	7.1100	7.1620	111.0704	110.9458	0.00
03/08/2005	R194 On 03-November-05			Bond Future	7.1200	7.1740	107.9246	107.8027	0.00
03/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	10485	16179	10485	16179	0.00
03/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	7914	14894	7914	14894	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	9301	8055	9301	8055	0.00
03/08/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	0	1	0	1	0.00
03/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	11616	10821	11616	10821	0.00
03/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	3336	3760	3336	3760	0.00
03/08/2005	R201 On 02-February-06			Bond Future	7.8100	7.8720	107.1051	106.6670	0.00
03/08/2005	R201 On 04-August-05			Bond Future	7.7600	7.8170	107.7096	107.2930	0.00
03/08/2005	R201 On 03-November-05			Bond Future	7.7800	7.8450	109.5763	109.1483	0.00
03/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	24141	11499	24141	11499	0.00
03/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	27755	19495	27755	19495	0.00
03/08/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	16541	12505	16541	12505	0.00
03/08/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	1	132	1	132	0.00
03/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	27497	24991	27497	24991	0.00
03/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	12946	14719	12946	14719	0.00
03/08/2005	R203 On 02-February-06			Bond Future	7.8400	7.8970	106.4013	105.9415	0.00
03/08/2005	R203 On 04-August-05			Bond Future	7.7900	7.8470	106.8599	106.4172	0.00
03/08/2005	R203 On 03-November-05			Bond Future	7.8100	7.8720	104.5443	104.0927	0.00
03/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	38848	19188	38848	19188	0.00
03/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	26421	11358	26421	11358	0.00
03/08/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	16400	12231	16400	12231	0.00
03/08/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	4	263	4	263	0.00
03/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	30374	27802	30374	27802	0.00
03/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	15984	17929	15984	17929	0.00
03/08/2005	R204 On 02-February-06			Bond Future	7.8200	7.8800	102.4760	101.9995	0.00
03/08/2005	R204 On 04-August-05			Bond Future	7.7800	7.8370	102.8775	102.4130	0.00
03/08/2005	R204 On 03-November-05			Bond Future	7.8000	7.8590	104.6624	104.1876	0.00
03/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	41371	19683	41371	19683	0.00
03/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	27009	10085	27009	10085	0.00
03/08/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	38022	33377	38022	33377	0.00
03/08/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	0	0	0	0	0.00
03/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	46290	42983	46290	42983	0.00
03/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	10312	11753	10312	11753	0.00
03/08/2005	R207 On 02-February-06			Bond Future	7.7900	7.8470	95.9106	95.4475	0.00
03/08/2005	R207 On 04-August-05			Bond Future	7.7600	7.8100	96.1559	95.7073	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2005	R207 On 03-November-05			Bond Future	7.7700	7.8290	97.8218	97.3617	0.00
03/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	23540	20452	23540	20452	0.00
03/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	6632	8175	6632	8175	0.00
03/08/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	20045	15558	20045	15558	0.00
03/08/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	0	0	0	0	0.00
03/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	21607	18197	21607	18197	0.00
03/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	3140	4331	3140	4331	0.00
04/08/2005	GOVI On 02-February-06			jGovi	234.4300	233.7010	234.4300	233.7010	0.00
04/08/2005	GOVI On 03-August-05			jGovi	226.0500	225.6910	226.0520	225.6910	0.00
04/08/2005	GOVI On 03-November-05			jGovi	230.3600	229.6310	230.3560	229.6310	463.00
04/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	59518	54523	59518	54523	0.00
04/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	15218	17513	15218	17513	0.00
04/08/2005	GOVI On 03-August-05	224.00	Call	jGovi	20520	17575	20520	17575	0.00
04/08/2005	GOVI On 03-August-05	224.00	Put	jGovi	0	665	0	665	0.00
04/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	43041	38767	43041	38767	0.00
04/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	19481	22457	19481	22457	0.00
04/08/2005	J152 On 28-February-06			jSwap	7.1300	7.1340	0.0036	0.0036	0.00
04/08/2005	J153 On 31-August-10			jSwap	7.3800	7.4350	0.0054	0.0030	0.00
04/08/2005	J157 On 15-September-15			jSwap	7.7200	7.7780	0.0163	0.0205	0.00
04/08/2005	J186 On 21-December-26			jSwap	7.3300	7.4030	0.0187	0.0103	0.00
04/08/2005	J194 On 28-February-08			jSwap	7.1200	7.1610	0.0105	0.0093	0.00
04/08/2005	J201 On 22-December-14			jSwap	7.6800	7.7450	0.0122	0.0165	0.00
04/08/2005	J203 On 15-September-17			jSwap	7.7100	7.7680	0.0174	0.0220	0.00
04/08/2005	J204 On 21-December-18			jSwap	7.7100	7.7650	0.0174	0.0222	0.00
04/08/2005	J207 On 15-January-20			jSwap	8.3000	8.3630	0.0264	0.0319	0.00
04/08/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
04/08/2005	JFRA On 02-February-06			jFra	6.6500	6.6660	0.0163	0.0164	0.00
04/08/2005	JFRA On 01-February-07			jFra	7.3200	7.3490	0.0179	0.0180	500.00
04/08/2005	JFRA On 04-May-06			jFra	6.7100	6.7350	0.0165	0.0165	0.00
04/08/2005	JFRA On 03-May-07			jFra	7.3700	7.5130	0.0180	0.0184	0.00
04/08/2005	JFRA On 04-August-05			jFra	7.0000	7.0020	0.0172	0.0172	0.00
04/08/2005	JFRA On 03-August-06			jFra	6.9200	6.9330	0.0170	0.0170	0.00
04/08/2005	JFRA On 02-August-07			jFra	7.6400	7.8460	0.0187	0.0192	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2005	JFRA On 03-November-05			jFra	6.6400	6.6590	0.0163	0.0163	0.00
04/08/2005	JFRA On 02-November-06			jFra	7.1100	7.1320	0.0174	0.0175	0.00
04/08/2005	JFRA On 01-November-07			jFra	7.7300	8.0320	0.0203	0.0211	0.00
04/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	412	427	412	427	0.00
04/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1889	1859	1889	1859	0.00
04/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1736	1770	1736	1770	0.00
04/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	2174	2139	2174	2139	0.00
04/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	984	1008	984	1008	0.00
04/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1685	1657	1685	1657	0.00
04/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2092	2268	2092	2268	0.00
04/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2417	2236	2417	2236	0.00
04/08/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	0	0	0	0	0.00
04/08/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	615	607	615	607	0.00
04/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1472	1495	1472	1495	0.00
04/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1680	1659	1680	1659	0.00
04/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2851	3127	2851	3127	0.00
04/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2518	2281	2518	2281	0.00
04/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	91	98	91	98	0.00
04/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1580	1547	1580	1547	0.00
04/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	1931	1959	1931	1959	0.00
04/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1657	1635	1657	1635	0.00
04/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3415	3850	3415	3850	0.00
04/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2805	2452	2805	2452	0.00
04/08/2005	JN02 On 02-February-06			jNote	7.1700	7.2630	0.1336	0.1353	0.00
04/08/2005	JN02 On 04-August-05			jNote	6.9600	6.9890	0.1287	0.1292	0.00
04/08/2005	JN02 On 03-November-05			jNote	7.0300	7.0880	0.1300	0.1310	0.00
04/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13364	14244	13364	14244	0.00
04/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	14851	14000	14851	14000	0.00
04/08/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	0	0	0	0	0.00
04/08/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	10046	9442	10046	9442	0.00
04/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2278	2599	2278	2599	0.00
04/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	10956	10216	10956	10216	0.00
04/08/2005	JN05 On 02-February-06			jNote	7.7100	7.8370	0.3195	0.3240	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2005	JN05 On 04-August-05			jNote	7.5600	7.6750	0.3147	0.3188	0.00
04/08/2005	JN05 On 03-November-05			jNote	7.6200	7.7450	0.3168	0.3211	0.00
04/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	13243	15968	13243	15968	0.00
04/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	14985	12373	14985	12373	0.00
04/08/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	0	0	0	0	0.00
04/08/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	18349	13500	18349	13500	0.00
04/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	5791	7517	5791	7517	0.00
04/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	21462	18090	21462	18090	0.00
04/08/2005	JN10 On 02-February-06			jNote	7.8600	7.9860	0.5437	0.5496	0.00
04/08/2005	JN10 On 04-August-05			jNote	7.7900	7.9030	0.5415	0.5470	0.00
04/08/2005	JN10 On 03-November-05			jNote	7.8200	7.9380	0.5424	0.5481	0.00
04/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	9753	13653	9753	13653	0.00
04/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	19650	14618	19650	14618	0.00
04/08/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	0	187	0	187	0.00
04/08/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	14918	6902	14918	6902	0.00
04/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	13443	17141	13443	17141	0.00
04/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	26284	21424	26284	21424	0.00
04/08/2005	JROD On 31-January-06			jRod	6.8900	6.8870	0.0053	0.0053	0.00
04/08/2005	JROD On 28-February-06			jRod	6.8500	6.8450	0.0083	0.0083	0.00
04/08/2005	JROD On 31-March-06			jRod	6.8600	6.8610	0.0081	0.0081	0.00
04/08/2005	JROD On 28-April-06			jRod	6.8800	6.8820	0.0079	0.0079	0.00
04/08/2005	JROD On 31-May-06			jRod	6.8600	6.8640	0.0108	0.0108	0.00
04/08/2005	JROD On 30-June-06			jRod	6.8800	6.8830	0.0106	0.0106	0.00
04/08/2005	JROD On 31-July-06			jRod	6.9000	6.8980	0.0105	0.0104	0.00
04/08/2005	JROD On 31-August-05			jRod	6.7000	6.7060	0.0018	0.0018	0.00
04/08/2005	JROD On 31-August-06			jRod	6.8800	6.8750	0.0134	0.0134	0.00
04/08/2005	JROD On 30-September-05			jRod	6.8100	6.8110	0.0015	0.0015	0.00
04/08/2005	JROD On 31-October-05			jRod	6.9100	6.9150	0.0013	0.0013	0.00
04/08/2005	JROD On 30-November-05			jRod	6.8600	6.8600	0.0030	0.0030	0.00
04/08/2005	JROD On 30-December-05			jRod	6.8800	6.8780	0.0029	0.0029	0.00
04/08/2005	R152 On 04-August-05			Bond Future	6.7000	7.0840	108.1566	107.9442	0.00
04/08/2005	R152 On 03-November-05			Bond Future	7.1000	7.1210	103.7386	103.7333	0.00
04/08/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5787	3663	5787	3663	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	0	0	0	0	0.00
04/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	283	272	283	272	0.00
04/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1387	1429	1387	1429	0.00
04/08/2005	R153 On 02-February-06			Bond Future	7.4100	7.4750	127.0138	126.7473	0.00
04/08/2005	R153 On 04-August-05			Bond Future	7.4000	7.4260	129.0174	128.8941	0.00
04/08/2005	R153 On 03-November-05			Bond Future	7.3900	7.4510	124.8105	124.5389	303.00
04/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	19794	18435	19794	18435	0.00
04/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	16057	17362	16057	17362	0.00
04/08/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	16471	15237	16471	15237	0.00
04/08/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	0	0	0	0	0.00
04/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	22602	20820	22602	20820	0.00
04/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	6465	7399	6465	7399	0.00
04/08/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	70763	0	70763	0	0.00
04/08/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	512	0	512	0	5.00
04/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	31323	29261	31323	29261	0.00
04/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	4109	4763	4109	4763	0.00
04/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	50608	48193	50608	48193	0.00
04/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1624	1925	1624	1925	0.00
04/08/2005	R153 On 04-August-05	8.25	Call	Option on Bond Future	39517	38283	39517	38283	0.00
04/08/2005	R153 On 04-August-05	8.25	Put	Option on Bond Future	0	0	0	0	0.00
04/08/2005	R153 On 04-August-05	8.75	Call	Option on Bond Future	62008	60774	62008	60774	0.00
04/08/2005	R153 On 04-August-05	8.75	Put	Option on Bond Future	0	0	0	0	0.00
04/08/2005	R153 On 04-August-05	9.00	Call	Option on Bond Future	73050	71816	73050	71816	0.00
04/08/2005	R153 On 04-August-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
04/08/2005	R153 On 04-August-05	9.25	Call	Option on Bond Future	83959	82725	83959	82725	0.00
04/08/2005	R153 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
04/08/2005	R157 On 02-February-06			Bond Future	7.7500	7.8170	143.8059	143.2652	0.00
04/08/2005	R157 On 04-August-05			Bond Future	7.7400	7.7610	145.2614	145.0787	0.00
04/08/2005	R157 On 03-November-05			Bond Future	7.7300	7.7880	141.3130	140.7762	2.00
04/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	47350	44257	47350	44257	0.00
04/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	26873	29187	26873	29187	0.00
04/08/2005	R157 On 04-August-05	7.75	Call	Option on Bond Future	871	2180	871	2180	0.00
04/08/2005	R157 On 04-August-05	7.75	Put	Option on Bond Future	0	3136	0	3136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2005	R157 On 04-August-05	8.25	Call	Option on Bond Future	43473	41646	43473	41646	0.00
04/08/2005	R157 On 04-August-05	8.25	Put	Option on Bond Future	0	0	0	0	0.00
04/08/2005	R157 On 04-August-05	8.75	Call	Option on Bond Future	84314	82486	84314	82486	0.00
04/08/2005	R157 On 04-August-05	8.75	Put	Option on Bond Future	0	0	0	0	0.00
04/08/2005	R157 On 04-August-05	9.00	Call	Option on Bond Future	104099	102272	104099	102272	0.00
04/08/2005	R157 On 04-August-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
04/08/2005	R157 On 04-August-05	9.25	Call	Option on Bond Future	123475	121648	123475	121648	0.00
04/08/2005	R157 On 04-August-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
04/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	38427	35142	38427	35142	0.00
04/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	15200	17283	15200	17283	0.00
04/08/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	22397	20572	22397	20572	0.00
04/08/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	0	2	0	2	0.00
04/08/2005	R186 On 02-February-06			Bond Future	7.3900	7.4660	134.2331	133.2009	0.00
04/08/2005	R186 On 04-August-05			Bond Future	7.4100	7.4500	134.3040	133.7749	0.00
04/08/2005	R186 On 03-November-05			Bond Future	7.3800	7.4590	137.0985	136.0849	0.00
04/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	54127	48576	54127	48576	0.00
04/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	39400	44171	39400	44171	0.00
04/08/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	0	2	0	2	0.00
04/08/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	21492	26785	21492	26785	0.00
04/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	24577	20672	24577	20672	0.00
04/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	42231	48461	42231	48461	0.00
04/08/2005	R194 On 02-February-06			Bond Future	7.0600	7.1180	109.9580	109.8389	0.00
04/08/2005	R194 On 04-August-05			Bond Future	7.0900	7.1100	111.1184	111.0704	0.00
04/08/2005	R194 On 03-November-05			Bond Future	7.0600	7.1180	108.0489	107.9246	0.00
04/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	11126	10485	11126	10485	0.00
04/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	7365	7914	7365	7914	0.00
04/08/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	9780	9301	9780	9301	0.00
04/08/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	0	0	0	0	0.00
04/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	12462	11616	12462	11616	0.00
04/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	2939	3336	2939	3336	0.00
04/08/2005	R201 On 02-February-06			Bond Future	7.7400	7.8050	107.5655	107.1051	0.00
04/08/2005	R201 On 04-August-05			Bond Future	7.7500	7.7560	107.7507	107.7096	0.00
04/08/2005	R201 On 03-November-05			Bond Future	7.7100	7.7810	110.0334	109.5763	0.00

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04/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	26390	24141	26390	24141	0.00
04/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	25401	27755	25401	27755	0.00
04/08/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	16951	16541	16951	16541	0.00
04/08/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	0	1	0	1	0.00
04/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	30342	27497	30342	27497	0.00
04/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	11220	12946	11220	12946	0.00
04/08/2005	R203 On 02-February-06			Bond Future	7.7700	7.8370	106.8948	106.4013	0.00
04/08/2005	R203 On 04-August-05			Bond Future	7.7600	7.7910	107.1061	106.8599	0.00
04/08/2005	R203 On 03-November-05			Bond Future	7.7500	7.8140	105.0379	104.5443	0.00
04/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	41663	38848	41663	38848	0.00
04/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	24301	26421	24301	26421	0.00
04/08/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	18858	16400	18858	16400	0.00
04/08/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	0	4	0	4	0.00
04/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	33358	30374	33358	30374	0.00
04/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	14032	15984	14032	15984	0.00
04/08/2005	R204 On 02-February-06			Bond Future	7.7600	7.8210	102.9963	102.4760	0.00
04/08/2005	R204 On 04-August-05			Bond Future	7.7600	7.7810	103.0525	102.8775	0.00
04/08/2005	R204 On 03-November-05			Bond Future	7.7400	7.8010	105.1733	104.6624	0.00
04/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	44380	41371	44380	41371	0.00
04/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	24815	27009	24815	27009	0.00
04/08/2005	R204 On 04-August-05	8.25	Call	Option on Bond Future	39771	38022	39771	38022	0.00
04/08/2005	R204 On 04-August-05	8.25	Put	Option on Bond Future	0	0	0	0	0.00
04/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	50001	46290	50001	46290	0.00
04/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	8914	10312	8914	10312	0.00
04/08/2005	R207 On 02-February-06			Bond Future	7.7300	7.7900	96.4341	95.9106	0.00
04/08/2005	R207 On 04-August-05			Bond Future	7.7500	7.7560	96.2060	96.1559	0.00
04/08/2005	R207 On 03-November-05			Bond Future	7.7100	7.7730	98.3432	97.8218	0.00
04/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	27304	23540	27304	23540	0.00
04/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	5160	6632	5160	6632	0.00
04/08/2005	R207 On 04-August-05	8.00	Call	Option on Bond Future	20545	20045	20545	20045	0.00
04/08/2005	R207 On 04-August-05	8.00	Put	Option on Bond Future	0	0	0	0	0.00
04/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	25795	21607	25795	21607	0.00
04/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	2113	3140	2113	3140	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2005	GOVI On 02-February-06			jGovi	233.9300	234.4300	233.9270	234.4300	0.00
05/08/2005	GOVI On 03-November-05			jGovi	229.8700	230.3560	229.8670	230.3560	463.00
05/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	55911	59518	55911	59518	0.00
05/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	16641	15218	16641	15218	0.00
05/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	39862	43041	39862	43041	0.00
05/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	21192	19481	21192	19481	0.00
05/08/2005	J152 On 28-February-06			jSwap	7.1300	7.1340	0.0036	0.0036	0.00
05/08/2005	J153 On 31-August-10			jSwap	7.4200	7.3840	0.0039	0.0054	0.00
05/08/2005	J157 On 15-September-15			jSwap	7.7700	7.7200	0.0198	0.0163	0.00
05/08/2005	J186 On 21-December-26			jSwap	7.3600	7.3250	0.0151	0.0187	0.00
05/08/2005	J194 On 28-February-08			jSwap	7.1400	7.1170	0.0098	0.0105	0.00
05/08/2005	J201 On 22-December-14			jSwap	7.7300	7.6810	0.0154	0.0122	0.00
05/08/2005	J203 On 15-September-17			jSwap	7.7600	7.7110	0.0212	0.0174	0.00
05/08/2005	J204 On 21-December-18			jSwap	7.7500	7.7060	0.0213	0.0174	0.00
05/08/2005	J207 On 15-January-20			jSwap	8.3500	8.2990	0.0308	0.0264	0.00
05/08/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
05/08/2005	JFRA On 02-February-06			jFra	6.6500	6.6480	0.0163	0.0163	0.00
05/08/2005	JFRA On 01-February-07			jFra	7.3100	7.3210	0.0179	0.0179	500.00
05/08/2005	JFRA On 04-May-06			jFra	6.7500	6.7140	0.0166	0.0165	0.00
05/08/2005	JFRA On 03-May-07			jFra	7.4400	7.3670	0.0182	0.0180	0.00
05/08/2005	JFRA On 03-August-06			jFra	6.9300	6.9150	0.0170	0.0170	0.00
05/08/2005	JFRA On 02-August-07			jFra	7.6200	7.6360	0.0186	0.0187	0.00
05/08/2005	JFRA On 03-November-05			jFra	6.6600	6.6430	0.0163	0.0163	0.00
05/08/2005	JFRA On 02-November-06			jFra	7.1100	7.1120	0.0174	0.0174	0.00
05/08/2005	JFRA On 01-November-07			jFra	7.7400	7.7320	0.0204	0.0203	0.00
05/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	413	412	413	412	0.00
05/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1877	1889	1877	1889	0.00
05/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1725	1736	1725	1736	0.00
05/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	2183	2174	2183	2174	0.00
05/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1023	984	1023	984	0.00
05/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1626	1685	1626	1685	0.00
05/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2176	2092	2176	2092	0.00
05/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2323	2417	2323	2417	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1489	1472	1489	1472	0.00
05/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1658	1680	1658	1680	0.00
05/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2825	2851	2825	2851	0.00
05/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2539	2518	2539	2518	0.00
05/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	96	91	96	91	0.00
05/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1536	1580	1536	1580	0.00
05/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	1931	1931	1931	1931	0.00
05/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1652	1657	1652	1657	0.00
05/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3427	3415	3427	3415	0.00
05/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2791	2805	2791	2805	0.00
05/08/2005	JN02 On 02-February-06			jNote	7.1900	7.1700	0.1338	0.1336	0.00
05/08/2005	JN02 On 03-November-05			jNote	7.0500	7.0310	0.1303	0.1300	0.00
05/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13458	13364	13458	13364	0.00
05/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	14667	14851	14667	14851	0.00
05/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2333	2278	2333	2278	0.00
05/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	10710	10956	10710	10956	0.00
05/08/2005	JN05 On 02-February-06			jNote	7.7200	7.7080	0.3198	0.3195	0.00
05/08/2005	JN05 On 03-November-05			jNote	7.6300	7.6230	0.3171	0.3168	0.00
05/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	13401	13243	13401	13243	0.00
05/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	14729	14985	14729	14985	0.00
05/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	5859	5791	5859	5791	0.00
05/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	21109	21462	21109	21462	0.00
05/08/2005	JN10 On 02-February-06			jNote	7.8800	7.8570	0.5451	0.5437	0.00
05/08/2005	JN10 On 03-November-05			jNote	7.8400	7.8150	0.5436	0.5424	0.00
05/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	10368	9753	10368	9753	0.00
05/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	18601	19650	18601	19650	0.00
05/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	13885	13443	13885	13443	0.00
05/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	25334	26284	25334	26284	0.00
05/08/2005	JROD On 31-January-06			jRod	6.8100	6.8870	0.0054	0.0053	0.00
05/08/2005	JROD On 28-February-06			jRod	6.7900	6.8450	0.0083	0.0083	0.00
05/08/2005	JROD On 31-March-06			jRod	6.8100	6.8600	0.0082	0.0081	0.00
05/08/2005	JROD On 28-April-06			jRod	6.8300	6.8810	0.0079	0.0079	0.00
05/08/2005	JROD On 31-May-06			jRod	6.8200	6.8630	0.0109	0.0108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2005	JROD On 30-June-06			jRod	6.8400	6.8820	0.0106	0.0106	0.00
05/08/2005	JROD On 31-July-06			jRod	6.8600	6.8970	0.0105	0.0105	0.00
05/08/2005	JROD On 31-August-05			jRod	6.5600	6.7040	0.0018	0.0018	0.00
05/08/2005	JROD On 31-August-06			jRod	6.8400	6.8750	0.0134	0.0134	0.00
05/08/2005	JROD On 30-September-05			jRod	6.6600	6.8090	0.0016	0.0015	0.00
05/08/2005	JROD On 31-October-05			jRod	6.7600	6.9120	0.0013	0.0013	0.00
05/08/2005	JROD On 30-November-05			jRod	6.7800	6.8590	0.0030	0.0030	0.00
05/08/2005	JROD On 30-December-05			jRod	6.8000	6.8770	0.0029	0.0029	0.00
05/08/2005	R152 On 03-November-05			Bond Future	7.0900	7.1040	103.7421	103.7386	0.00
05/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	289	283	289	283	0.00
05/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1359	1387	1359	1387	0.00
05/08/2005	R153 On 02-February-06			Bond Future	7.4500	7.4130	126.8417	127.0138	0.00
05/08/2005	R153 On 03-November-05			Bond Future	7.4300	7.3910	124.6384	124.8105	303.00
05/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	17940	19794	17940	19794	0.00
05/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	15923	16057	15923	16057	0.00
05/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	20864	22602	20864	22602	0.00
05/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	6449	6465	6449	6465	0.00
05/08/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	69109	70763	69109	70763	0.00
05/08/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	579	512	579	512	5.00
05/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	29503	31323	29503	31323	0.00
05/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	4010	4109	4010	4109	0.00
05/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	48777	50608	48777	50608	0.00
05/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1514	1624	1514	1624	0.00
05/08/2005	R157 On 02-February-06			Bond Future	7.8100	7.7520	143.3565	143.8059	0.00
05/08/2005	R157 On 03-November-05			Bond Future	7.7800	7.7250	140.8697	141.3130	3.00
05/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	42544	47350	42544	47350	0.00
05/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	26562	26873	26562	26873	0.00
05/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	33824	38427	33824	38427	0.00
05/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	15030	15200	15030	15200	0.00
05/08/2005	R186 On 02-February-06			Bond Future	7.4200	7.3870	133.7481	134.2331	0.00
05/08/2005	R186 On 03-November-05			Bond Future	7.4200	7.3820	136.6232	137.0985	0.00
05/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	53859	54127	53859	54127	0.00
05/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	43982	39400	43982	39400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	22013	24577	22013	24577	0.00
05/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	44420	42231	44420	42231	0.00
05/08/2005	R194 On 02-February-06			Bond Future	7.1000	7.0570	109.8799	109.9580	0.00
05/08/2005	R194 On 03-November-05			Bond Future	7.1000	7.0610	107.9747	108.0489	0.00
05/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	8953	11126	8953	11126	0.00
05/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	5973	7365	5973	7365	0.00
05/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	11160	12462	11160	12462	0.00
05/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	2378	2939	2378	2939	0.00
05/08/2005	R201 On 02-February-06			Bond Future	7.7900	7.7350	107.2101	107.5655	0.00
05/08/2005	R201 On 03-November-05			Bond Future	7.7700	7.7130	109.6836	110.0334	0.00
05/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	23914	26390	23914	26390	0.00
05/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	26479	25401	26479	25401	0.00
05/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	26851	30342	26851	30342	0.00
05/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	11228	11220	11228	11220	0.00
05/08/2005	R203 On 02-February-06			Bond Future	7.8300	7.7730	106.4782	106.8948	0.00
05/08/2005	R203 On 03-November-05			Bond Future	7.8000	7.7510	104.6302	105.0379	0.00
05/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	39118	41663	39118	41663	0.00
05/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	25922	24301	25922	24301	0.00
05/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	30666	33358	30666	33358	0.00
05/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	15416	14032	15416	14032	0.00
05/08/2005	R204 On 02-February-06			Bond Future	7.8100	7.7570	102.5652	102.9963	0.00
05/08/2005	R204 On 03-November-05			Bond Future	7.7900	7.7390	104.7528	105.1733	0.00
05/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	41712	44380	41712	44380	0.00
05/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	26458	24815	26458	24815	0.00
05/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	46737	50001	46737	50001	0.00
05/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	9855	8914	9855	8914	0.00
05/08/2005	R207 On 02-February-06			Bond Future	7.7800	7.7260	96.0166	96.4341	0.00
05/08/2005	R207 On 03-November-05			Bond Future	7.7600	7.7100	97.9291	98.3432	0.00
05/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	24222	27304	24222	27304	0.00
05/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	6254	5160	6254	5160	0.00
05/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	22374	25795	22374	25795	0.00
05/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	2834	2113	2834	2113	0.00
08/08/2005	GOVI On 02-February-06			jGovi	233.6200	233.9270	233.6210	233.9270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2005	GOVI On 03-November-05			jGovi	229.5500	229.8670	229.5540	229.8670	463.00
08/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	53572	55911	53572	55911	0.00
08/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	17362	16641	17362	16641	0.00
08/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	37506	39862	37506	39862	0.00
08/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	21966	21192	21966	21192	0.00
08/08/2005	J152 On 28-February-06			jSwap	7.1400	7.1340	0.0036	0.0036	0.00
08/08/2005	J153 On 31-August-10			jSwap	7.4300	7.4160	0.0031	0.0039	0.00
08/08/2005	J157 On 15-September-15			jSwap	7.8000	7.7680	0.0219	0.0198	0.00
08/08/2005	J186 On 21-December-26			jSwap	7.3900	7.3580	0.0118	0.0151	0.00
08/08/2005	J194 On 28-February-08			jSwap	7.1600	7.1420	0.0094	0.0098	0.00
08/08/2005	J201 On 22-December-14			jSwap	7.7600	7.7290	0.0174	0.0154	0.00
08/08/2005	J203 On 15-September-17			jSwap	7.7900	7.7580	0.0238	0.0212	0.00
08/08/2005	J204 On 21-December-18			jSwap	7.7800	7.7540	0.0238	0.0213	0.00
08/08/2005	J207 On 15-January-20			jSwap	8.3800	8.3490	0.0331	0.0308	0.00
08/08/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
08/08/2005	JFRA On 02-February-06			jFra	6.6200	6.6530	0.0162	0.0163	0.00
08/08/2005	JFRA On 01-February-07			jFra	7.3100	7.3130	0.0179	0.0179	500.00
08/08/2005	JFRA On 04-May-06			jFra	6.7400	6.7540	0.0165	0.0166	0.00
08/08/2005	JFRA On 03-May-07			jFra	7.3900	7.4400	0.0181	0.0182	0.00
08/08/2005	JFRA On 03-August-06			jFra	6.9200	6.9310	0.0170	0.0170	0.00
08/08/2005	JFRA On 02-August-07			jFra	7.6900	7.6170	0.0188	0.0186	0.00
08/08/2005	JFRA On 03-November-05			jFra	6.6500	6.6630	0.0163	0.0163	0.00
08/08/2005	JFRA On 02-November-06			jFra	7.1000	7.1140	0.0174	0.0174	0.00
08/08/2005	JFRA On 01-November-07			jFra	7.8100	7.7420	0.0205	0.0204	0.00
08/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	387	413	387	413	0.00
08/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1925	1877	1925	1877	0.00
08/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1718	1725	1718	1725	0.00
08/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	2180	2183	2180	2183	0.00
08/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	996	1023	996	1023	0.00
08/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1646	1626	1646	1626	0.00
08/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2108	2176	2108	2176	0.00
08/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2385	2323	2385	2323	0.00
08/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1463	1489	1463	1489	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1672	1658	1672	1658	0.00
08/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2911	2825	2911	2825	0.00
08/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2449	2539	2449	2539	0.00
08/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	87	96	87	96	0.00
08/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1558	1536	1558	1536	0.00
08/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	1905	1931	1905	1931	0.00
08/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1665	1652	1665	1652	0.00
08/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3520	3427	3520	3427	0.00
08/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2700	2791	2700	2791	0.00
08/08/2005	JN02 On 02-February-06			jNote	7.1900	7.1850	0.1339	0.1338	0.00
08/08/2005	JN02 On 03-November-05			jNote	7.0400	7.0470	0.1301	0.1303	0.00
08/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13343	13458	13343	13458	0.00
08/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	14549	14667	14549	14667	0.00
08/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2206	2333	2206	2333	0.00
08/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	10773	10710	10773	10710	0.00
08/08/2005	JN05 On 02-February-06			jNote	7.7400	7.7180	0.3206	0.3198	0.00
08/08/2005	JN05 On 03-November-05			jNote	7.6500	7.6330	0.3178	0.3171	0.00
08/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	13685	13401	13685	13401	0.00
08/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	14183	14729	14183	14729	0.00
08/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	5909	5859	5909	5859	0.00
08/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	20408	21109	20408	21109	0.00
08/08/2005	JN10 On 02-February-06			jNote	7.9100	7.8810	0.5463	0.5451	0.00
08/08/2005	JN10 On 03-November-05			jNote	7.8600	7.8350	0.5448	0.5436	0.00
08/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	10966	10368	10966	10368	0.00
08/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	17462	18601	17462	18601	0.00
08/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	14274	13885	14274	13885	0.00
08/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	23979	25334	23979	25334	0.00
08/08/2005	JROD On 31-January-06			jRod	6.8500	6.8120	0.0054	0.0054	0.00
08/08/2005	JROD On 28-February-06			jRod	6.8200	6.7940	0.0083	0.0083	0.00
08/08/2005	JROD On 31-March-06			jRod	6.8300	6.8090	0.0082	0.0082	0.00
08/08/2005	JROD On 28-April-06			jRod	6.8500	6.8290	0.0080	0.0079	0.00
08/08/2005	JROD On 31-May-06			jRod	6.8400	6.8240	0.0109	0.0109	0.00
08/08/2005	JROD On 30-June-06			jRod	6.8600	6.8420	0.0106	0.0106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2005	JROD On 31-July-06			jRod	6.8800	6.8580	0.0105	0.0105	0.00
08/08/2005	JROD On 31-August-05			jRod	6.6200	6.5550	0.0019	0.0018	0.00
08/08/2005	JROD On 31-August-06			jRod	6.8600	6.8430	0.0134	0.0134	0.00
08/08/2005	JROD On 30-September-05			jRod	6.7200	6.6590	0.0016	0.0016	0.00
08/08/2005	JROD On 31-October-05			jRod	6.8300	6.7640	0.0014	0.0013	0.00
08/08/2005	JROD On 30-November-05			jRod	6.8200	6.7820	0.0030	0.0030	0.00
08/08/2005	JROD On 30-December-05			jRod	6.8400	6.8000	0.0029	0.0029	0.00
08/08/2005	R152 On 03-November-05			Bond Future	7.1200	7.0930	103.7349	103.7421	0.00
08/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	261	289	261	289	0.00
08/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1402	1359	1402	1359	0.00
08/08/2005	R153 On 02-February-06			Bond Future	7.4800	7.4530	126.7473	126.8417	0.00
08/08/2005	R153 On 03-November-05			Bond Future	7.4500	7.4290	124.5434	124.6384	303.00
08/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	17307	17940	17307	17940	0.00
08/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	16234	15923	16234	15923	0.00
08/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	20031	20864	20031	20864	0.00
08/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	6566	6449	6566	6449	0.00
08/08/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	68141	69109	68141	69109	0.00
08/08/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	560	579	560	579	5.00
08/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	28597	29503	28597	29503	0.00
08/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	4053	4010	4053	4010	0.00
08/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	47814	48777	47814	48777	0.00
08/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1500	1514	1500	1514	0.00
08/08/2005	R157 On 02-February-06			Bond Future	7.8400	7.8060	143.0911	143.3565	0.00
08/08/2005	R157 On 03-November-05			Bond Future	7.8100	7.7770	140.5894	140.8697	3.00
08/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	40726	42544	40726	42544	0.00
08/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	27397	26562	27397	26562	0.00
08/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	31696	33824	31696	33824	0.00
08/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	15705	15030	15705	15030	0.00
08/08/2005	R186 On 02-February-06			Bond Future	7.4600	7.4240	133.3439	133.7481	0.00
08/08/2005	R186 On 03-November-05			Bond Future	7.4500	7.4180	136.2290	136.6232	0.00
08/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	51256	53859	51256	53859	0.00
08/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	45421	43982	45421	43982	0.00
08/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	19962	22013	19962	22013	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	46311	44420	46311	44420	0.00
08/08/2005	R194 On 02-February-06			Bond Future	7.1200	7.0970	109.8350	109.8799	0.00
08/08/2005	R194 On 03-November-05			Bond Future	7.1200	7.0950	107.9246	107.9747	0.00
08/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	8640	8953	8640	8953	0.00
08/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	6109	5973	6109	5973	0.00
08/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	10715	11160	10715	11160	0.00
08/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	2434	2378	2434	2378	0.00
08/08/2005	R201 On 02-February-06			Bond Future	7.8200	7.7890	107.0003	107.2101	0.00
08/08/2005	R201 On 03-November-05			Bond Future	7.8000	7.7650	109.4758	109.6836	0.00
08/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	22680	23914	22680	23914	0.00
08/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	27343	26479	27343	26479	0.00
08/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	25244	26851	25244	26851	0.00
08/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	11699	11228	11699	11228	0.00
08/08/2005	R203 On 02-February-06			Bond Future	7.8600	7.8270	106.1941	106.4782	0.00
08/08/2005	R203 On 03-November-05			Bond Future	7.8400	7.8030	104.3493	104.6302	0.00
08/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	37225	39118	37225	39118	0.00
08/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	26870	25922	26870	25922	0.00
08/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	28593	30666	28593	30666	0.00
08/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	16153	15416	16153	15416	0.00
08/08/2005	R204 On 02-February-06			Bond Future	7.8400	7.8100	102.3142	102.5652	0.00
08/08/2005	R204 On 03-November-05			Bond Future	7.8200	7.7900	104.4983	104.7528	0.00
08/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	39975	41712	39975	41712	0.00
08/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	27231	26458	27231	26458	0.00
08/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	44531	46737	44531	46737	0.00
08/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	10193	9855	10193	9855	0.00
08/08/2005	R207 On 02-February-06			Bond Future	7.8100	7.7770	95.7884	96.0166	0.00
08/08/2005	R207 On 03-November-05			Bond Future	7.7900	7.7600	97.6983	97.9291	0.00
08/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	22529	24222	22529	24222	0.00
08/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	6842	6254	6842	6254	0.00
08/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	20446	22374	20446	22374	0.00
08/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	3215	2834	3215	2834	0.00
10/08/2005	GOVI On 02-February-06			jGovi	232.9100	233.6210	232.9090	233.6210	0.00
10/08/2005	GOVI On 03-November-05			jGovi	228.8000	229.5540	228.7970	229.5540	463.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	48680	53572	48680	53572	0.00
10/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	19590	17362	19590	17362	0.00
10/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	32855	37506	32855	37506	0.00
10/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	24885	21966	24885	21966	0.00
10/08/2005	J152 On 28-February-06			jSwap	7.1400	7.1360	0.0036	0.0036	0.00
10/08/2005	J153 On 31-August-10			jSwap	7.4800	7.4330	0.0010	0.0031	0.00
10/08/2005	J157 On 15-September-15			jSwap	7.8600	7.7970	0.0263	0.0219	0.00
10/08/2005	J186 On 21-December-26			jSwap	7.4500	7.3890	0.0051	0.0118	0.00
10/08/2005	J194 On 28-February-08			jSwap	7.2000	7.1590	0.0082	0.0094	0.00
10/08/2005	J201 On 22-December-14			jSwap	7.8300	7.7590	0.0219	0.0174	0.00
10/08/2005	J203 On 15-September-17			jSwap	7.8500	7.7910	0.0284	0.0238	0.00
10/08/2005	J204 On 21-December-18			jSwap	7.8600	7.7830	0.0298	0.0238	0.00
10/08/2005	J207 On 15-January-20			jSwap	8.4600	8.3760	0.0403	0.0331	0.00
10/08/2005	JBAR On 16-March-05			jBar	6.9900	7.0000	0.0000	0.0000	0.00
10/08/2005	JFRA On 02-February-06			jFra	6.6500	6.6230	0.0163	0.0162	0.00
10/08/2005	JFRA On 01-February-07			jFra	7.3400	7.3110	0.0180	0.0179	500.00
10/08/2005	JFRA On 04-May-06			jFra	6.7800	6.7350	0.0166	0.0165	0.00
10/08/2005	JFRA On 03-May-07			jFra	7.5000	7.3870	0.0184	0.0181	0.00
10/08/2005	JFRA On 03-August-06			jFra	6.9400	6.9150	0.0170	0.0170	0.00
10/08/2005	JFRA On 02-August-07			jFra	7.7100	7.6890	0.0189	0.0188	0.00
10/08/2005	JFRA On 03-November-05			jFra	6.6800	6.6500	0.0164	0.0163	0.00
10/08/2005	JFRA On 02-November-06			jFra	7.1300	7.0980	0.0175	0.0174	0.00
10/08/2005	JFRA On 01-November-07			jFra	7.8700	7.8120	0.0207	0.0205	0.00
10/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	401	387	401	387	0.00
10/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1868	1925	1868	1925	0.00
10/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1741	1718	1741	1718	0.00
10/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	2145	2180	2145	2180	0.00
10/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1042	996	1042	996	0.00
10/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1574	1646	1574	1646	0.00
10/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2242	2108	2242	2108	0.00
10/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2237	2385	2237	2385	0.00
10/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1486	1463	1486	1463	0.00
10/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1638	1672	1638	1672	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2934	2911	2934	2911	0.00
10/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2422	2449	2422	2449	0.00
10/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	95	87	95	87	0.00
10/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1483	1558	1483	1558	0.00
10/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	1941	1905	1941	1905	0.00
10/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1625	1665	1625	1665	0.00
10/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3592	3520	3592	3520	0.00
10/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2632	2700	2632	2700	0.00
10/08/2005	JN02 On 02-February-06			jNote	7.2300	7.1850	0.1346	0.1339	0.00
10/08/2005	JN02 On 03-November-05			jNote	7.0800	7.0370	0.1308	0.1301	0.00
10/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13648	13343	13648	13343	0.00
10/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	14061	14549	14061	14549	0.00
10/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2355	2206	2355	2206	0.00
10/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	10177	10773	10177	10773	0.00
10/08/2005	JN05 On 02-February-06			jNote	7.7800	7.7380	0.3218	0.3206	0.00
10/08/2005	JN05 On 03-November-05			jNote	7.6900	7.6510	0.3191	0.3178	0.00
10/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	14366	13685	14366	13685	0.00
10/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	13333	14183	13333	14183	0.00
10/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6301	5909	6301	5909	0.00
10/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	19168	20408	19168	20408	0.00
10/08/2005	JN10 On 02-February-06			jNote	7.9600	7.9060	0.5488	0.5463	0.00
10/08/2005	JN10 On 03-November-05			jNote	7.9200	7.8600	0.5474	0.5448	0.00
10/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	12534	10966	12534	10966	0.00
10/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	15293	17462	15293	17462	0.00
10/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	15685	14274	15685	14274	0.00
10/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	21565	23979	21565	23979	0.00
10/08/2005	JROD On 31-January-06			jRod	6.8800	6.8480	0.0054	0.0054	0.00
10/08/2005	JROD On 28-February-06			jRod	6.8400	6.8180	0.0083	0.0083	0.00
10/08/2005	JROD On 31-March-06			jRod	6.8600	6.8330	0.0082	0.0082	0.00
10/08/2005	JROD On 28-April-06			jRod	6.8700	6.8530	0.0080	0.0080	0.00
10/08/2005	JROD On 31-May-06			jRod	6.8500	6.8420	0.0109	0.0109	0.00
10/08/2005	JROD On 30-June-06			jRod	6.8700	6.8600	0.0107	0.0106	0.00
10/08/2005	JROD On 31-July-06			jRod	6.8800	6.8760	0.0106	0.0105	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2005	JROD On 31-August-05			jRod	6.6900	6.6200	0.0019	0.0019	0.00
10/08/2005	JROD On 31-August-06			jRod	6.8600	6.8580	0.0136	0.0134	0.00
10/08/2005	JROD On 30-September-05			jRod	6.7800	6.7220	0.0016	0.0016	0.00
10/08/2005	JROD On 31-October-05			jRod	6.8900	6.8280	0.0014	0.0014	0.00
10/08/2005	JROD On 30-November-05			jRod	6.8500	6.8170	0.0030	0.0030	0.00
10/08/2005	JROD On 30-December-05			jRod	6.8700	6.8370	0.0029	0.0029	0.00
10/08/2005	R152 On 03-November-05			Bond Future	7.1400	7.1160	103.7268	103.7349	0.00
10/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	235	261	235	261	0.00
10/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1457	1402	1457	1402	0.00
10/08/2005	R153 On 02-February-06			Bond Future	7.5300	7.4750	126.5115	126.7473	0.00
10/08/2005	R153 On 03-November-05			Bond Future	7.5000	7.4500	124.3177	124.5434	303.00
10/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	16020	17307	16020	17307	0.00
10/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	17306	16234	17306	16234	0.00
10/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	18406	20031	18406	20031	0.00
10/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	7198	6566	7198	6566	0.00
10/08/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	65931	68141	65931	68141	0.00
10/08/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	608	560	608	560	5.00
10/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	26738	28597	26738	28597	0.00
10/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	4452	4053	4452	4053	0.00
10/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	45699	47814	45699	47814	0.00
10/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1644	1500	1644	1500	0.00
10/08/2005	R157 On 02-February-06			Bond Future	7.9100	7.8380	142.5212	143.0911	0.00
10/08/2005	R157 On 03-November-05			Bond Future	7.8700	7.8100	140.0817	140.5894	3.00
10/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	37340	40726	37340	40726	0.00
10/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	29710	27397	29710	27397	0.00
10/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	28386	31696	28386	31696	0.00
10/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	17473	15705	17473	15705	0.00
10/08/2005	R186 On 02-February-06			Bond Future	7.5200	7.4550	132.4637	133.3439	0.00
10/08/2005	R186 On 03-November-05			Bond Future	7.5200	7.4480	135.3551	136.2290	0.00
10/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	46383	51256	46383	51256	0.00
10/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	49350	45421	49350	45421	0.00
10/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	16501	19962	16501	19962	0.00
10/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	51589	46311	51589	46311	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2005	R194 On 02-February-06			Bond Future	7.1800	7.1200	109.7161	109.8350	0.00
10/08/2005	R194 On 03-November-05			Bond Future	7.1800	7.1180	107.8005	107.9246	0.00
10/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	7951	8640	7951	8640	0.00
10/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	6608	6109	6608	6109	0.00
10/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	9778	10715	9778	10715	0.00
10/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	2739	2434	2739	2434	0.00
10/08/2005	R201 On 02-February-06			Bond Future	7.9000	7.8210	106.5171	107.0003	0.00
10/08/2005	R201 On 03-November-05			Bond Future	7.8700	7.7960	108.9951	109.4758	0.00
10/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	20287	22680	20287	22680	0.00
10/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	29782	27343	29782	27343	0.00
10/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	22125	25244	22125	25244	0.00
10/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	13386	11699	13386	11699	0.00
10/08/2005	R203 On 02-February-06			Bond Future	7.9300	7.8640	105.7203	106.1941	0.00
10/08/2005	R203 On 03-November-05			Bond Future	7.9000	7.8390	103.8756	104.3493	0.00
10/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	34418	37225	34418	37225	0.00
10/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	28801	26870	28801	26870	0.00
10/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	25580	28593	25580	28593	0.00
10/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	17877	16153	17877	16153	0.00
10/08/2005	R204 On 02-February-06			Bond Future	7.9200	7.8410	101.6782	102.3142	0.00
10/08/2005	R204 On 03-November-05			Bond Future	7.9000	7.8210	103.8701	104.4983	0.00
10/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	36215	39975	36215	39975	0.00
10/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	29831	27231	29831	27231	0.00
10/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	39817	44531	39817	44531	0.00
10/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	11762	10193	11762	10193	0.00
10/08/2005	R207 On 02-February-06			Bond Future	7.8900	7.8050	95.0681	95.7884	0.00
10/08/2005	R207 On 03-November-05			Bond Future	7.8800	7.7880	96.9859	97.6983	0.00
10/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	17785	22529	17785	22529	0.00
10/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	9302	6842	9302	6842	0.00
10/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	15203	20446	15203	20446	0.00
10/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	5095	3215	5095	3215	0.00
11/08/2005	GOVI On 02-February-06			jGovi	232.6700	232.9090	232.6710	232.9090	0.00
11/08/2005	GOVI On 03-November-05			jGovi	228.5500	228.7970	228.5490	228.7970	463.00
11/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	47065	48680	47065	48680	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	20355	19590	20355	19590	0.00
11/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	31339	32855	31339	32855	0.00
11/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	25849	24885	25849	24885	0.00
11/08/2005	J152 On 28-February-06			jSwap	7.1400	7.1370	0.0036	0.0036	0.00
11/08/2005	J153 On 31-August-10			jSwap	7.5100	7.4780	0.0003	0.0010	0.00
11/08/2005	J157 On 15-September-15			jSwap	7.8600	7.8580	0.0268	0.0263	0.00
11/08/2005	J186 On 21-December-26			jSwap	7.4600	7.4520	0.0040	0.0051	0.00
11/08/2005	J194 On 28-February-08			jSwap	7.2700	7.2010	0.0064	0.0082	0.00
11/08/2005	J201 On 22-December-14			jSwap	7.8300	7.8260	0.0221	0.0219	0.00
11/08/2005	J203 On 15-September-17			jSwap	7.8600	7.8470	0.0290	0.0284	0.00
11/08/2005	J204 On 21-December-18			jSwap	7.8600	7.8560	0.0301	0.0298	0.00
11/08/2005	J207 On 15-January-20			jSwap	8.4600	8.4590	0.0405	0.0403	0.00
11/08/2005	JBAR On 16-March-05			jBar	6.9900	6.9930	0.0000	0.0000	0.00
11/08/2005	JFRA On 02-February-06			jFra	6.7500	6.6520	0.0166	0.0163	0.00
11/08/2005	JFRA On 01-February-07			jFra	7.3800	7.3350	0.0181	0.0180	500.00
11/08/2005	JFRA On 04-May-06			jFra	6.8300	6.7830	0.0168	0.0166	0.00
11/08/2005	JFRA On 03-May-07			jFra	7.5400	7.5020	0.0184	0.0184	0.00
11/08/2005	JFRA On 03-August-06			jFra	7.0000	6.9380	0.0172	0.0170	0.00
11/08/2005	JFRA On 02-August-07			jFra	7.7300	7.7090	0.0189	0.0189	0.00
11/08/2005	JFRA On 03-November-05			jFra	6.7600	6.6840	0.0166	0.0164	0.00
11/08/2005	JFRA On 02-November-06			jFra	7.1900	7.1290	0.0176	0.0175	0.00
11/08/2005	JFRA On 01-November-07			jFra	7.8900	7.8650	0.0207	0.0207	0.00
11/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	467	401	467	401	0.00
11/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1698	1868	1698	1868	0.00
11/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1792	1741	1792	1741	0.00
11/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	2084	2145	2084	2145	0.00
11/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1093	1042	1093	1042	0.00
11/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1503	1574	1503	1574	0.00
11/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2282	2242	2282	2242	0.00
11/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2194	2237	2194	2237	0.00
11/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1560	1486	1560	1486	0.00
11/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1557	1638	1557	1638	0.00
11/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2962	2934	2962	2934	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2394	2422	2394	2422	0.00
11/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	124	95	124	95	0.00
11/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1318	1483	1318	1483	0.00
11/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2016	1941	2016	1941	0.00
11/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1556	1625	1556	1625	0.00
11/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3619	3592	3619	3592	0.00
11/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2607	2632	2607	2632	0.00
11/08/2005	JN02 On 02-February-06			jNote	7.2800	7.2280	0.1354	0.1346	0.00
11/08/2005	JN02 On 03-November-05			jNote	7.1300	7.0770	0.1318	0.1308	0.00
11/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14062	13648	14062	13648	0.00
11/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	13556	14061	13556	14061	0.00
11/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2636	2355	2636	2355	0.00
11/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9400	10177	9400	10177	0.00
11/08/2005	JN05 On 02-February-06			jNote	7.7900	7.7750	0.3222	0.3218	0.00
11/08/2005	JN05 On 03-November-05			jNote	7.7100	7.6900	0.3196	0.3191	0.00
11/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	14642	14366	14642	14366	0.00
11/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	12989	13333	12989	13333	0.00
11/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6474	6301	6474	6301	0.00
11/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	18625	19168	18625	19168	0.00
11/08/2005	JN10 On 02-February-06			jNote	7.9600	7.9600	0.5483	0.5488	0.00
11/08/2005	JN10 On 03-November-05			jNote	7.9100	7.9150	0.5470	0.5474	0.00
11/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	12336	12534	12336	12534	0.00
11/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	15440	15293	15440	15293	0.00
11/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	15518	15685	15518	15685	0.00
11/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	21533	21565	21533	21565	0.00
11/08/2005	JROD On 31-January-06			jRod	6.8800	6.8840	0.0054	0.0054	0.00
11/08/2005	JROD On 28-February-06			jRod	6.8400	6.8430	0.0083	0.0083	0.00
11/08/2005	JROD On 31-March-06			jRod	6.8600	6.8570	0.0082	0.0082	0.00
11/08/2005	JROD On 28-April-06			jRod	6.8700	6.8730	0.0080	0.0080	0.00
11/08/2005	JROD On 31-May-06			jRod	6.8500	6.8540	0.0110	0.0109	0.00
11/08/2005	JROD On 30-June-06			jRod	6.8700	6.8700	0.0107	0.0107	0.00
11/08/2005	JROD On 31-July-06			jRod	6.8800	6.8830	0.0106	0.0106	0.00
11/08/2005	JROD On 31-August-05			jRod	6.6900	6.6870	0.0019	0.0019	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2005	JROD On 31-August-06			jRod	6.8600	6.8600	0.0136	0.0136	0.00
11/08/2005	JROD On 30-September-05			jRod	6.7800	6.7820	0.0016	0.0016	0.00
11/08/2005	JROD On 31-October-05			jRod	6.8900	6.8880	0.0014	0.0014	0.00
11/08/2005	JROD On 30-November-05			jRod	6.8500	6.8500	0.0030	0.0030	0.00
11/08/2005	JROD On 30-December-05			jRod	6.8700	6.8720	0.0029	0.0029	0.00
11/08/2005	R152 On 03-November-05			Bond Future	7.1600	7.1420	103.7221	103.7268	0.00
11/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	221	235	221	235	0.00
11/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1490	1457	1490	1457	0.00
11/08/2005	R153 On 02-February-06			Bond Future	7.5700	7.5300	126.3447	126.5115	0.00
11/08/2005	R153 On 03-November-05			Bond Future	7.5400	7.5000	124.1374	124.3177	303.00
11/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	15162	16020	15162	16020	0.00
11/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	18115	17306	18115	17306	0.00
11/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	17187	18406	17187	18406	0.00
11/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	7781	7198	7781	7198	0.00
11/08/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	64182	65931	64182	65931	0.00
11/08/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	661	608	661	608	5.00
11/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	25317	26738	25317	26738	0.00
11/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	4833	4452	4833	4452	0.00
11/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	44044	45699	44044	45699	0.00
11/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1791	1644	1791	1644	0.00
11/08/2005	R157 On 02-February-06			Bond Future	7.9200	7.9070	142.4389	142.5212	0.00
11/08/2005	R157 On 03-November-05			Bond Future	7.8800	7.8700	139.9973	140.0817	3.00
11/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	36796	37340	36796	37340	0.00
11/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	29989	29710	29989	29710	0.00
11/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	27765	28386	27765	28386	0.00
11/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	17695	17473	17695	17473	0.00
11/08/2005	R186 On 02-February-06			Bond Future	7.5300	7.5230	132.3350	132.4637	0.00
11/08/2005	R186 On 03-November-05			Bond Future	7.5300	7.5150	135.2255	135.3551	0.00
11/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	45596	46383	45596	46383	0.00
11/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	49850	49350	49850	49350	0.00
11/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	15907	16501	15907	16501	0.00
11/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	52291	51589	52291	51589	0.00
11/08/2005	R194 On 02-February-06			Bond Future	7.2800	7.1810	109.5216	109.7161	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2005	R194 On 03-November-05			Bond Future	7.2600	7.1750	107.6071	107.8005	0.00
11/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	6935	7951	6935	7951	0.00
11/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	7538	6608	7538	6608	0.00
11/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	8451	9778	8451	9778	0.00
11/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	3345	2739	3345	2739	0.00
11/08/2005	R201 On 02-February-06			Bond Future	7.9000	7.8950	106.4845	106.5171	0.00
11/08/2005	R201 On 03-November-05			Bond Future	7.8700	7.8680	108.9618	108.9951	0.00
11/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	20071	20287	20071	20287	0.00
11/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	29892	29782	29892	29782	0.00
11/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	21830	22125	21830	22125	0.00
11/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	13423	13386	13423	13386	0.00
11/08/2005	R203 On 02-February-06			Bond Future	7.9400	7.9260	105.6441	105.7203	0.00
11/08/2005	R203 On 03-November-05			Bond Future	7.9100	7.9000	103.7982	103.8756	0.00
11/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	33916	34418	33916	34418	0.00
11/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	29061	28801	29061	28801	0.00
11/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	25017	25580	25017	25580	0.00
11/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	18088	17877	18088	17877	0.00
11/08/2005	R204 On 02-February-06			Bond Future	7.9200	7.9200	101.6462	101.6782	0.00
11/08/2005	R204 On 03-November-05			Bond Future	7.9000	7.8980	103.8295	103.8701	0.00
11/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	35947	36215	35947	36215	0.00
11/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	29883	29831	29883	29831	0.00
11/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	39413	39817	39413	39817	0.00
11/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	11764	11762	11764	11762	0.00
11/08/2005	R207 On 02-February-06			Bond Future	7.9000	7.8940	95.0600	95.0681	0.00
11/08/2005	R207 On 03-November-05			Bond Future	7.8800	7.8750	96.9778	96.9859	0.00
11/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	17699	17785	17699	17785	0.00
11/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	9297	9302	9297	9302	0.00
11/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	15098	15203	15098	15203	0.00
11/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	5072	5095	5072	5095	0.00
12/08/2005	GOVI On 02-February-06			jGovi	233.2200	232.6710	233.2210	232.6710	0.00
12/08/2005	GOVI On 03-November-05			jGovi	229.0600	228.5490	229.0570	228.5490	463.00
12/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	50555	47065	50555	47065	0.00
12/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	18345	20355	18345	20355	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	33969	31339	33969	31339	0.00
12/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	23399	25849	23399	25849	0.00
12/08/2005	J152 On 28-February-06			jSwap	7.1500	7.1370	0.0035	0.0036	0.00
12/08/2005	J153 On 31-August-10			jSwap	7.4800	7.5060	0.0011	0.0003	0.00
12/08/2005	J157 On 15-September-15			jSwap	7.8100	7.8640	0.0228	0.0268	0.00
12/08/2005	J186 On 21-December-26			jSwap	7.4100	7.4620	0.0099	0.0040	0.00
12/08/2005	J194 On 28-February-08			jSwap	7.2500	7.2670	0.0069	0.0064	0.00
12/08/2005	J201 On 22-December-14			jSwap	7.7800	7.8290	0.0185	0.0221	0.00
12/08/2005	J203 On 15-September-17			jSwap	7.8000	7.8550	0.0248	0.0290	0.00
12/08/2005	J204 On 21-December-18			jSwap	7.8100	7.8600	0.0257	0.0301	0.00
12/08/2005	J207 On 15-January-20			jSwap	8.4100	8.4620	0.0356	0.0405	0.00
12/08/2005	JBAR On 16-March-05			jBar	7.0000	6.9930	0.0000	0.0000	0.00
12/08/2005	JFRA On 02-February-06			jFra	6.7200	6.7480	0.0165	0.0166	0.00
12/08/2005	JFRA On 01-February-07			jFra	7.3700	7.3810	0.0180	0.0181	500.00
12/08/2005	JFRA On 04-May-06			jFra	6.8200	6.8330	0.0167	0.0168	0.00
12/08/2005	JFRA On 03-May-07			jFra	7.4100	7.5360	0.0181	0.0184	0.00
12/08/2005	JFRA On 03-August-06			jFra	6.9800	7.0010	0.0171	0.0172	0.00
12/08/2005	JFRA On 02-August-07			jFra	7.7100	7.7320	0.0189	0.0189	0.00
12/08/2005	JFRA On 03-November-05			jFra	6.7700	6.7630	0.0166	0.0166	0.00
12/08/2005	JFRA On 02-November-06			jFra	7.1600	7.1880	0.0175	0.0176	0.00
12/08/2005	JFRA On 01-November-07			jFra	7.8200	7.8850	0.0206	0.0207	0.00
12/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	447	467	447	467	0.00
12/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1736	1698	1736	1698	0.00
12/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1778	1792	1778	1792	0.00
12/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	2096	2084	2096	2084	0.00
12/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1079	1093	1079	1093	0.00
12/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1515	1503	1515	1503	0.00
12/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2128	2282	2128	2282	0.00
12/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2348	2194	2348	2194	0.00
12/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1533	1560	1533	1560	0.00
12/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1580	1557	1580	1557	0.00
12/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2927	2962	2927	2962	0.00
12/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2421	2394	2421	2394	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	126	124	126	124	0.00
12/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1296	1318	1296	1318	0.00
12/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	1975	2016	1975	2016	0.00
12/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1588	1556	1588	1556	0.00
12/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3524	3619	3524	3619	0.00
12/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2683	2607	2683	2607	0.00
12/08/2005	JN02 On 02-February-06			jNote	7.2400	7.2770	0.1348	0.1354	0.00
12/08/2005	JN02 On 03-November-05			jNote	7.1100	7.1340	0.1313	0.1318	0.00
12/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13669	14062	13669	14062	0.00
12/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	13878	13556	13878	13556	0.00
12/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2450	2636	2450	2636	0.00
12/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9746	9400	9746	9400	0.00
12/08/2005	JN05 On 02-February-06			jNote	7.7600	7.7900	0.3212	0.3222	0.00
12/08/2005	JN05 On 03-November-05			jNote	7.6800	7.7070	0.3187	0.3196	0.00
12/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	13976	14642	13976	14642	0.00
12/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	13564	12989	13564	12989	0.00
12/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6045	6474	6045	6474	0.00
12/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	19324	18625	19324	18625	0.00
12/08/2005	JN10 On 02-February-06			jNote	7.9200	7.9550	0.5465	0.5483	0.00
12/08/2005	JN10 On 03-November-05			jNote	7.8800	7.9130	0.5452	0.5470	0.00
12/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	11105	12336	11105	12336	0.00
12/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	16905	15440	16905	15440	0.00
12/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	14281	15518	14281	15518	0.00
12/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	22936	21533	22936	21533	0.00
12/08/2005	JROD On 31-January-06			jRod	6.8200	6.8830	0.0053	0.0054	0.00
12/08/2005	JROD On 28-February-06			jRod	6.8100	6.8420	0.0082	0.0083	0.00
12/08/2005	JROD On 31-March-06			jRod	6.8200	6.8560	0.0081	0.0082	0.00
12/08/2005	JROD On 28-April-06			jRod	6.8400	6.8720	0.0079	0.0080	0.00
12/08/2005	JROD On 31-May-06			jRod	6.8300	6.8540	0.0108	0.0110	0.00
12/08/2005	JROD On 30-June-06			jRod	6.8500	6.8690	0.0106	0.0107	0.00
12/08/2005	JROD On 31-July-06			jRod	6.8600	6.8820	0.0105	0.0106	0.00
12/08/2005	JROD On 31-August-05			jRod	6.5400	6.6860	0.0019	0.0019	0.00
12/08/2005	JROD On 31-August-06			jRod	6.8500	6.8600	0.0134	0.0136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2005	JROD On 30-September-05			jRod	6.6300	6.7810	0.0016	0.0016	0.00
12/08/2005	JROD On 31-October-05			jRod	6.7400	6.8850	0.0014	0.0014	0.00
12/08/2005	JROD On 30-November-05			jRod	6.7800	6.8480	0.0030	0.0030	0.00
12/08/2005	JROD On 30-December-05			jRod	6.8000	6.8700	0.0029	0.0029	0.00
12/08/2005	R152 On 03-November-05			Bond Future	7.1500	7.1570	103.7234	103.7221	0.00
12/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	220	221	220	221	0.00
12/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1477	1490	1477	1490	0.00
12/08/2005	R153 On 02-February-06			Bond Future	7.5300	7.5690	126.4944	126.3447	0.00
12/08/2005	R153 On 03-November-05			Bond Future	7.5100	7.5400	124.2726	124.1374	303.00
12/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	15841	15162	15841	15162	0.00
12/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	17297	18115	17297	18115	0.00
12/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	17981	17187	17981	17187	0.00
12/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	7224	7781	7224	7781	0.00
12/08/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	65459	64182	65459	64182	0.00
12/08/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	587	661	587	661	5.00
12/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	26278	25317	26278	25317	0.00
12/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	4443	4833	4443	4833	0.00
12/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	45221	44044	45221	44044	0.00
12/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1616	1791	1616	1791	0.00
12/08/2005	R157 On 02-February-06			Bond Future	7.8600	7.9170	142.9338	142.4389	0.00
12/08/2005	R157 On 03-November-05			Bond Future	7.8300	7.8800	140.4199	139.9973	3.00
12/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	39453	36796	39453	36796	0.00
12/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	27696	29989	27696	29989	0.00
12/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	30144	27765	30144	27765	0.00
12/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	15849	17695	15849	17695	0.00
12/08/2005	R186 On 02-February-06			Bond Future	7.4800	7.5330	133.0841	132.3350	0.00
12/08/2005	R186 On 03-November-05			Bond Future	7.4700	7.5250	135.9672	135.2255	0.00
12/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	49327	45596	49327	45596	0.00
12/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	46090	49850	46090	49850	0.00
12/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	18304	15907	18304	15907	0.00
12/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	47271	52291	47271	52291	0.00
12/08/2005	R194 On 02-February-06			Bond Future	7.2600	7.2810	109.5722	109.5216	0.00
12/08/2005	R194 On 03-November-05			Bond Future	7.2400	7.2640	107.6571	107.6071	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	7165	6935	7165	6935	0.00
12/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	7262	7538	7262	7538	0.00
12/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	8746	8451	8746	8451	0.00
12/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	3141	3345	3141	3345	0.00
12/08/2005	R201 On 02-February-06			Bond Future	7.8400	7.9000	106.8760	106.4845	0.00
12/08/2005	R201 On 03-November-05			Bond Future	7.8200	7.8730	109.3486	108.9618	0.00
12/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	21805	20071	21805	20071	0.00
12/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	27711	29892	27711	29892	0.00
12/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	24058	21830	24058	21830	0.00
12/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	11784	13423	11784	13423	0.00
12/08/2005	R203 On 02-February-06			Bond Future	7.8800	7.9360	106.0945	105.6441	0.00
12/08/2005	R203 On 03-November-05			Bond Future	7.8500	7.9100	104.2403	103.7982	0.00
12/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	36307	33916	36307	33916	0.00
12/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	26948	29061	26948	29061	0.00
12/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	27447	25017	27447	25017	0.00
12/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	16097	18088	16097	18088	0.00
12/08/2005	R204 On 02-February-06			Bond Future	7.8700	7.9240	102.1123	101.6462	0.00
12/08/2005	R204 On 03-November-05			Bond Future	7.8500	7.9030	104.2938	103.8295	0.00
12/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	38448	35947	38448	35947	0.00
12/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	27723	29883	27723	29883	0.00
12/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	42582	39413	42582	39413	0.00
12/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	10290	11764	10290	11764	0.00
12/08/2005	R207 On 02-February-06			Bond Future	7.8400	7.8950	95.5448	95.0600	0.00
12/08/2005	R207 On 03-November-05			Bond Future	7.8200	7.8760	97.4518	96.9778	0.00
12/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	20747	17699	20747	17699	0.00
12/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	7496	9297	7496	9297	0.00
12/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	18407	15098	18407	15098	0.00
12/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	3640	5072	3640	5072	0.00
15/08/2005	GOVI On 02-February-06			jGovi	232.4500	233.2210	232.4520	233.2210	0.00
15/08/2005	GOVI On 03-November-05			jGovi	228.4100	229.0570	228.4130	229.0570	463.00
15/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	45331	50555	45331	50555	0.00
15/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	20811	18345	20811	18345	0.00
15/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	29928	33969	29928	33969	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	25798	23399	25798	23399	0.00
15/08/2005	J152 On 28-February-06			jSwap	7.1600	7.1480	0.0033	0.0035	0.00
15/08/2005	J153 On 31-August-10			jSwap	7.5500	7.4770	0.0025	0.0011	0.00
15/08/2005	J157 On 15-September-15			jSwap	7.8700	7.8100	0.0271	0.0228	0.00
15/08/2005	J186 On 21-December-26			jSwap	7.4600	7.4070	0.0042	0.0099	0.00
15/08/2005	J194 On 28-February-08			jSwap	7.3100	7.2500	0.0052	0.0069	0.00
15/08/2005	J201 On 22-December-14			jSwap	7.8400	7.7750	0.0227	0.0185	0.00
15/08/2005	J203 On 15-September-17			jSwap	7.8600	7.8030	0.0297	0.0248	0.00
15/08/2005	J204 On 21-December-18			jSwap	7.8700	7.8060	0.0308	0.0257	0.00
15/08/2005	J207 On 15-January-20			jSwap	8.4700	8.4050	0.0413	0.0356	0.00
15/08/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
15/08/2005	JFRA On 02-February-06			jFra	6.7900	6.7240	0.0166	0.0165	0.00
15/08/2005	JFRA On 01-February-07			jFra	7.4200	7.3700	0.0182	0.0180	500.00
15/08/2005	JFRA On 04-May-06			jFra	6.8800	6.8220	0.0169	0.0167	0.00
15/08/2005	JFRA On 03-May-07			jFra	7.6000	7.4100	0.0186	0.0181	0.00
15/08/2005	JFRA On 03-August-06			jFra	7.0400	6.9810	0.0172	0.0171	0.00
15/08/2005	JFRA On 02-August-07			jFra	7.7400	7.7070	0.0189	0.0189	0.00
15/08/2005	JFRA On 03-November-05			jFra	6.8300	6.7730	0.0168	0.0166	0.00
15/08/2005	JFRA On 02-November-06			jFra	7.2200	7.1580	0.0177	0.0175	0.00
15/08/2005	JFRA On 01-November-07			jFra	7.8900	7.8200	0.0208	0.0206	0.00
15/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	487	447	487	447	0.00
15/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1622	1736	1622	1736	0.00
15/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1827	1778	1827	1778	0.00
15/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	2031	2096	2031	2096	0.00
15/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1132	1079	1132	1079	0.00
15/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1436	1515	1436	1515	0.00
15/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2358	2128	2358	2128	0.00
15/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2108	2348	2108	2348	0.00
15/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1595	1533	1595	1533	0.00
15/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1505	1580	1505	1580	0.00
15/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2968	2927	2968	2927	0.00
15/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2374	2421	2374	2421	0.00
15/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	148	126	148	126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1173	1296	1173	1296	0.00
15/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2051	1975	2051	1975	0.00
15/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1512	1588	1512	1588	0.00
15/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3622	3524	3622	3524	0.00
15/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2591	2683	2591	2683	0.00
15/08/2005	JN02 On 02-February-06			jNote	7.3100	7.2390	0.1360	0.1348	0.00
15/08/2005	JN02 On 03-November-05			jNote	7.1800	7.1050	0.1325	0.1313	0.00
15/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14219	13669	14219	13669	0.00
15/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	13085	13878	13085	13878	0.00
15/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2763	2450	2763	2450	0.00
15/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8753	9746	8753	9746	0.00
15/08/2005	JN05 On 02-February-06			jNote	7.8200	7.7600	0.3232	0.3212	0.00
15/08/2005	JN05 On 03-November-05			jNote	7.7400	7.6800	0.3206	0.3187	0.00
15/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	15127	13976	15127	13976	0.00
15/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	12236	13564	12236	13564	0.00
15/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6655	6045	6655	6045	0.00
15/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	17512	19324	17512	19324	0.00
15/08/2005	JN10 On 02-February-06			jNote	7.9600	7.9160	0.5480	0.5465	0.00
15/08/2005	JN10 On 03-November-05			jNote	7.9200	7.8750	0.5467	0.5452	0.00
15/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	12179	11105	12179	11105	0.00
15/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	15280	16905	15280	16905	0.00
15/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	15141	14281	15141	14281	0.00
15/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	21014	22936	21014	22936	0.00
15/08/2005	JROD On 31-January-06			jRod	6.9100	6.8240	0.0052	0.0053	0.00
15/08/2005	JROD On 28-February-06			jRod	6.8700	6.8050	0.0081	0.0082	0.00
15/08/2005	JROD On 31-March-06			jRod	6.8900	6.8220	0.0079	0.0081	0.00
15/08/2005	JROD On 28-April-06			jRod	6.9200	6.8400	0.0077	0.0079	0.00
15/08/2005	JROD On 31-May-06			jRod	6.8900	6.8300	0.0106	0.0108	0.00
15/08/2005	JROD On 30-June-06			jRod	6.9100	6.8470	0.0104	0.0106	0.00
15/08/2005	JROD On 31-July-06			jRod	6.9300	6.8620	0.0102	0.0105	0.00
15/08/2005	JROD On 31-August-05			jRod	6.6800	6.5360	0.0019	0.0019	0.00
15/08/2005	JROD On 31-August-06			jRod	6.9000	6.8450	0.0131	0.0134	0.00
15/08/2005	JROD On 30-September-05			jRod	6.7700	6.6320	0.0017	0.0016	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2005	JROD On 31-October-05			jRod	6.8800	6.7420	0.0014	0.0014	0.00
15/08/2005	JROD On 30-November-05			jRod	6.8500	6.7760	0.0030	0.0030	0.00
15/08/2005	JROD On 30-December-05			jRod	6.8800	6.8040	0.0029	0.0029	0.00
15/08/2005	R152 On 03-November-05			Bond Future	7.2100	7.1530	103.7044	103.7234	0.00
15/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	172	220	172	220	0.00
15/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1619	1477	1619	1477	0.00
15/08/2005	R153 On 02-February-06			Bond Future	7.6300	7.5340	126.0971	126.4944	0.00
15/08/2005	R153 On 03-November-05			Bond Future	7.5900	7.5100	123.9126	124.2726	303.00
15/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	13818	15841	13818	15841	0.00
15/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	19247	17297	19247	17297	0.00
15/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	15529	17981	15529	17981	0.00
15/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	8371	7224	8371	7224	0.00
15/08/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	61947	65459	61947	65459	0.00
15/08/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	674	587	674	587	5.00
15/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	23410	26278	23410	26278	0.00
15/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5174	4443	5174	4443	0.00
15/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	41885	45221	41885	45221	0.00
15/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1879	1616	1879	1616	0.00
15/08/2005	R157 On 02-February-06			Bond Future	7.9300	7.8570	142.3731	142.9338	0.00
15/08/2005	R157 On 03-November-05			Bond Future	7.8600	7.8300	140.1661	140.4199	3.00
15/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	36057	39453	36057	39453	0.00
15/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	29909	27696	29909	27696	0.00
15/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	28225	30144	28225	30144	0.00
15/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	16467	15849	16467	15849	0.00
15/08/2005	R186 On 02-February-06			Bond Future	7.5300	7.4750	132.3479	133.0841	0.00
15/08/2005	R186 On 03-November-05			Bond Future	7.5300	7.4680	135.2255	135.9672	0.00
15/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	45113	49327	45113	49327	0.00
15/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	49239	46090	49239	46090	0.00
15/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	15246	18304	15246	18304	0.00
15/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	51630	47271	51630	47271	0.00
15/08/2005	R194 On 02-February-06			Bond Future	7.3400	7.2550	109.4013	109.5722	0.00
15/08/2005	R194 On 03-November-05			Bond Future	7.3300	7.2410	107.4749	107.6571	0.00
15/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	6279	7165	6279	7165	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	8085	7262	8085	7262	0.00
15/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7491	8746	7491	8746	0.00
15/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	3709	3141	3709	3141	0.00
15/08/2005	R201 On 02-February-06			Bond Future	7.9100	7.8400	106.4325	106.8760	0.00
15/08/2005	R201 On 03-November-05			Bond Future	7.8800	7.8150	108.9020	109.3486	0.00
15/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	19559	21805	19559	21805	0.00
15/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	29900	27711	29900	27711	0.00
15/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	21071	24058	21071	24058	0.00
15/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	13264	11784	13264	11784	0.00
15/08/2005	R203 On 02-February-06			Bond Future	7.9500	7.8770	105.5757	106.0945	0.00
15/08/2005	R203 On 03-November-05			Bond Future	7.9200	7.8530	103.7209	104.2403	0.00
15/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	33188	36307	33188	36307	0.00
15/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	29017	26948	29017	26948	0.00
15/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	24074	27447	24074	27447	0.00
15/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	17918	16097	17918	16097	0.00
15/08/2005	R204 On 02-February-06			Bond Future	7.9300	7.8660	101.5741	102.1123	0.00
15/08/2005	R204 On 03-November-05			Bond Future	7.9100	7.8460	103.7564	104.2938	0.00
15/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	35179	38448	35179	38448	0.00
15/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	29836	27723	29836	27723	0.00
15/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	38412	42582	38412	42582	0.00
15/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	11494	10290	11494	10290	0.00
15/08/2005	R207 On 02-February-06			Bond Future	7.9000	7.8350	95.0198	95.5448	0.00
15/08/2005	R207 On 03-November-05			Bond Future	7.8800	7.8180	96.9208	97.4518	0.00
15/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	17310	20747	17310	20747	0.00
15/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	9310	7496	9310	7496	0.00
15/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	14514	18407	14514	18407	0.00
15/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	5057	3640	5057	3640	0.00
16/08/2005	GOVI On 02-February-06			jGovi	232.4500	232.4520	232.4470	232.4520	0.00
16/08/2005	GOVI On 03-November-05			jGovi	228.3300	228.4130	228.3270	228.4130	463.00
16/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	45212	45331	45212	45331	0.00
16/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	20742	20811	20742	20811	0.00
16/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	29300	29928	29300	29928	0.00
16/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	26030	25798	26030	25798	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2005	J152 On 28-February-06			jSwap	7.1700	7.1610	0.0033	0.0033	0.00
16/08/2005	J153 On 31-August-10			jSwap	7.5600	7.5540	0.0025	0.0025	0.00
16/08/2005	J157 On 15-September-15			jSwap	7.8700	7.8690	0.0270	0.0271	0.00
16/08/2005	J186 On 21-December-26			jSwap	7.4600	7.4600	0.0042	0.0042	0.00
16/08/2005	J194 On 28-February-08			jSwap	7.3000	7.3120	0.0055	0.0052	0.00
16/08/2005	J201 On 22-December-14			jSwap	7.8400	7.8380	0.0229	0.0227	0.00
16/08/2005	J203 On 15-September-17			jSwap	7.8600	7.8640	0.0297	0.0297	0.00
16/08/2005	J204 On 21-December-18			jSwap	7.8700	7.8690	0.0308	0.0308	0.00
16/08/2005	J207 On 15-January-20			jSwap	8.4700	8.4710	0.0412	0.0413	0.00
16/08/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
16/08/2005	JFRA On 02-February-06			jFra	6.8000	6.7870	0.0167	0.0166	0.00
16/08/2005	JFRA On 01-February-07			jFra	7.4100	7.4170	0.0182	0.0182	500.00
16/08/2005	JFRA On 04-May-06			jFra	6.9000	6.8760	0.0169	0.0169	0.00
16/08/2005	JFRA On 03-May-07			jFra	7.5700	7.6020	0.0185	0.0186	0.00
16/08/2005	JFRA On 03-August-06			jFra	7.0400	7.0370	0.0173	0.0172	0.00
16/08/2005	JFRA On 02-August-07			jFra	7.7300	7.7430	0.0189	0.0189	0.00
16/08/2005	JFRA On 03-November-05			jFra	6.8500	6.8320	0.0168	0.0168	0.00
16/08/2005	JFRA On 02-November-06			jFra	7.2200	7.2200	0.0177	0.0177	0.00
16/08/2005	JFRA On 01-November-07			jFra	7.8700	7.8920	0.0207	0.0208	0.00
16/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	497	487	497	487	0.00
16/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1591	1622	1591	1622	0.00
16/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1821	1827	1821	1827	0.00
16/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	2034	2031	2034	2031	0.00
16/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1155	1132	1155	1132	0.00
16/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1403	1436	1403	1436	0.00
16/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2319	2358	2319	2358	0.00
16/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2141	2108	2141	2108	0.00
16/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1601	1595	1601	1595	0.00
16/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1495	1505	1495	1505	0.00
16/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2948	2968	2948	2968	0.00
16/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2388	2374	2388	2374	0.00
16/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	157	148	157	148	0.00
16/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1128	1173	1128	1173	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2045	2051	2045	2051	0.00
16/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1513	1512	1513	1512	0.00
16/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3590	3622	3590	3622	0.00
16/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2614	2591	2614	2591	0.00
16/08/2005	JN02 On 02-February-06			jNote	7.3100	7.3110	0.1360	0.1360	0.00
16/08/2005	JN02 On 03-November-05			jNote	7.1800	7.1760	0.1325	0.1325	0.00
16/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14154	14219	14154	14219	0.00
16/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	13070	13085	13070	13085	0.00
16/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2751	2763	2751	2763	0.00
16/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8687	8753	8687	8753	0.00
16/08/2005	JN05 On 02-February-06			jNote	7.8400	7.8200	0.3239	0.3232	0.00
16/08/2005	JN05 On 03-November-05			jNote	7.7600	7.7380	0.3214	0.3206	0.00
16/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	15504	15127	15504	15127	0.00
16/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	11829	12236	11829	12236	0.00
16/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6895	6655	6895	6655	0.00
16/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	16879	17512	16879	17512	0.00
16/08/2005	JN10 On 02-February-06			jNote	7.9700	7.9550	0.5486	0.5480	0.00
16/08/2005	JN10 On 03-November-05			jNote	7.9300	7.9150	0.5474	0.5467	0.00
16/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	12651	12179	12651	12179	0.00
16/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	14648	15280	14648	15280	0.00
16/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	15584	15141	15584	15141	0.00
16/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	20210	21014	20210	21014	0.00
16/08/2005	JROD On 31-January-06			jRod	6.9200	6.9120	0.0052	0.0052	0.00
16/08/2005	JROD On 28-February-06			jRod	6.8800	6.8710	0.0081	0.0081	0.00
16/08/2005	JROD On 31-March-06			jRod	6.9000	6.8930	0.0079	0.0079	0.00
16/08/2005	JROD On 28-April-06			jRod	6.9300	6.9150	0.0076	0.0077	0.00
16/08/2005	JROD On 31-May-06			jRod	6.9000	6.8890	0.0105	0.0106	0.00
16/08/2005	JROD On 30-June-06			jRod	6.9200	6.9090	0.0102	0.0104	0.00
16/08/2005	JROD On 31-July-06			jRod	6.9500	6.9270	0.0100	0.0102	0.00
16/08/2005	JROD On 31-August-05			jRod	6.6800	6.6780	0.0019	0.0019	0.00
16/08/2005	JROD On 31-August-06			jRod	6.9200	6.9010	0.0129	0.0131	0.00
16/08/2005	JROD On 30-September-05			jRod	6.7700	6.7690	0.0017	0.0017	0.00
16/08/2005	JROD On 31-October-05			jRod	6.8700	6.8770	0.0014	0.0014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2005	JROD On 30-November-05			jRod	6.8500	6.8500	0.0030	0.0030	0.00
16/08/2005	JROD On 30-December-05			jRod	6.8900	6.8840	0.0029	0.0029	0.00
16/08/2005	R152 On 03-November-05			Bond Future	7.1800	7.2140	103.7140	103.7044	0.00
16/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	188	172	188	172	0.00
16/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1538	1619	1538	1619	0.00
16/08/2005	R153 On 02-February-06			Bond Future	7.6300	7.6270	126.0886	126.0971	0.00
16/08/2005	R153 On 03-November-05			Bond Future	7.6000	7.5900	123.8677	123.9126	303.00
16/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	13732	13818	13732	13818	0.00
16/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	19246	19247	19246	19247	0.00
16/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	15189	15529	15189	15529	0.00
16/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	8480	8371	8480	8371	0.00
16/08/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	61496	61947	61496	61947	0.00
16/08/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	672	674	672	674	5.00
16/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	23019	23410	23019	23410	0.00
16/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5233	5174	5233	5174	0.00
16/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	41446	41885	41446	41885	0.00
16/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1889	1879	1889	1879	0.00
16/08/2005	R157 On 02-February-06			Bond Future	7.9300	7.9250	142.3731	142.3731	0.00
16/08/2005	R157 On 03-November-05			Bond Future	7.9000	7.8600	139.8288	140.1661	3.00
16/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	35961	36057	35961	36057	0.00
16/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	29813	29909	29813	29909	0.00
16/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	26131	28225	26131	28225	0.00
16/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	17746	16467	17746	16467	0.00
16/08/2005	R186 On 02-February-06			Bond Future	7.5300	7.5320	132.3479	132.3479	0.00
16/08/2005	R186 On 03-November-05			Bond Future	7.5300	7.5250	135.2255	135.2255	0.00
16/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	44975	45113	44975	45113	0.00
16/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	49101	49239	49101	49239	0.00
16/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	15079	15246	15079	15246	0.00
16/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	51463	51630	51463	51630	0.00
16/08/2005	R194 On 02-February-06			Bond Future	7.3300	7.3430	109.4304	109.4013	0.00
16/08/2005	R194 On 03-November-05			Bond Future	7.3100	7.3250	107.5117	107.4749	0.00
16/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	6394	6279	6394	6279	0.00
16/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	7909	8085	7909	8085	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7687	7491	7687	7491	0.00
16/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	3536	3709	3536	3709	0.00
16/08/2005	R201 On 02-February-06			Bond Future	7.9100	7.9080	106.3935	106.4325	0.00
16/08/2005	R201 On 03-November-05			Bond Future	7.8900	7.8820	108.8687	108.9020	0.00
16/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	19316	19559	19316	19559	0.00
16/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	30047	29900	30047	29900	0.00
16/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	20775	21071	20775	21071	0.00
16/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	13299	13264	13299	13264	0.00
16/08/2005	R203 On 02-February-06			Bond Future	7.9500	7.9450	105.5757	105.5757	0.00
16/08/2005	R203 On 03-November-05			Bond Future	7.9200	7.9200	103.7209	103.7209	0.00
16/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	33097	33188	33097	33188	0.00
16/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	28926	29017	28926	29017	0.00
16/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	23944	24074	23944	24074	0.00
16/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	17788	17918	17788	17918	0.00
16/08/2005	R204 On 02-February-06			Bond Future	7.9300	7.9330	101.5741	101.5741	0.00
16/08/2005	R204 On 03-November-05			Bond Future	7.9100	7.9120	103.7564	103.7564	0.00
16/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	35084	35179	35084	35179	0.00
16/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	29741	29836	29741	29836	0.00
16/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	38287	38412	38287	38412	0.00
16/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	11369	11494	11369	11494	0.00
16/08/2005	R207 On 02-February-06			Bond Future	7.9000	7.9000	95.0117	95.0198	0.00
16/08/2005	R207 On 03-November-05			Bond Future	7.8800	7.8830	96.9208	96.9208	0.00
16/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	17225	17310	17225	17310	0.00
16/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	9305	9310	9305	9310	0.00
16/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	14462	14514	14462	14514	0.00
16/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	5005	5057	5005	5057	0.00
17/08/2005	GOVI On 02-February-06			jGovi	232.6900	232.4470	232.6940	232.4470	0.00
17/08/2005	GOVI On 03-November-05			jGovi	228.6100	228.3270	228.6130	228.3270	463.00
17/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	46691	45212	46691	45212	0.00
17/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	19751	20742	19751	20742	0.00
17/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	30650	29300	30650	29300	0.00
17/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	24520	26030	24520	26030	0.00
17/08/2005	J152 On 28-February-06			jSwap	7.1700	7.1650	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
17/08/2005	J153 On 31-August-10			jSwap	7.5400	7.5550	0.0017	0.0025	0.00
17/08/2005	J157 On 15-September-15			jSwap	7.8500	7.8680	0.0257	0.0270	0.00
17/08/2005	J186 On 21-December-26			jSwap	7.4400	7.4600	0.0064	0.0042	0.00
17/08/2005	J194 On 28-February-08			jSwap	7.2800	7.2990	0.0061	0.0055	0.00
17/08/2005	J201 On 22-December-14			jSwap	7.8200	7.8420	0.0213	0.0229	0.00
17/08/2005	J203 On 15-September-17			jSwap	7.8500	7.8640	0.0286	0.0297	0.00
17/08/2005	J204 On 21-December-18			jSwap	7.8500	7.8690	0.0292	0.0308	0.00
17/08/2005	J207 On 15-January-20			jSwap	8.4500	8.4700	0.0392	0.0412	0.00
17/08/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
17/08/2005	JFRA On 02-February-06			jFra	6.7800	6.8040	0.0166	0.0167	0.00
17/08/2005	JFRA On 01-February-07			jFra	7.3800	7.4130	0.0181	0.0182	500.00
17/08/2005	JFRA On 04-May-06			jFra	6.8700	6.8990	0.0169	0.0169	0.00
17/08/2005	JFRA On 03-May-07			jFra	7.5500	7.5730	0.0185	0.0185	0.00
17/08/2005	JFRA On 03-August-06			jFra	7.0200	7.0430	0.0172	0.0173	0.00
17/08/2005	JFRA On 02-August-07			jFra	7.6800	7.7290	0.0188	0.0189	0.00
17/08/2005	JFRA On 03-November-05			jFra	6.8500	6.8540	0.0168	0.0168	0.00
17/08/2005	JFRA On 02-November-06			jFra	7.1900	7.2170	0.0176	0.0177	0.00
17/08/2005	JFRA On 01-November-07			jFra	7.8100	7.8710	0.0205	0.0207	0.00
17/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	475	497	475	497	0.00
17/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1632	1591	1632	1591	0.00
17/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1785	1821	1785	1821	0.00
17/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	2069	2034	2069	2034	0.00
17/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1124	1155	1124	1155	0.00
17/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1433	1403	1433	1403	0.00
17/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2285	2319	2285	2319	0.00
17/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2170	2141	2170	2141	0.00
17/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1571	1601	1571	1601	0.00
17/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1520	1495	1520	1495	0.00
17/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2883	2948	2883	2948	0.00
17/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2443	2388	2443	2388	0.00
17/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	152	157	152	157	0.00
17/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1135	1128	1135	1128	0.00
17/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2004	2045	2004	2045	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1544	1513	1544	1513	0.00
17/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3503	3590	3503	3590	0.00
17/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2683	2614	2683	2614	0.00
17/08/2005	JN02 On 02-February-06			jNote	7.2800	7.3080	0.1354	0.1360	0.00
17/08/2005	JN02 On 03-November-05			jNote	7.1500	7.1780	0.1321	0.1325	0.00
17/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13807	14154	13807	14154	0.00
17/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	13334	13070	13334	13070	0.00
17/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2571	2751	2571	2751	0.00
17/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8987	8687	8987	8687	0.00
17/08/2005	JN05 On 02-February-06			jNote	7.8200	7.8390	0.3232	0.3239	0.00
17/08/2005	JN05 On 03-November-05			jNote	7.7400	7.7590	0.3207	0.3214	0.00
17/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	14983	15504	14983	15504	0.00
17/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	12214	11829	12214	11829	0.00
17/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6509	6895	6509	6895	0.00
17/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	17410	16879	17410	16879	0.00
17/08/2005	JN10 On 02-February-06			jNote	7.9500	7.9710	0.5477	0.5486	0.00
17/08/2005	JN10 On 03-November-05			jNote	7.9100	7.9330	0.5466	0.5474	0.00
17/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	11973	12651	11973	12651	0.00
17/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	15351	14648	15351	14648	0.00
17/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	14857	15584	14857	15584	0.00
17/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	20869	20210	20869	20210	0.00
17/08/2005	JROD On 31-January-06			jRod	6.9200	6.9160	0.0052	0.0052	0.00
17/08/2005	JROD On 28-February-06			jRod	6.8700	6.8750	0.0081	0.0081	0.00
17/08/2005	JROD On 31-March-06			jRod	6.9000	6.9000	0.0079	0.0079	0.00
17/08/2005	JROD On 28-April-06			jRod	6.9200	6.9250	0.0076	0.0076	0.00
17/08/2005	JROD On 31-May-06			jRod	6.9000	6.9000	0.0105	0.0105	0.00
17/08/2005	JROD On 30-June-06			jRod	6.9200	6.9230	0.0102	0.0102	0.00
17/08/2005	JROD On 31-July-06			jRod	6.9500	6.9450	0.0100	0.0100	0.00
17/08/2005	JROD On 31-August-05			jRod	6.6700	6.6750	0.0019	0.0019	0.00
17/08/2005	JROD On 31-August-06			jRod	6.9200	6.9190	0.0129	0.0129	0.00
17/08/2005	JROD On 30-September-05			jRod	6.7600	6.7650	0.0017	0.0017	0.00
17/08/2005	JROD On 31-October-05			jRod	6.8700	6.8730	0.0014	0.0014	0.00
17/08/2005	JROD On 30-November-05			jRod	6.8500	6.8490	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
17/08/2005	JROD On 30-December-05			jRod	6.8900	6.8850	0.0028	0.0029	0.00
17/08/2005	R152 On 03-November-05			Bond Future	7.1900	7.1830	103.7122	103.7140	0.00
17/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	182	188	182	188	0.00
17/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1550	1538	1550	1538	0.00
17/08/2005	R153 On 02-February-06			Bond Future	7.6000	7.6290	126.1952	126.0886	0.00
17/08/2005	R153 On 03-November-05			Bond Future	7.5800	7.6000	123.9800	123.8677	303.00
17/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	14172	13732	14172	13732	0.00
17/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	18621	19246	18621	19246	0.00
17/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	15797	15189	15797	15189	0.00
17/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	7965	8480	7965	8480	0.00
17/08/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	62550	61496	62550	61496	0.00
17/08/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	604	672	604	672	5.00
17/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	23777	23019	23777	23019	0.00
17/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	4868	5233	4868	5233	0.00
17/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	42405	41446	42405	41446	0.00
17/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1726	1889	1726	1889	0.00
17/08/2005	R157 On 02-February-06			Bond Future	7.9000	7.9250	142.5624	142.3731	0.00
17/08/2005	R157 On 03-November-05			Bond Future	7.8700	7.9000	140.0563	139.8288	3.00
17/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	36899	35961	36899	35961	0.00
17/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	28857	29813	28857	29813	0.00
17/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	27310	26131	27310	26131	0.00
17/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	16649	17746	16649	17746	0.00
17/08/2005	R186 On 02-February-06			Bond Future	7.5100	7.5320	132.6184	132.3479	0.00
17/08/2005	R186 On 03-November-05			Bond Future	7.5000	7.5250	135.4980	135.2255	0.00
17/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	46212	44975	46212	44975	0.00
17/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	47632	49101	47632	49101	0.00
17/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	15806	15079	15806	15079	0.00
17/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	49465	51463	49465	51463	0.00
17/08/2005	R194 On 02-February-06			Bond Future	7.2900	7.3280	109.4964	109.4304	0.00
17/08/2005	R194 On 03-November-05			Bond Future	7.2800	7.3080	107.5746	107.5117	0.00
17/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	6687	6394	6687	6394	0.00
17/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	7542	7909	7542	7909	0.00
17/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	8053	7687	8053	7687	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	3273	3536	3273	3536	0.00
17/08/2005	R201 On 02-February-06			Bond Future	7.8900	7.9140	106.5757	106.3935	0.00
17/08/2005	R201 On 03-November-05			Bond Future	7.8600	7.8870	109.0484	108.8687	0.00
17/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	20060	19316	20060	19316	0.00
17/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	28969	30047	28969	30047	0.00
17/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	21724	20775	21724	20775	0.00
17/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	12453	13299	12453	13299	0.00
17/08/2005	R203 On 02-February-06			Bond Future	7.9300	7.9450	105.7050	105.5757	0.00
17/08/2005	R203 On 03-November-05			Bond Future	7.9000	7.9200	103.8446	103.7209	0.00
17/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	33704	33097	33704	33097	0.00
17/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	28239	28926	28239	28926	0.00
17/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	24509	23944	24509	23944	0.00
17/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	17116	17788	17116	17788	0.00
17/08/2005	R204 On 02-February-06			Bond Future	7.9100	7.9330	101.7504	101.5741	0.00
17/08/2005	R204 On 03-November-05			Bond Future	7.8900	7.9120	103.9270	103.7564	0.00
17/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	35953	35084	35953	35084	0.00
17/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	28846	29741	28846	29741	0.00
17/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	39356	38287	39356	38287	0.00
17/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	10733	11369	10733	11369	0.00
17/08/2005	R207 On 02-February-06			Bond Future	7.8800	7.9010	95.2051	95.0117	0.00
17/08/2005	R207 On 03-November-05			Bond Future	7.8600	7.8830	97.1164	96.9208	0.00
17/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	18378	17225	18378	17225	0.00
17/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	8524	9305	8524	9305	0.00
17/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	15748	14462	15748	14462	0.00
17/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	4335	5005	4335	5005	0.00
18/08/2005	GOVI On 02-February-06			jGovi	232.1100	232.6940	232.1140	232.6940	0.00
18/08/2005	GOVI On 03-November-05			jGovi	227.9400	228.6130	227.9360	228.6130	463.00
18/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	42967	46691	42967	46691	0.00
18/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	21827	19751	21827	19751	0.00
18/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	26941	30650	26941	30650	0.00
18/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	27581	24520	27581	24520	0.00
18/08/2005	J152 On 28-February-06			jSwap	7.1700	7.1650	0.0033	0.0033	0.00
18/08/2005	J153 On 31-August-10			jSwap	7.5800	7.5360	0.0036	0.0017	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2005	J157 On 15-September-15			jSwap	7.9000	7.8490	0.0294	0.0257	0.00
18/08/2005	J186 On 21-December-26			jSwap	7.5000	7.4400	0.0005	0.0064	0.00
18/08/2005	J194 On 28-February-08			jSwap	7.3000	7.2770	0.0056	0.0061	0.00
18/08/2005	J201 On 22-December-14			jSwap	7.8700	7.8170	0.0248	0.0213	0.00
18/08/2005	J203 On 15-September-17			jSwap	7.9000	7.8490	0.0323	0.0286	0.00
18/08/2005	J204 On 21-December-18			jSwap	7.9000	7.8490	0.0332	0.0292	0.00
18/08/2005	J207 On 15-January-20			jSwap	8.5000	8.4460	0.0436	0.0392	0.00
18/08/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
18/08/2005	JFRA On 02-February-06			jFra	6.7800	6.7780	0.0166	0.0166	0.00
18/08/2005	JFRA On 01-February-07			jFra	7.3800	7.3840	0.0181	0.0181	500.00
18/08/2005	JFRA On 04-May-06			jFra	6.8800	6.8740	0.0169	0.0169	0.00
18/08/2005	JFRA On 03-May-07			jFra	7.5400	7.5470	0.0184	0.0185	0.00
18/08/2005	JFRA On 03-August-06			jFra	7.0200	7.0210	0.0172	0.0172	0.00
18/08/2005	JFRA On 02-August-07			jFra	7.6900	7.6800	0.0188	0.0188	0.00
18/08/2005	JFRA On 03-November-05			jFra	6.8500	6.8490	0.0168	0.0168	0.00
18/08/2005	JFRA On 02-November-06			jFra	7.1900	7.1880	0.0176	0.0176	0.00
18/08/2005	JFRA On 01-November-07			jFra	7.8400	7.8120	0.0206	0.0205	0.00
18/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	475	475	475	475	0.00
18/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1623	1632	1623	1632	0.00
18/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1781	1785	1781	1785	0.00
18/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	2070	2069	2070	2069	0.00
18/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1124	1124	1124	1124	0.00
18/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1428	1433	1428	1433	0.00
18/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2271	2285	2271	2285	0.00
18/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2180	2170	2180	2170	0.00
18/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1565	1571	1565	1571	0.00
18/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1521	1520	1521	1520	0.00
18/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2894	2883	2894	2883	0.00
18/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2429	2443	2429	2443	0.00
18/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	149	152	149	152	0.00
18/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1137	1135	1137	1135	0.00
18/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2008	2004	2008	2004	0.00
18/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1537	1544	1537	1544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3537	3503	3537	3503	0.00
18/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2651	2683	2651	2683	0.00
18/08/2005	JN02 On 02-February-06			jNote	7.2800	7.2750	0.1354	0.1354	0.00
18/08/2005	JN02 On 03-November-05			jNote	7.1500	7.1520	0.1321	0.1321	0.00
18/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13802	13807	13802	13807	0.00
18/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	13259	13334	13259	13334	0.00
18/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2543	2571	2543	2571	0.00
18/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8953	8987	8953	8987	0.00
18/08/2005	JN05 On 02-February-06			jNote	7.8300	7.8170	0.3237	0.3232	0.00
18/08/2005	JN05 On 03-November-05			jNote	7.7500	7.7370	0.3212	0.3207	0.00
18/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	15249	14983	15249	14983	0.00
18/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	11902	12214	11902	12214	0.00
18/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6644	6509	6644	6509	0.00
18/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	16963	17410	16963	17410	0.00
18/08/2005	JN10 On 02-February-06			jNote	7.9700	7.9510	0.5486	0.5477	0.00
18/08/2005	JN10 On 03-November-05			jNote	7.9300	7.9130	0.5474	0.5466	0.00
18/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	12473	11973	12473	11973	0.00
18/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	14678	15351	14678	15351	0.00
18/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	15234	14857	15234	14857	0.00
18/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	20138	20869	20138	20869	0.00
18/08/2005	JROD On 31-January-06			jRod	6.9200	6.9160	0.0052	0.0052	0.00
18/08/2005	JROD On 28-February-06			jRod	6.8800	6.8740	0.0081	0.0081	0.00
18/08/2005	JROD On 31-March-06			jRod	6.9000	6.8990	0.0078	0.0079	0.00
18/08/2005	JROD On 28-April-06			jRod	6.9300	6.9240	0.0076	0.0076	0.00
18/08/2005	JROD On 31-May-06			jRod	6.9000	6.8990	0.0105	0.0105	0.00
18/08/2005	JROD On 30-June-06			jRod	6.9300	6.9220	0.0102	0.0102	0.00
18/08/2005	JROD On 31-July-06			jRod	6.9500	6.9450	0.0100	0.0100	0.00
18/08/2005	JROD On 31-August-05			jRod	6.6700	6.6730	0.0019	0.0019	0.00
18/08/2005	JROD On 31-August-06			jRod	6.9200	6.9180	0.0128	0.0129	0.00
18/08/2005	JROD On 30-September-05			jRod	6.7600	6.7570	0.0017	0.0017	0.00
18/08/2005	JROD On 31-October-05			jRod	6.8700	6.8680	0.0014	0.0014	0.00
18/08/2005	JROD On 30-November-05			jRod	6.8500	6.8490	0.0031	0.0030	0.00
18/08/2005	JROD On 30-December-05			jRod	6.8900	6.8860	0.0028	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
18/08/2005	R152 On 03-November-05			Bond Future	7.1900	7.1890	103.7125	103.7122	0.00
18/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	179	182	179	182	0.00
18/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1545	1550	1545	1550	0.00
18/08/2005	R153 On 02-February-06			Bond Future	7.6600	7.6040	125.9778	126.1952	0.00
18/08/2005	R153 On 03-November-05			Bond Future	7.6300	7.5750	123.7556	123.9800	308.00
18/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	13141	14172	13141	14172	0.00
18/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	19763	18621	19763	18621	0.00
18/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	14385	15797	14385	15797	0.00
18/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	8797	7965	8797	7965	0.00
18/08/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	60380	62550	60380	62550	0.00
18/08/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	678	604	678	604	5.00
18/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	22081	23777	22081	23777	0.00
18/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5415	4868	5415	4868	0.00
18/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	40371	42405	40371	42405	0.00
18/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1936	1726	1936	1726	0.00
18/08/2005	R157 On 02-February-06			Bond Future	7.9600	7.9020	142.0692	142.5624	0.00
18/08/2005	R157 On 03-November-05			Bond Future	7.9400	7.8730	139.5345	140.0563	3.00
18/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	34146	36899	34146	36899	0.00
18/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	31035	28857	31035	28857	0.00
18/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	24214	27310	24214	27310	0.00
18/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	18772	16649	18772	16649	0.00
18/08/2005	R186 On 02-February-06			Bond Future	7.5700	7.5110	131.8861	132.6184	0.00
18/08/2005	R186 On 03-November-05			Bond Future	7.5600	7.5040	134.7732	135.4980	0.00
18/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	42409	46212	42409	46212	0.00
18/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	51152	47632	51152	47632	0.00
18/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	13343	15806	13343	15806	0.00
18/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	54250	49465	54250	49465	0.00
18/08/2005	R194 On 02-February-06			Bond Future	7.3300	7.2940	109.4342	109.4964	0.00
18/08/2005	R194 On 03-November-05			Bond Future	7.3100	7.2790	107.5139	107.5746	0.00
18/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	6370	6687	6370	6687	0.00
18/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	7846	7542	7846	7542	0.00
18/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7635	8053	7635	8053	0.00
18/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	3462	3273	3462	3273	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2005	R201 On 02-February-06			Bond Future	7.9400	7.8860	106.1987	106.5757	0.00
18/08/2005	R201 On 03-November-05			Bond Future	7.9200	7.8600	108.6696	109.0484	0.00
18/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	18329	20060	18329	20060	0.00
18/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	31008	28969	31008	28969	0.00
18/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	19430	21724	19430	21724	0.00
18/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	13946	12453	13946	12453	0.00
18/08/2005	R203 On 02-February-06			Bond Future	7.9800	7.9280	105.3024	105.7050	0.00
18/08/2005	R203 On 03-November-05			Bond Future	7.9600	7.9040	103.4510	103.8446	0.00
18/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	31469	33704	31469	33704	0.00
18/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	30031	28239	30031	28239	0.00
18/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	22205	24509	22205	24509	0.00
18/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	18749	17116	18749	17116	0.00
18/08/2005	R204 On 02-February-06			Bond Future	7.9600	7.9110	101.3264	101.7504	0.00
18/08/2005	R204 On 03-November-05			Bond Future	7.9400	7.8910	103.5134	103.9270	0.00
18/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	33566	35953	33566	35953	0.00
18/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	30700	28846	30700	28846	0.00
18/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	36360	39356	36360	39356	0.00
18/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	11872	10733	11872	10733	0.00
18/08/2005	R207 On 02-February-06			Bond Future	7.9300	7.8770	94.7788	95.2051	0.00
18/08/2005	R207 On 03-November-05			Bond Future	7.9100	7.8590	96.6933	97.1164	0.00
18/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	15777	18378	15777	18378	0.00
18/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	10187	8524	10187	8524	0.00
18/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	12878	15748	12878	15748	0.00
18/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	5696	4335	5696	4335	0.00
19/08/2005	GOVI On 02-February-06			jGovi	232.2600	232.1140	232.2550	232.1140	0.00
19/08/2005	GOVI On 03-November-05			jGovi	228.1900	227.9360	228.1900	227.9360	463.00
19/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	43747	42967	43747	42967	0.00
19/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	21197	21827	21197	21827	0.00
19/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	28057	26941	28057	26941	0.00
19/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	26157	27581	26157	27581	0.00
19/08/2005	J152 On 28-February-06			jSwap	7.1700	7.1680	0.0033	0.0033	0.00
19/08/2005	J153 On 31-August-10			jSwap	7.5700	7.5770	0.0031	0.0036	0.00
19/08/2005	J157 On 15-September-15			jSwap	7.8900	7.9010	0.0284	0.0294	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2005	J186 On 21-December-26			jSwap	7.4900	7.4950	0.0014	0.0005	0.00
19/08/2005	J194 On 28-February-08			jSwap	7.2900	7.2980	0.0058	0.0056	0.00
19/08/2005	J201 On 22-December-14			jSwap	7.8600	7.8700	0.0238	0.0248	0.00
19/08/2005	J203 On 15-September-17			jSwap	7.8800	7.8960	0.0311	0.0323	0.00
19/08/2005	J204 On 21-December-18			jSwap	7.8800	7.8970	0.0315	0.0332	0.00
19/08/2005	J207 On 15-January-20			jSwap	8.4800	8.4970	0.0416	0.0436	0.00
19/08/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
19/08/2005	JFRA On 02-February-06			jFra	6.7900	6.7820	0.0166	0.0166	0.00
19/08/2005	JFRA On 01-February-07			jFra	7.3900	7.3820	0.0181	0.0181	500.00
19/08/2005	JFRA On 04-May-06			jFra	6.8700	6.8760	0.0168	0.0169	0.00
19/08/2005	JFRA On 03-May-07			jFra	7.5500	7.5370	0.0185	0.0184	0.00
19/08/2005	JFRA On 03-August-06			jFra	7.0200	7.0180	0.0172	0.0172	0.00
19/08/2005	JFRA On 02-August-07			jFra	7.6900	7.6900	0.0188	0.0188	0.00
19/08/2005	JFRA On 03-November-05			jFra	6.8600	6.8470	0.0168	0.0168	0.00
19/08/2005	JFRA On 02-November-06			jFra	7.2000	7.1920	0.0176	0.0176	0.00
19/08/2005	JFRA On 01-November-07			jFra	7.8300	7.8370	0.0206	0.0206	0.00
19/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	475	475	475	475	0.00
19/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1615	1623	1615	1623	0.00
19/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1786	1781	1786	1781	0.00
19/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	2060	2070	2060	2070	0.00
19/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1109	1124	1109	1124	0.00
19/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1440	1428	1440	1428	0.00
19/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2282	2271	2282	2271	0.00
19/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2167	2180	2167	2180	0.00
19/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1564	1565	1564	1565	0.00
19/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1518	1521	1518	1521	0.00
19/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2891	2894	2891	2894	0.00
19/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2429	2429	2429	2429	0.00
19/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	152	149	152	149	0.00
19/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1115	1137	1115	1137	0.00
19/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2013	2008	2013	2008	0.00
19/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1529	1537	1529	1537	0.00
19/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3524	3537	3524	3537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2658	2651	2658	2651	0.00
19/08/2005	JN02 On 02-February-06			jNote	7.2800	7.2790	0.1355	0.1354	0.00
19/08/2005	JN02 On 03-November-05			jNote	7.1600	7.1530	0.1321	0.1321	0.00
19/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13768	13802	13768	13802	0.00
19/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	13212	13259	13212	13259	0.00
19/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2531	2543	2531	2543	0.00
19/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8886	8953	8886	8953	0.00
19/08/2005	JN05 On 02-February-06			jNote	7.8300	7.8310	0.3237	0.3237	0.00
19/08/2005	JN05 On 03-November-05			jNote	7.7500	7.7510	0.3211	0.3212	0.00
19/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	15209	15249	15209	15249	0.00
19/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	11862	11902	11862	11902	0.00
19/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6562	6644	6562	6644	0.00
19/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	16923	16963	16923	16963	0.00
19/08/2005	JN10 On 02-February-06			jNote	7.9700	7.9680	0.5486	0.5486	0.00
19/08/2005	JN10 On 03-November-05			jNote	7.9300	7.9290	0.5474	0.5474	0.00
19/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	12433	12473	12433	12473	0.00
19/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	14638	14678	14638	14678	0.00
19/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	15120	15234	15120	15234	0.00
19/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	20024	20138	20024	20138	0.00
19/08/2005	JROD On 31-January-06			jRod	6.8400	6.9190	0.0052	0.0052	0.00
19/08/2005	JROD On 28-February-06			jRod	6.8300	6.8780	0.0081	0.0081	0.00
19/08/2005	JROD On 31-March-06			jRod	6.8500	6.9040	0.0079	0.0078	0.00
19/08/2005	JROD On 28-April-06			jRod	6.8800	6.9300	0.0076	0.0076	0.00
19/08/2005	JROD On 31-May-06			jRod	6.8700	6.9040	0.0105	0.0105	0.00
19/08/2005	JROD On 30-June-06			jRod	6.8900	6.9270	0.0102	0.0102	0.00
19/08/2005	JROD On 31-July-06			jRod	6.9100	6.9500	0.0100	0.0100	0.00
19/08/2005	JROD On 31-August-05			jRod	6.5200	6.6720	0.0019	0.0019	0.00
19/08/2005	JROD On 31-August-06			jRod	6.8900	6.9230	0.0128	0.0128	0.00
19/08/2005	JROD On 30-September-05			jRod	6.6100	6.7560	0.0017	0.0017	0.00
19/08/2005	JROD On 31-October-05			jRod	6.7200	6.8650	0.0015	0.0014	0.00
19/08/2005	JROD On 30-November-05			jRod	6.7700	6.8470	0.0031	0.0031	0.00
19/08/2005	JROD On 30-December-05			jRod	6.8100	6.8860	0.0029	0.0028	0.00
19/08/2005	R152 On 03-November-05			Bond Future	7.1700	7.1880	103.7181	103.7125	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	188	179	188	179	0.00
19/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1497	1545	1497	1545	0.00
19/08/2005	R153 On 02-February-06			Bond Future	7.6500	7.6550	126.0204	125.9778	0.00
19/08/2005	R153 On 03-November-05			Bond Future	7.6100	7.6250	123.8139	123.7556	308.00
19/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	13282	13141	13282	13141	0.00
19/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	19478	19763	19478	19763	0.00
19/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	14654	14385	14654	14385	0.00
19/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	8484	8797	8484	8797	0.00
19/08/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	60916	60380	60916	60380	0.00
19/08/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	631	678	631	678	5.00
19/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	22434	22081	22434	22081	0.00
19/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5185	5415	5185	5415	0.00
19/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	40844	40371	40844	40371	0.00
19/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1826	1936	1826	1936	0.00
19/08/2005	R157 On 02-February-06			Bond Future	7.9500	7.9620	142.2005	142.0692	0.00
19/08/2005	R157 On 03-November-05			Bond Future	7.9100	7.9350	139.7109	139.5345	3.00
19/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	34745	34146	34745	34146	0.00
19/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	30321	31035	30321	31035	0.00
19/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	25054	24214	25054	24214	0.00
19/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	17847	18772	17847	18772	0.00
19/08/2005	R186 On 02-February-06			Bond Future	7.5600	7.5680	132.0142	131.8861	0.00
19/08/2005	R186 On 03-November-05			Bond Future	7.5500	7.5600	134.9021	134.7732	0.00
19/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	42898	42409	42898	42409	0.00
19/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	50361	51152	50361	51152	0.00
19/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	13566	13343	13566	13343	0.00
19/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	53184	54250	53184	54250	0.00
19/08/2005	R194 On 02-February-06			Bond Future	7.3200	7.3260	109.4556	109.4342	0.00
19/08/2005	R194 On 03-November-05			Bond Future	7.3000	7.3070	107.5377	107.5139	0.00
19/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	6450	6370	6450	6370	0.00
19/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	7713	7846	7713	7846	0.00
19/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7753	7635	7753	7635	0.00
19/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	3341	3462	3341	3462	0.00
19/08/2005	R201 On 02-February-06			Bond Future	7.9300	7.9440	106.2960	106.1987	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2005	R201 On 03-November-05			Bond Future	7.9000	7.9170	108.7757	108.6696	0.00
19/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	18678	18329	18678	18329	0.00
19/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	30384	31008	30384	31008	0.00
19/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	19924	19430	19924	19430	0.00
19/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	13378	13946	13378	13946	0.00
19/08/2005	R203 On 02-February-06			Bond Future	7.9700	7.9810	105.4161	105.3024	0.00
19/08/2005	R203 On 03-November-05			Bond Future	7.9400	7.9550	103.5742	103.4510	0.00
19/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	31974	31469	31974	31469	0.00
19/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	29399	30031	29399	30031	0.00
19/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	22740	22205	22740	22205	0.00
19/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	18051	18749	18051	18749	0.00
19/08/2005	R204 On 02-February-06			Bond Future	7.9400	7.9640	101.4941	101.3264	0.00
19/08/2005	R204 On 03-November-05			Bond Future	7.9200	7.9420	103.6834	103.5134	0.00
19/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	34366	33566	34366	33566	0.00
19/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	29823	30700	29823	30700	0.00
19/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	37400	36360	37400	36360	0.00
19/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	11211	11872	11211	11872	0.00
19/08/2005	R207 On 02-February-06			Bond Future	7.9100	7.9300	94.9715	94.7788	0.00
19/08/2005	R207 On 03-November-05			Bond Future	7.8900	7.9110	96.8882	96.6933	0.00
19/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	16872	15777	16872	15777	0.00
19/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	9355	10187	9355	10187	0.00
19/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	14088	12878	14088	12878	0.00
19/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	4957	5696	4957	5696	0.00
22/08/2005	GOVI On 02-February-06			jGovi	232.5000	232.2550	232.5000	232.2550	0.00
22/08/2005	GOVI On 03-November-05			jGovi	228.4300	228.1900	228.4290	228.1900	463.00
22/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	45013	43747	45013	43747	0.00
22/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	20013	21197	20013	21197	0.00
22/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	28771	28057	28771	28057	0.00
22/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	24481	26157	24481	26157	0.00
22/08/2005	J152 On 28-February-06			jSwap	7.1700	7.1680	0.0033	0.0033	0.00
22/08/2005	J153 On 31-August-10			jSwap	7.5500	7.5680	0.0023	0.0031	0.00
22/08/2005	J157 On 15-September-15			jSwap	7.8700	7.8860	0.0271	0.0284	0.00
22/08/2005	J186 On 21-December-26			jSwap	7.4700	7.4870	0.0035	0.0014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2005	J194 On 28-February-08			jSwap	7.2700	7.2890	0.0063	0.0058	0.00
22/08/2005	J201 On 22-December-14			jSwap	7.8400	7.8550	0.0226	0.0238	0.00
22/08/2005	J203 On 15-September-17			jSwap	7.8600	7.8810	0.0296	0.0311	0.00
22/08/2005	J204 On 21-December-18			jSwap	7.8600	7.8770	0.0300	0.0315	0.00
22/08/2005	J207 On 15-January-20			jSwap	8.4600	8.4750	0.0399	0.0416	0.00
22/08/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
22/08/2005	JFRA On 02-February-06			jFra	6.7800	6.7850	0.0166	0.0166	0.00
22/08/2005	JFRA On 01-February-07			jFra	7.3800	7.3880	0.0181	0.0181	500.00
22/08/2005	JFRA On 04-May-06			jFra	6.8700	6.8650	0.0168	0.0168	0.00
22/08/2005	JFRA On 03-May-07			jFra	7.5300	7.5470	0.0184	0.0185	0.00
22/08/2005	JFRA On 03-August-06			jFra	7.0200	7.0190	0.0172	0.0172	0.00
22/08/2005	JFRA On 02-August-07			jFra	7.6500	7.6890	0.0187	0.0188	0.00
22/08/2005	JFRA On 03-November-05			jFra	6.8600	6.8570	0.0168	0.0168	0.00
22/08/2005	JFRA On 02-November-06			jFra	7.2000	7.1980	0.0176	0.0176	0.00
22/08/2005	JFRA On 01-November-07			jFra	7.7700	7.8290	0.0204	0.0206	0.00
22/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	464	475	464	475	0.00
22/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1616	1615	1616	1615	0.00
22/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1771	1786	1771	1786	0.00
22/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	2065	2060	2065	2060	0.00
22/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1110	1109	1110	1109	0.00
22/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1424	1440	1424	1440	0.00
22/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2253	2282	2253	2282	0.00
22/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2184	2167	2184	2167	0.00
22/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1558	1564	1558	1564	0.00
22/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1511	1518	1511	1518	0.00
22/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2833	2891	2833	2891	0.00
22/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2471	2429	2471	2429	0.00
22/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	148	152	148	152	0.00
22/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1094	1115	1094	1115	0.00
22/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2004	2013	2004	2013	0.00
22/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1526	1529	1526	1529	0.00
22/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3436	3524	3436	3524	0.00
22/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2723	2658	2723	2658	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2005	JN02 On 02-February-06			jNote	7.2600	7.2800	0.1352	0.1355	0.00
22/08/2005	JN02 On 03-November-05			jNote	7.1500	7.1560	0.1320	0.1321	0.00
22/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13503	13768	13503	13768	0.00
22/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	13235	13212	13235	13212	0.00
22/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2401	2531	2401	2531	0.00
22/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8890	8886	8890	8886	0.00
22/08/2005	JN05 On 02-February-06			jNote	7.8100	7.8310	0.3228	0.3237	0.00
22/08/2005	JN05 On 03-November-05			jNote	7.7300	7.7500	0.3203	0.3211	0.00
22/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	14522	15209	14522	15209	0.00
22/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	12249	11862	12249	11862	0.00
22/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6034	6562	6034	6562	0.00
22/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	17353	16923	17353	16923	0.00
22/08/2005	JN10 On 02-February-06			jNote	7.9500	7.9680	0.5476	0.5486	0.00
22/08/2005	JN10 On 03-November-05			jNote	7.9100	7.9290	0.5465	0.5474	0.00
22/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	11647	12433	11647	12433	0.00
22/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	15301	14638	15301	14638	0.00
22/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	14195	15120	14195	15120	0.00
22/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	20415	20024	20415	20024	0.00
22/08/2005	JROD On 31-January-06			jRod	6.9200	6.8430	0.0052	0.0052	0.00
22/08/2005	JROD On 28-February-06			jRod	6.8800	6.8270	0.0081	0.0081	0.00
22/08/2005	JROD On 31-March-06			jRod	6.9000	6.8530	0.0079	0.0079	0.00
22/08/2005	JROD On 28-April-06			jRod	6.9300	6.8780	0.0076	0.0076	0.00
22/08/2005	JROD On 31-May-06			jRod	6.9000	6.8650	0.0105	0.0105	0.00
22/08/2005	JROD On 30-June-06			jRod	6.9300	6.8870	0.0102	0.0102	0.00
22/08/2005	JROD On 31-July-06			jRod	6.9500	6.9100	0.0100	0.0100	0.00
22/08/2005	JROD On 31-August-05			jRod	6.6700	6.5220	0.0019	0.0019	0.00
22/08/2005	JROD On 31-August-06			jRod	6.9200	6.8910	0.0129	0.0128	0.00
22/08/2005	JROD On 30-September-05			jRod	6.7400	6.6060	0.0017	0.0017	0.00
22/08/2005	JROD On 31-October-05			jRod	6.8500	6.7170	0.0015	0.0015	0.00
22/08/2005	JROD On 30-November-05			jRod	6.8400	6.7700	0.0031	0.0031	0.00
22/08/2005	JROD On 30-December-05			jRod	6.8800	6.8080	0.0029	0.0029	0.00
22/08/2005	R152 On 03-November-05			Bond Future	7.1800	7.1700	103.7162	103.7181	0.00
22/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	175	188	175	188	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1503	1497	1503	1497	0.00
22/08/2005	R153 On 02-February-06			Bond Future	7.6200	7.6450	126.1184	126.0204	0.00
22/08/2005	R153 On 03-November-05			Bond Future	7.5900	7.6120	123.9082	123.8139	308.00
22/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	13579	13282	13579	13282	0.00
22/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	18795	19478	18795	19478	0.00
22/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	14999	14654	14999	14654	0.00
22/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	7886	8484	7886	8484	0.00
22/08/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	61759	60916	61759	60916	0.00
22/08/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	531	631	531	631	5.00
22/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	22924	22434	22924	22434	0.00
22/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	4734	5185	4734	5185	0.00
22/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	41563	40844	41563	40844	0.00
22/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1603	1826	1603	1826	0.00
22/08/2005	R157 On 02-February-06			Bond Future	7.9200	7.9460	142.3813	142.2005	0.00
22/08/2005	R157 On 03-November-05			Bond Future	7.8900	7.9140	139.8877	139.7109	3.00
22/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	35424	34745	35424	34745	0.00
22/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	29193	30321	29193	30321	0.00
22/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	25640	25054	25640	25054	0.00
22/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	16666	17847	16666	17847	0.00
22/08/2005	R186 On 02-February-06			Bond Future	7.5400	7.5580	132.2836	132.0142	0.00
22/08/2005	R186 On 03-November-05			Bond Future	7.5300	7.5500	135.1737	134.9021	0.00
22/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	43817	42898	43817	42898	0.00
22/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	48585	50361	48585	50361	0.00
22/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	13896	13566	13896	13566	0.00
22/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	50799	53184	50799	53184	0.00
22/08/2005	R194 On 02-February-06			Bond Future	7.2900	7.3150	109.5041	109.4556	0.00
22/08/2005	R194 On 03-November-05			Bond Future	7.2700	7.2960	107.5854	107.5377	0.00
22/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	6619	6450	6619	6450	0.00
22/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	7397	7713	7397	7713	0.00
22/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7961	7753	7961	7753	0.00
22/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	3072	3341	3072	3341	0.00
22/08/2005	R201 On 02-February-06			Bond Future	7.9100	7.9290	106.4390	106.2960	0.00
22/08/2005	R201 On 03-November-05			Bond Future	7.8800	7.9010	108.9153	108.7757	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	19091	18678	19091	18678	0.00
22/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	29367	30384	29367	30384	0.00
22/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	20407	19924	20407	19924	0.00
22/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	12466	13378	12466	13378	0.00
22/08/2005	R203 On 02-February-06			Bond Future	7.9400	7.9660	105.5833	105.4161	0.00
22/08/2005	R203 On 03-November-05			Bond Future	7.9200	7.9390	103.7364	103.5742	0.00
22/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	32587	31974	32587	31974	0.00
22/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	28341	29399	28341	29399	0.00
22/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	23234	22740	23234	22740	0.00
22/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	16924	18051	16924	18051	0.00
22/08/2005	R204 On 02-February-06			Bond Future	7.9200	7.9430	101.6622	101.4941	0.00
22/08/2005	R204 On 03-November-05			Bond Future	7.9000	7.9210	103.8538	103.6834	0.00
22/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	34990	34366	34990	34366	0.00
22/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	28765	29823	28765	29823	0.00
22/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	38208	37400	38208	37400	0.00
22/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	10316	11211	10316	11211	0.00
22/08/2005	R207 On 02-February-06			Bond Future	7.8900	7.9060	95.1406	94.9715	0.00
22/08/2005	R207 On 03-November-05			Bond Future	7.8700	7.8870	97.0511	96.8882	0.00
22/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	17792	16872	17792	16872	0.00
22/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	8584	9355	8584	9355	0.00
22/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	15038	14088	15038	14088	0.00
22/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	4278	4957	4278	4957	0.00
23/08/2005	GOVI On 02-February-06			jGovi	232.7600	232.5000	232.7600	232.5000	0.00
23/08/2005	GOVI On 03-November-05			jGovi	228.6800	228.4290	228.6840	228.4290	463.00
23/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	46586	45013	46586	45013	0.00
23/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	18986	20013	18986	20013	0.00
23/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	29963	28771	29963	28771	0.00
23/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	23123	24481	23123	24481	0.00
23/08/2005	J152 On 28-February-06			jSwap	7.1700	7.1680	0.0033	0.0033	0.00
23/08/2005	J153 On 31-August-10			jSwap	7.5300	7.5500	0.0015	0.0023	0.00
23/08/2005	J157 On 15-September-15			jSwap	7.8500	7.8680	0.0261	0.0271	0.00
23/08/2005	J186 On 21-December-26			jSwap	7.4500	7.4670	0.0056	0.0035	0.00
23/08/2005	J194 On 28-February-08			jSwap	7.2400	7.2720	0.0071	0.0063	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2005	J201 On 22-December-14			jSwap	7.8200	7.8360	0.0213	0.0226	0.00
23/08/2005	J203 On 15-September-17			jSwap	7.8200	7.8620	0.0265	0.0296	0.00
23/08/2005	J204 On 21-December-18			jSwap	7.8300	7.8580	0.0275	0.0300	0.00
23/08/2005	J207 On 15-January-20			jSwap	8.4300	8.4550	0.0380	0.0399	0.00
23/08/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
23/08/2005	JFRA On 02-February-06			jFra	6.7800	6.7800	0.0166	0.0166	0.00
23/08/2005	JFRA On 01-February-07			jFra	7.3500	7.3800	0.0180	0.0181	500.00
23/08/2005	JFRA On 04-May-06			jFra	6.8600	6.8720	0.0168	0.0168	0.00
23/08/2005	JFRA On 03-May-07			jFra	7.4600	7.5280	0.0183	0.0184	0.00
23/08/2005	JFRA On 03-August-06			jFra	6.9900	7.0190	0.0171	0.0172	0.00
23/08/2005	JFRA On 02-August-07			jFra	7.6100	7.6480	0.0186	0.0187	0.00
23/08/2005	JFRA On 03-November-05			jFra	6.8700	6.8640	0.0168	0.0168	0.00
23/08/2005	JFRA On 02-November-06			jFra	7.1600	7.1950	0.0175	0.0176	0.00
23/08/2005	JFRA On 01-November-07			jFra	7.7200	7.7710	0.0203	0.0204	0.00
23/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	460	464	460	464	0.00
23/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1617	1616	1617	1616	0.00
23/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1729	1771	1729	1771	0.00
23/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	2109	2065	2109	2065	0.00
23/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1094	1110	1094	1110	0.00
23/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1437	1424	1437	1424	0.00
23/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2162	2253	2162	2253	0.00
23/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2272	2184	2272	2184	0.00
23/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1519	1558	1519	1558	0.00
23/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1546	1511	1546	1511	0.00
23/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2777	2833	2777	2833	0.00
23/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2520	2471	2520	2471	0.00
23/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	150	148	150	148	0.00
23/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1077	1094	1077	1094	0.00
23/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	1953	2004	1953	2004	0.00
23/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1566	1526	1566	1526	0.00
23/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3362	3436	3362	3436	0.00
23/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2784	2723	2784	2723	0.00
23/08/2005	JN02 On 02-February-06			jNote	7.2300	7.2640	0.1346	0.1352	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2005	JN02 On 03-November-05			jNote	7.1200	7.1490	0.1315	0.1320	0.00
23/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13143	13503	13143	13503	0.00
23/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	13522	13235	13522	13235	0.00
23/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2225	2401	2225	2401	0.00
23/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9215	8890	9215	8890	0.00
23/08/2005	JN05 On 02-February-06			jNote	7.7900	7.8050	0.3222	0.3228	0.00
23/08/2005	JN05 On 03-November-05			jNote	7.7100	7.7270	0.3197	0.3203	0.00
23/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	14077	14522	14077	14522	0.00
23/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	12589	12249	12589	12249	0.00
23/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	5707	6034	5707	6034	0.00
23/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	17820	17353	17820	17353	0.00
23/08/2005	JN10 On 02-February-06			jNote	7.9400	7.9470	0.5478	0.5476	0.00
23/08/2005	JN10 On 03-November-05			jNote	7.9100	7.9100	0.5466	0.5465	0.00
23/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	11512	11647	11512	11647	0.00
23/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	15375	15301	15375	15301	0.00
23/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	13957	14195	13957	14195	0.00
23/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	20458	20415	20458	20415	0.00
23/08/2005	JROD On 31-January-06			jRod	6.9100	6.9150	0.0052	0.0052	0.00
23/08/2005	JROD On 28-February-06			jRod	6.8800	6.8760	0.0081	0.0081	0.00
23/08/2005	JROD On 31-March-06			jRod	6.9000	6.9010	0.0079	0.0079	0.00
23/08/2005	JROD On 28-April-06			jRod	6.9300	6.9270	0.0076	0.0076	0.00
23/08/2005	JROD On 31-May-06			jRod	6.9000	6.9020	0.0105	0.0105	0.00
23/08/2005	JROD On 30-June-06			jRod	6.9200	6.9250	0.0102	0.0102	0.00
23/08/2005	JROD On 31-July-06			jRod	6.9500	6.9470	0.0100	0.0100	0.00
23/08/2005	JROD On 31-August-05			jRod	6.6700	6.6670	0.0019	0.0019	0.00
23/08/2005	JROD On 31-August-06			jRod	6.9200	6.9210	0.0129	0.0129	0.00
23/08/2005	JROD On 30-September-05			jRod	6.7400	6.7440	0.0017	0.0017	0.00
23/08/2005	JROD On 31-October-05			jRod	6.8500	6.8530	0.0015	0.0015	0.00
23/08/2005	JROD On 30-November-05			jRod	6.8400	6.8410	0.0031	0.0031	0.00
23/08/2005	JROD On 30-December-05			jRod	6.8800	6.8810	0.0029	0.0029	0.00
23/08/2005	R152 On 03-November-05			Bond Future	7.1700	7.1760	103.7168	103.7162	0.00
23/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	173	175	173	175	0.00
23/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1495	1503	1495	1503	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2005	R153 On 02-February-06			Bond Future	7.6000	7.6220	126.2166	126.1184	0.00
23/08/2005	R153 On 03-November-05			Bond Future	7.5700	7.5910	124.0070	123.9082	308.00
23/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	13981	13579	13981	13579	0.00
23/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	18216	18795	18216	18795	0.00
23/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	15531	14999	15531	14999	0.00
23/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	7429	7886	7429	7886	0.00
23/08/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	62693	61759	62693	61759	0.00
23/08/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	477	531	477	531	5.00
23/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	23594	22924	23594	22924	0.00
23/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	4415	4734	4415	4734	0.00
23/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	42415	41563	42415	41563	0.00
23/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1466	1603	1466	1603	0.00
23/08/2005	R157 On 02-February-06			Bond Future	7.9100	7.9240	142.5212	142.3813	0.00
23/08/2005	R157 On 03-November-05			Bond Future	7.8800	7.8930	140.0226	139.8877	3.00
23/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	36089	35424	36089	35424	0.00
23/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	28459	29193	28459	29193	0.00
23/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	26283	25640	26283	25640	0.00
23/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	15959	16666	15959	16666	0.00
23/08/2005	R186 On 02-February-06			Bond Future	7.5200	7.5370	132.5539	132.2836	0.00
23/08/2005	R186 On 03-November-05			Bond Future	7.5100	7.5290	135.4330	135.1737	0.00
23/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	45043	43817	45043	43817	0.00
23/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	47108	48585	47108	48585	0.00
23/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	14549	13896	14549	13896	0.00
23/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	48858	50799	48858	50799	0.00
23/08/2005	R194 On 02-February-06			Bond Future	7.2500	7.2900	109.5877	109.5041	0.00
23/08/2005	R194 On 03-November-05			Bond Future	7.2400	7.2740	107.6679	107.5854	0.00
23/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	7012	6619	7012	6619	0.00
23/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	6953	7397	6953	7397	0.00
23/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	8474	7961	8474	7961	0.00
23/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	2761	3072	2761	3072	0.00
23/08/2005	R201 On 02-February-06			Bond Future	7.8900	7.9070	106.5822	106.4390	0.00
23/08/2005	R201 On 03-November-05			Bond Future	7.8600	7.8800	109.0550	108.9153	0.00
23/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	19660	19091	19660	19091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	28504	29367	28504	29367	0.00
23/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	21126	20407	21126	20407	0.00
23/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	11788	12466	11788	12466	0.00
23/08/2005	R203 On 02-February-06			Bond Future	7.9000	7.9440	105.9110	105.5833	0.00
23/08/2005	R203 On 03-November-05			Bond Future	7.8800	7.9180	104.0539	103.7364	0.00
23/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	34281	32587	34281	32587	0.00
23/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	26757	28341	26757	28341	0.00
23/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	24917	23234	24917	23234	0.00
23/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	15431	16924	15431	16924	0.00
23/08/2005	R204 On 02-February-06			Bond Future	7.8900	7.9220	101.9191	101.6622	0.00
23/08/2005	R204 On 03-November-05			Bond Future	7.8700	7.9000	104.1061	103.8538	0.00
23/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	36314	34990	36314	34990	0.00
23/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	27521	28765	27521	28765	0.00
23/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	39886	38208	39886	38208	0.00
23/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	9471	10316	9471	10316	0.00
23/08/2005	R207 On 02-February-06			Bond Future	7.8600	7.8850	95.3181	95.1406	0.00
23/08/2005	R207 On 03-November-05			Bond Future	7.8500	7.8670	97.2307	97.0511	0.00
23/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	18876	17792	18876	17792	0.00
23/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	7893	8584	7893	8584	0.00
23/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	16262	15038	16262	15038	0.00
23/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	3705	4278	3705	4278	0.00
24/08/2005	GOVI On 02-February-06			jGovi	232.0300	232.7600	232.0250	232.7600	0.00
24/08/2005	GOVI On 03-November-05			jGovi	227.9100	228.6840	227.9120	228.6840	463.00
24/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	41879	46586	41879	46586	0.00
24/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	21629	18986	21629	18986	0.00
24/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	25737	29963	25737	29963	0.00
24/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	26617	23123	26617	23123	0.00
24/08/2005	J152 On 28-February-06			jSwap	7.1700	7.1670	0.0033	0.0033	0.00
24/08/2005	J153 On 31-August-10			jSwap	7.5800	7.5320	0.0039	0.0015	0.00
24/08/2005	J157 On 15-September-15			jSwap	7.9100	7.8540	0.0304	0.0261	0.00
24/08/2005	J186 On 21-December-26			jSwap	7.5100	7.4470	0.0013	0.0056	0.00
24/08/2005	J194 On 28-February-08			jSwap	7.3000	7.2430	0.0056	0.0071	0.00
24/08/2005	J201 On 22-December-14			jSwap	7.8800	7.8160	0.0254	0.0213	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2005	J203 On 15-September-17			jSwap	7.8800	7.8240	0.0314	0.0265	0.00
24/08/2005	J204 On 21-December-18			jSwap	7.8900	7.8280	0.0323	0.0275	0.00
24/08/2005	J207 On 15-January-20			jSwap	8.4900	8.4320	0.0430	0.0380	0.00
24/08/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
24/08/2005	JFRA On 02-February-06			jFra	6.8200	6.7780	0.0167	0.0166	0.00
24/08/2005	JFRA On 01-February-07			jFra	7.3700	7.3450	0.0180	0.0180	500.00
24/08/2005	JFRA On 04-May-06			jFra	6.9000	6.8600	0.0169	0.0168	0.00
24/08/2005	JFRA On 03-May-07			jFra	7.5400	7.4550	0.0184	0.0183	0.00
24/08/2005	JFRA On 03-August-06			jFra	7.0300	6.9890	0.0172	0.0171	0.00
24/08/2005	JFRA On 02-August-07			jFra	7.6700	7.6050	0.0188	0.0186	0.00
24/08/2005	JFRA On 03-November-05			jFra	6.9000	6.8720	0.0169	0.0168	0.00
24/08/2005	JFRA On 02-November-06			jFra	7.1800	7.1580	0.0176	0.0175	0.00
24/08/2005	JFRA On 01-November-07			jFra	7.8100	7.7200	0.0205	0.0203	0.00
24/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	488	460	488	460	0.00
24/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1549	1617	1549	1617	0.00
24/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1752	1729	1752	1729	0.00
24/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	2080	2109	2080	2109	0.00
24/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1131	1094	1131	1094	0.00
24/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1389	1437	1389	1437	0.00
24/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2259	2162	2259	2162	0.00
24/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2171	2272	2171	2272	0.00
24/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1566	1519	1566	1519	0.00
24/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1495	1546	1495	1546	0.00
24/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2860	2777	2860	2777	0.00
24/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2439	2520	2439	2520	0.00
24/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	165	150	165	150	0.00
24/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1015	1077	1015	1077	0.00
24/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	1985	1953	1985	1953	0.00
24/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1534	1566	1534	1566	0.00
24/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3484	3362	3484	3362	0.00
24/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2674	2784	2674	2784	0.00
24/08/2005	JN02 On 02-February-06			jNote	7.2800	7.2300	0.1354	0.1346	0.00
24/08/2005	JN02 On 03-November-05			jNote	7.1600	7.1220	0.1322	0.1315	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13555	13143	13555	13143	0.00
24/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	13018	13522	13018	13522	0.00
24/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2424	2225	2424	2225	0.00
24/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8636	9215	8636	9215	0.00
24/08/2005	JN05 On 02-February-06			jNote	7.8100	7.7860	0.3230	0.3222	0.00
24/08/2005	JN05 On 03-November-05			jNote	7.7300	7.7080	0.3205	0.3197	0.00
24/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	14592	14077	14592	14077	0.00
24/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	12030	12589	12030	12589	0.00
24/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	5982	5707	5982	5707	0.00
24/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	17049	17820	17049	17820	0.00
24/08/2005	JN10 On 02-February-06			jNote	7.9700	7.9440	0.5490	0.5478	0.00
24/08/2005	JN10 On 03-November-05			jNote	7.9400	7.9060	0.5480	0.5466	0.00
24/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	12423	11512	12423	11512	0.00
24/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	14215	15375	14215	15375	0.00
24/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	14819	13957	14819	13957	0.00
24/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	19101	20458	19101	20458	0.00
24/08/2005	JROD On 31-January-06			jRod	6.9100	6.9140	0.0052	0.0052	0.00
24/08/2005	JROD On 28-February-06			jRod	6.8800	6.8750	0.0081	0.0081	0.00
24/08/2005	JROD On 31-March-06			jRod	6.9000	6.9010	0.0079	0.0079	0.00
24/08/2005	JROD On 28-April-06			jRod	6.9200	6.9260	0.0076	0.0076	0.00
24/08/2005	JROD On 31-May-06			jRod	6.9000	6.9010	0.0105	0.0105	0.00
24/08/2005	JROD On 30-June-06			jRod	6.9200	6.9240	0.0102	0.0102	0.00
24/08/2005	JROD On 31-July-06			jRod	6.9500	6.9460	0.0100	0.0100	0.00
24/08/2005	JROD On 31-August-05			jRod	6.6700	6.6660	0.0019	0.0019	0.00
24/08/2005	JROD On 31-August-06			jRod	6.9200	6.9210	0.0129	0.0129	0.00
24/08/2005	JROD On 30-September-05			jRod	6.7300	6.7410	0.0017	0.0017	0.00
24/08/2005	JROD On 31-October-05			jRod	6.8400	6.8500	0.0015	0.0015	0.00
24/08/2005	JROD On 30-November-05			jRod	6.8400	6.8400	0.0031	0.0031	0.00
24/08/2005	JROD On 30-December-05			jRod	6.8800	6.8790	0.0029	0.0029	0.00
24/08/2005	R152 On 03-November-05			Bond Future	7.1900	7.1740	103.7106	103.7168	0.00
24/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	158	173	158	173	0.00
24/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1542	1495	1542	1495	0.00
24/08/2005	R153 On 02-February-06			Bond Future	7.6600	7.5990	125.9395	126.2166	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2005	R153 On 03-November-05			Bond Future	7.6400	7.5690	123.7108	124.0070	323.00
24/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	12685	13981	12685	13981	0.00
24/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	19689	18216	19689	18216	0.00
24/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	13681	15531	13681	15531	0.00
24/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	8542	7429	8542	7429	0.00
24/08/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	59821	62693	59821	62693	0.00
24/08/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	566	477	566	477	5.00
24/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	21354	23594	21354	23594	0.00
24/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5137	4415	5137	4415	0.00
24/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	39718	42415	39718	42415	0.00
24/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1731	1466	1731	1466	0.00
24/08/2005	R157 On 02-February-06			Bond Future	7.9800	7.9070	141.9545	142.5212	0.00
24/08/2005	R157 On 03-November-05			Bond Future	7.9400	7.8770	139.4925	140.0226	3.00
24/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	32959	36089	32959	36089	0.00
24/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	30995	28459	30995	28459	0.00
24/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	23139	26283	23139	26283	0.00
24/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	18116	15959	18116	15959	0.00
24/08/2005	R186 On 02-February-06			Bond Future	7.5800	7.5160	131.6945	132.5539	0.00
24/08/2005	R186 On 03-November-05			Bond Future	7.5800	7.5090	134.5800	135.4330	0.00
24/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	40645	45043	40645	45043	0.00
24/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	51304	47108	51304	47108	0.00
24/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	11797	14549	11797	14549	0.00
24/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	54636	48858	54636	48858	0.00
24/08/2005	R194 On 02-February-06			Bond Future	7.3200	7.2470	109.4381	109.5877	0.00
24/08/2005	R194 On 03-November-05			Bond Future	7.3100	7.2360	107.5160	107.6679	0.00
24/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	6261	7012	6261	7012	0.00
24/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	7699	6953	7699	6953	0.00
24/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7449	8474	7449	8474	0.00
24/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	3255	2761	3255	2761	0.00
24/08/2005	R201 On 02-February-06			Bond Future	7.9500	7.8850	106.1404	106.5822	0.00
24/08/2005	R201 On 03-November-05			Bond Future	7.9300	7.8590	108.6166	109.0550	0.00
24/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	17656	19660	17656	19660	0.00
24/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	30918	28504	30918	28504	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	18482	21126	18482	21126	0.00
24/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	13528	11788	13528	11788	0.00
24/08/2005	R203 On 02-February-06			Bond Future	7.9700	7.9010	105.3934	105.9110	0.00
24/08/2005	R203 On 03-November-05			Bond Future	7.9400	7.8770	103.5434	104.0539	0.00
24/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	31392	34281	31392	34281	0.00
24/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	29044	26757	29044	26757	0.00
24/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	21895	24917	21895	24917	0.00
24/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	17514	15431	17514	15431	0.00
24/08/2005	R204 On 02-February-06			Bond Future	7.9500	7.8900	101.4222	101.9191	0.00
24/08/2005	R204 On 03-November-05			Bond Future	7.9300	7.8690	103.6105	104.1061	0.00
24/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	33498	36314	33498	36314	0.00
24/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	29674	27521	29674	27521	0.00
24/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	36243	39886	36243	39886	0.00
24/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	10783	9471	10783	9471	0.00
24/08/2005	R207 On 02-February-06			Bond Future	7.9200	7.8630	94.8430	95.3181	0.00
24/08/2005	R207 On 03-November-05			Bond Future	7.9000	7.8450	96.7582	97.2307	0.00
24/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	15923	18876	15923	18876	0.00
24/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	9691	7893	9691	7893	0.00
24/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	12962	16262	12962	16262	0.00
24/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	5131	3705	5131	3705	0.00
25/08/2005	GOVI On 02-February-06			jGovi	230.3400	232.0250	230.3430	232.0250	0.00
25/08/2005	GOVI On 03-November-05			jGovi	226.2200	227.9120	226.2200	227.9120	463.00
25/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	32237	41879	32237	41879	0.00
25/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	28807	21629	28807	21629	0.00
25/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	17960	25737	17960	25737	0.00
25/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	35760	26617	35760	26617	0.00
25/08/2005	J152 On 28-February-06			jSwap	7.1700	7.1670	0.0033	0.0033	0.00
25/08/2005	J153 On 31-August-10			jSwap	7.7100	7.5840	0.0095	0.0039	0.00
25/08/2005	J157 On 15-September-15			jSwap	8.0600	7.9140	0.0410	0.0304	0.00
25/08/2005	J186 On 21-December-26			jSwap	7.6800	7.5120	0.0186	0.0013	0.00
25/08/2005	J194 On 28-February-08			jSwap	7.3700	7.2960	0.0036	0.0056	0.00
25/08/2005	J201 On 22-December-14			jSwap	8.0200	7.8780	0.0350	0.0254	0.00
25/08/2005	J203 On 15-September-17			jSwap	8.0300	7.8840	0.0426	0.0314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2005	J204 On 21-December-18			jSwap	8.0300	7.8860	0.0441	0.0323	0.00
25/08/2005	J207 On 15-January-20			jSwap	8.6500	8.4910	0.0561	0.0430	0.00
25/08/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
25/08/2005	JFRA On 02-February-06			jFra	6.8600	6.8170	0.0168	0.0167	0.00
25/08/2005	JFRA On 01-February-07			jFra	7.4700	7.3660	0.0183	0.0180	500.00
25/08/2005	JFRA On 04-May-06			jFra	6.9600	6.8950	0.0171	0.0169	0.00
25/08/2005	JFRA On 03-May-07			jFra	7.7300	7.5360	0.0189	0.0184	0.00
25/08/2005	JFRA On 03-August-06			jFra	7.1000	7.0290	0.0174	0.0172	0.00
25/08/2005	JFRA On 02-August-07			jFra	7.8000	7.6720	0.0191	0.0188	0.00
25/08/2005	JFRA On 03-November-05			jFra	6.9300	6.9030	0.0170	0.0169	0.00
25/08/2005	JFRA On 02-November-06			jFra	7.3000	7.1840	0.0179	0.0176	0.00
25/08/2005	JFRA On 01-November-07			jFra	7.9700	7.8080	0.0209	0.0205	0.00
25/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	523	488	523	488	0.00
25/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1469	1549	1469	1549	0.00
25/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1870	1752	1870	1752	0.00
25/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1949	2080	1949	2080	0.00
25/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1207	1131	1207	1131	0.00
25/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1300	1389	1300	1389	0.00
25/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2498	2259	2498	2259	0.00
25/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1948	2171	1948	2171	0.00
25/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1652	1566	1652	1566	0.00
25/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1409	1495	1409	1495	0.00
25/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3029	2860	3029	2860	0.00
25/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2288	2439	2288	2439	0.00
25/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	180	165	180	165	0.00
25/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	959	1015	959	1015	0.00
25/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2141	1985	2141	1985	0.00
25/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1404	1534	1404	1534	0.00
25/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3710	3484	3710	3484	0.00
25/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2487	2674	2487	2674	0.00
25/08/2005	JN02 On 02-February-06			jNote	7.3900	7.2790	0.1373	0.1354	0.00
25/08/2005	JN02 On 03-November-05			jNote	7.2600	7.1640	0.1338	0.1322	0.00
25/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14546	13555	14546	13555	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	11993	13018	11993	13018	0.00
25/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2953	2424	2953	2424	0.00
25/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7462	8636	7462	8636	0.00
25/08/2005	JN05 On 02-February-06			jNote	7.9500	7.8120	0.3277	0.3230	0.00
25/08/2005	JN05 On 03-November-05			jNote	7.8600	7.7330	0.3250	0.3205	0.00
25/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	17673	14592	17673	14592	0.00
25/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	9512	12030	9512	12030	0.00
25/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	7917	5982	7917	5982	0.00
25/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	13581	17049	13581	17049	0.00
25/08/2005	JN10 On 02-February-06			jNote	8.1100	7.9740	0.5552	0.5490	0.00
25/08/2005	JN10 On 03-November-05			jNote	8.0800	7.9380	0.5542	0.5480	0.00
25/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	17420	12423	17420	12423	0.00
25/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	9690	14215	9690	14215	0.00
25/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	19374	14819	19374	14819	0.00
25/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	14229	19101	14229	19101	0.00
25/08/2005	JROD On 31-January-06			jRod	6.9100	6.9140	0.0052	0.0052	0.00
25/08/2005	JROD On 28-February-06			jRod	6.8700	6.8750	0.0081	0.0081	0.00
25/08/2005	JROD On 31-March-06			jRod	6.9000	6.8990	0.0079	0.0079	0.00
25/08/2005	JROD On 28-April-06			jRod	6.9200	6.9240	0.0076	0.0076	0.00
25/08/2005	JROD On 31-May-06			jRod	6.9000	6.9000	0.0105	0.0105	0.00
25/08/2005	JROD On 30-June-06			jRod	6.9200	6.9230	0.0103	0.0102	0.00
25/08/2005	JROD On 31-July-06			jRod	6.9500	6.9460	0.0100	0.0100	0.00
25/08/2005	JROD On 31-August-05			jRod	6.6600	6.6650	0.0019	0.0019	0.00
25/08/2005	JROD On 31-August-06			jRod	6.9200	6.9200	0.0129	0.0129	0.00
25/08/2005	JROD On 30-September-05			jRod	6.7300	6.7340	0.0017	0.0017	0.00
25/08/2005	JROD On 31-October-05			jRod	6.8400	6.8430	0.0015	0.0015	0.00
25/08/2005	JROD On 30-November-05			jRod	6.8400	6.8390	0.0031	0.0031	0.00
25/08/2005	JROD On 30-December-05			jRod	6.8800	6.8800	0.0029	0.0029	0.00
25/08/2005	R152 On 03-November-05			Bond Future	7.2100	7.1940	103.7072	103.7106	0.00
25/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	149	158	149	158	0.00
25/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1567	1542	1567	1542	0.00
25/08/2005	R153 On 02-February-06			Bond Future	7.8200	7.6640	125.2991	125.9395	0.00
25/08/2005	R153 On 03-November-05			Bond Future	7.7700	7.6350	123.1300	123.7108	323.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	10043	12685	10043	12685	0.00
25/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	23452	19689	23452	19689	0.00
25/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	10486	13681	10486	13681	0.00
25/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	11154	8542	11154	8542	0.00
25/08/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	54262	59821	54262	59821	0.00
25/08/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	816	566	816	566	5.00
25/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	17314	21354	17314	21354	0.00
25/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	6905	5137	6905	5137	0.00
25/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	34610	39718	34610	39718	0.00
25/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	2431	1731	2431	1731	0.00
25/08/2005	R157 On 02-February-06			Bond Future	8.1400	7.9760	140.6042	141.9545	0.00
25/08/2005	R157 On 03-November-05			Bond Future	8.0900	7.9400	138.2416	139.4925	3.00
25/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	26280	32959	26280	32959	0.00
25/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	37820	30995	37820	30995	0.00
25/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	16769	23139	16769	23139	0.00
25/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	24256	18116	24256	18116	0.00
25/08/2005	R186 On 02-February-06			Bond Future	7.7600	7.5830	129.5148	131.6945	0.00
25/08/2005	R186 On 03-November-05			Bond Future	7.7400	7.5750	132.4466	134.5800	0.00
25/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	30869	40645	30869	40645	0.00
25/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	63325	51304	63325	51304	0.00
25/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	6714	11797	6714	11797	0.00
25/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	70886	54636	70886	54636	0.00
25/08/2005	R194 On 02-February-06			Bond Future	7.4400	7.3240	109.2230	109.4381	0.00
25/08/2005	R194 On 03-November-05			Bond Future	7.4100	7.3060	107.3017	107.5160	0.00
25/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	5281	6261	5281	6261	0.00
25/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	8870	7699	8870	7699	0.00
25/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	6130	7449	6130	7449	0.00
25/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4079	3255	4079	3255	0.00
25/08/2005	R201 On 02-February-06			Bond Future	8.1100	7.9530	105.1101	106.1404	0.00
25/08/2005	R201 On 03-November-05			Bond Future	8.0800	7.9250	107.5961	108.6166	0.00
25/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	13584	17656	13584	17656	0.00
25/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	37149	30918	37149	30918	0.00
25/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	13210	18482	13210	18482	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	18461	13528	18461	13528	0.00
25/08/2005	R203 On 02-February-06			Bond Future	8.1300	7.9690	104.2042	105.3934	0.00
25/08/2005	R203 On 03-November-05			Bond Future	8.1000	7.9430	102.3655	103.5434	0.00
25/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	25410	31392	25410	31392	0.00
25/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	34954	29044	34954	29044	0.00
25/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	15903	21895	15903	21895	0.00
25/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	23300	17514	23300	17514	0.00
25/08/2005	R204 On 02-February-06			Bond Future	8.1100	7.9520	100.1708	101.4222	0.00
25/08/2005	R204 On 03-November-05			Bond Future	8.0800	7.9300	102.3821	103.6105	0.00
25/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	27104	33498	27104	33498	0.00
25/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	35794	29674	35794	29674	0.00
25/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	28089	36243	28089	36243	0.00
25/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	14914	10783	14914	10783	0.00
25/08/2005	R207 On 02-February-06			Bond Future	8.0800	7.9220	93.5707	94.8430	0.00
25/08/2005	R207 On 03-November-05			Bond Future	8.0600	7.9030	95.5031	96.7582	0.00
25/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	9462	15923	9462	15923	0.00
25/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	15953	9691	15953	9691	0.00
25/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	6214	12962	6214	12962	0.00
25/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	10934	5131	10934	5131	0.00
26/08/2005	GOVI On 02-February-06			jGovi	230.7100	230.3430	230.7110	230.3430	0.00
26/08/2005	GOVI On 03-November-05			jGovi	226.6200	226.2200	226.6155	226.2200	463.00
26/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	34108	32237	34108	32237	0.00
26/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	26998	28807	26998	28807	0.00
26/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	19398	17960	19398	17960	0.00
26/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	33243	35760	33243	35760	0.00
26/08/2005	J152 On 28-February-06			jSwap	7.1700	7.1660	0.0033	0.0033	0.00
26/08/2005	J153 On 31-August-10			jSwap	7.6800	7.7060	0.0082	0.0095	0.00
26/08/2005	J157 On 15-September-15			jSwap	8.0200	8.0610	0.0382	0.0410	0.00
26/08/2005	J186 On 21-December-26			jSwap	7.6500	7.6780	0.0161	0.0186	0.00
26/08/2005	J194 On 28-February-08			jSwap	7.3400	7.3700	0.0043	0.0036	0.00
26/08/2005	J201 On 22-December-14			jSwap	7.9900	8.0230	0.0327	0.0350	0.00
26/08/2005	J203 On 15-September-17			jSwap	7.9900	8.0250	0.0400	0.0426	0.00
26/08/2005	J204 On 21-December-18			jSwap	8.0000	8.0310	0.0413	0.0441	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2005	J207 On 15-January-20			jSwap	8.6100	8.6450	0.0531	0.0561	0.00
26/08/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
26/08/2005	JFRA On 02-February-06			jFra	6.8500	6.8640	0.0168	0.0168	0.00
26/08/2005	JFRA On 01-February-07			jFra	7.4400	7.4680	0.0182	0.0183	500.00
26/08/2005	JFRA On 04-May-06			jFra	6.9300	6.9620	0.0170	0.0171	0.00
26/08/2005	JFRA On 03-May-07			jFra	7.6000	7.7250	0.0186	0.0189	0.00
26/08/2005	JFRA On 03-August-06			jFra	7.0700	7.0990	0.0173	0.0174	0.00
26/08/2005	JFRA On 02-August-07			jFra	7.7500	7.8030	0.0190	0.0191	0.00
26/08/2005	JFRA On 03-November-05			jFra	6.9200	6.9320	0.0170	0.0170	0.00
26/08/2005	JFRA On 02-November-06			jFra	7.2500	7.3010	0.0177	0.0179	0.00
26/08/2005	JFRA On 01-November-07			jFra	7.8900	7.9650	0.0208	0.0209	0.00
26/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	512	523	512	523	0.00
26/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1483	1469	1483	1469	0.00
26/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1829	1870	1829	1870	0.00
26/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1988	1949	1988	1949	0.00
26/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1171	1207	1171	1207	0.00
26/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1333	1300	1333	1300	0.00
26/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2337	2498	2337	2498	0.00
26/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2090	1948	2090	1948	0.00
26/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1613	1652	1613	1652	0.00
26/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1441	1409	1441	1409	0.00
26/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2953	3029	2953	3029	0.00
26/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2349	2288	2349	2288	0.00
26/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	172	180	172	180	0.00
26/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	971	959	971	959	0.00
26/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2067	2141	2067	2141	0.00
26/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1459	1404	1459	1404	0.00
26/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3599	3710	3599	3710	0.00
26/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2571	2487	2571	2487	0.00
26/08/2005	JN02 On 02-February-06			jNote	7.3400	7.3870	0.1364	0.1373	0.00
26/08/2005	JN02 On 03-November-05			jNote	7.2100	7.2560	0.1331	0.1338	0.00
26/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14024	14546	14024	14546	0.00
26/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	12399	11993	12399	11993	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2659	2953	2659	2953	0.00
26/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7935	7462	7935	7462	0.00
26/08/2005	JN05 On 02-February-06			jNote	7.9200	7.9480	0.3268	0.3277	0.00
26/08/2005	JN05 On 03-November-05			jNote	7.8400	7.8630	0.3241	0.3250	0.00
26/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	16939	17673	16939	17673	0.00
26/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	9967	9512	9967	9512	0.00
26/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	7377	7917	7377	7917	0.00
26/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	14204	13581	14204	13581	0.00
26/08/2005	JN10 On 02-February-06			jNote	8.0800	8.1130	0.5538	0.5552	0.00
26/08/2005	JN10 On 03-November-05			jNote	8.0400	8.0750	0.5527	0.5542	0.00
26/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	16130	17420	16130	17420	0.00
26/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	10580	9690	10580	9690	0.00
26/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	18057	19374	18057	19374	0.00
26/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	15172	14229	15172	14229	0.00
26/08/2005	JROD On 31-January-06			jRod	6.8400	6.9120	0.0053	0.0052	0.00
26/08/2005	JROD On 28-February-06			jRod	6.8200	6.8730	0.0081	0.0081	0.00
26/08/2005	JROD On 31-March-06			jRod	6.8500	6.8980	0.0079	0.0079	0.00
26/08/2005	JROD On 28-April-06			jRod	6.8700	6.9230	0.0077	0.0076	0.00
26/08/2005	JROD On 31-May-06			jRod	6.8600	6.8990	0.0106	0.0105	0.00
26/08/2005	JROD On 30-June-06			jRod	6.8800	6.9220	0.0103	0.0103	0.00
26/08/2005	JROD On 31-July-06			jRod	6.9100	6.9450	0.0101	0.0100	0.00
26/08/2005	JROD On 31-August-05			jRod	6.5200	6.6640	0.0019	0.0019	0.00
26/08/2005	JROD On 31-August-06			jRod	6.8900	6.9190	0.0129	0.0129	0.00
26/08/2005	JROD On 30-September-05			jRod	6.5800	6.7320	0.0018	0.0017	0.00
26/08/2005	JROD On 31-October-05			jRod	6.6900	6.8420	0.0015	0.0015	0.00
26/08/2005	JROD On 30-November-05			jRod	6.7600	6.8370	0.0031	0.0031	0.00
26/08/2005	JROD On 30-December-05			jRod	6.8000	6.8780	0.0029	0.0029	0.00
26/08/2005	R152 On 03-November-05			Bond Future	7.1900	7.2050	103.7131	103.7072	0.00
26/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	157	149	157	149	0.00
26/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1516	1567	1516	1567	0.00
26/08/2005	R153 On 02-February-06			Bond Future	7.7800	7.8150	125.4345	125.2991	0.00
26/08/2005	R153 On 03-November-05			Bond Future	7.7500	7.7650	123.2191	123.1300	323.00
26/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	10510	10043	10510	10043	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	22566	23452	22566	23452	0.00
26/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	10855	10486	10855	10486	0.00
26/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	10632	11154	10632	11154	0.00
26/08/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	55079	54262	55079	54262	0.00
26/08/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	742	816	742	816	5.00
26/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	17821	17314	17821	17314	0.00
26/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	6521	6905	6521	6905	0.00
26/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	35322	34610	35322	34610	0.00
26/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	2252	2431	2252	2431	0.00
26/08/2005	R157 On 02-February-06			Bond Future	8.1000	8.1420	140.9522	140.6042	0.00
26/08/2005	R157 On 03-November-05			Bond Future	8.0600	8.0900	138.4905	138.2416	3.00
26/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	27791	26280	27791	26280	0.00
26/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	35850	37820	35850	37820	0.00
26/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	17765	16769	17765	16769	0.00
26/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	22763	24256	22763	24256	0.00
26/08/2005	R186 On 02-February-06			Bond Future	7.7300	7.7560	129.8388	129.5148	0.00
26/08/2005	R186 On 03-November-05			Bond Future	7.7200	7.7430	132.7733	132.4466	0.00
26/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	32060	30869	32060	30869	0.00
26/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	61277	63325	61277	63325	0.00
26/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	7204	6714	7204	6714	0.00
26/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	68110	70886	68110	70886	0.00
26/08/2005	R194 On 02-February-06			Bond Future	7.4000	7.4350	109.2908	109.2230	0.00
26/08/2005	R194 On 03-November-05			Bond Future	7.3700	7.4050	107.3731	107.3017	0.00
26/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	5550	5281	5550	5281	0.00
26/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	8461	8870	8461	8870	0.00
26/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	6507	6130	6507	6130	0.00
26/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	3742	4079	3742	4079	0.00
26/08/2005	R201 On 02-February-06			Bond Future	8.0800	8.1130	105.3472	105.1101	0.00
26/08/2005	R201 On 03-November-05			Bond Future	8.0400	8.0800	107.8385	107.5961	0.00
26/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	14374	13584	14374	13584	0.00
26/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	35569	37149	35569	37149	0.00
26/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	14228	13210	14228	13210	0.00
26/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	17055	18461	17055	18461	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2005	R203 On 02-February-06			Bond Future	8.0900	8.1270	104.4735	104.2042	0.00
26/08/2005	R203 On 03-November-05			Bond Future	8.0600	8.0970	102.6468	102.3655	0.00
26/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	26585	25410	26585	25410	0.00
26/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	33436	34954	33436	34954	0.00
26/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	17059	15903	17059	15903	0.00
26/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	21644	23300	21644	23300	0.00
26/08/2005	R204 On 02-February-06			Bond Future	8.0700	8.1100	100.4619	100.1708	0.00
26/08/2005	R204 On 03-November-05			Bond Future	8.0500	8.0830	102.6693	102.3821	0.00
26/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	28401	27104	28401	27104	0.00
26/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	34179	35794	34179	35794	0.00
26/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	29726	28089	29726	28089	0.00
26/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	13679	14914	13679	14914	0.00
26/08/2005	R207 On 02-February-06			Bond Future	8.0400	8.0820	93.8707	93.5707	0.00
26/08/2005	R207 On 03-November-05			Bond Future	8.0200	8.0590	95.7987	95.5031	0.00
26/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	10752	9462	10752	9462	0.00
26/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	14243	15953	14243	15953	0.00
26/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	7464	6214	7464	6214	0.00
26/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	9227	10934	9227	10934	0.00
29/08/2005	GOVI On 02-February-06			jGovi	229.6500	230.7110	229.6540	230.7110	0.00
29/08/2005	GOVI On 03-November-05			jGovi	225.6200	226.6155	225.6180	226.6155	463.00
29/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	28367	34108	28367	34108	0.00
29/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	31827	26998	31827	26998	0.00
29/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	14976	19398	14976	19398	0.00
29/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	38796	33243	38796	33243	0.00
29/08/2005	J152 On 28-February-06			jSwap	7.1700	7.1660	0.0033	0.0033	0.00
29/08/2005	J153 On 31-August-10			jSwap	7.7700	7.6790	0.0122	0.0082	0.00
29/08/2005	J157 On 15-September-15			jSwap	8.1000	8.0220	0.0441	0.0382	0.00
29/08/2005	J186 On 21-December-26			jSwap	7.7400	7.6540	0.0247	0.0161	0.00
29/08/2005	J194 On 28-February-08			jSwap	7.4400	7.3440	0.0017	0.0043	0.00
29/08/2005	J201 On 22-December-14			jSwap	8.0700	7.9880	0.0380	0.0327	0.00
29/08/2005	J203 On 15-September-17			jSwap	8.0700	7.9920	0.0459	0.0400	0.00
29/08/2005	J204 On 21-December-18			jSwap	8.0800	7.9970	0.0480	0.0413	0.00
29/08/2005	J207 On 15-January-20			jSwap	8.7000	8.6090	0.0605	0.0531	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
29/08/2005	JFRA On 02-February-06			jFra	6.8700	6.8540	0.0168	0.0168	0.00
29/08/2005	JFRA On 01-February-07			jFra	7.5100	7.4350	0.0184	0.0182	500.00
29/08/2005	JFRA On 04-May-06			jFra	6.9800	6.9340	0.0171	0.0170	0.00
29/08/2005	JFRA On 03-May-07			jFra	7.7800	7.6010	0.0190	0.0186	0.00
29/08/2005	JFRA On 03-August-06			jFra	7.1200	7.0700	0.0175	0.0173	0.00
29/08/2005	JFRA On 02-August-07			jFra	7.8700	7.7470	0.0192	0.0190	0.00
29/08/2005	JFRA On 03-November-05			jFra	6.9400	6.9240	0.0170	0.0170	0.00
29/08/2005	JFRA On 02-November-06			jFra	7.3300	7.2480	0.0180	0.0177	0.00
29/08/2005	JFRA On 01-November-07			jFra	8.0200	7.8910	0.0211	0.0208	0.00
29/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	519	512	519	512	0.00
29/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1446	1483	1446	1483	0.00
29/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1910	1829	1910	1829	0.00
29/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1893	1988	1893	1988	0.00
29/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1216	1171	1216	1171	0.00
29/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1270	1333	1270	1333	0.00
29/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2567	2337	2567	2337	0.00
29/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1877	2090	1877	2090	0.00
29/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1673	1613	1673	1613	0.00
29/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1374	1441	1374	1441	0.00
29/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3107	2953	3107	2953	0.00
29/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2210	2349	2210	2349	0.00
29/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	173	172	173	172	0.00
29/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	935	971	935	971	0.00
29/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2177	2067	2177	2067	0.00
29/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1364	1459	1364	1459	0.00
29/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3782	3599	3782	3599	0.00
29/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2418	2571	2418	2571	0.00
29/08/2005	JN02 On 02-February-06			jNote	7.4200	7.3370	0.1379	0.1364	0.00
29/08/2005	JN02 On 03-November-05			jNote	7.2900	7.2140	0.1344	0.1331	0.00
29/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14732	14024	14732	14024	0.00
29/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	11515	12399	11515	12399	0.00
29/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	3018	2659	3018	2659	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	6978	7935	6978	7935	0.00
29/08/2005	JN05 On 02-February-06			jNote	7.9800	7.9190	0.3288	0.3268	0.00
29/08/2005	JN05 On 03-November-05			jNote	7.9000	7.8350	0.3260	0.3241	0.00
29/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	18376	16939	18376	16939	0.00
29/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	8780	9967	8780	9967	0.00
29/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	8173	7377	8173	7377	0.00
29/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	12511	14204	12511	14204	0.00
29/08/2005	JN10 On 02-February-06			jNote	8.1400	8.0810	0.5563	0.5538	0.00
29/08/2005	JN10 On 03-November-05			jNote	8.1000	8.0420	0.5552	0.5527	0.00
29/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	18316	16130	18316	16130	0.00
29/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	8818	10580	8818	10580	0.00
29/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	19797	18057	19797	18057	0.00
29/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	13012	15172	13012	15172	0.00
29/08/2005	JROD On 31-January-06			jRod	6.9100	6.8360	0.0053	0.0053	0.00
29/08/2005	JROD On 28-February-06			jRod	6.8700	6.8220	0.0081	0.0081	0.00
29/08/2005	JROD On 31-March-06			jRod	6.9000	6.8470	0.0079	0.0079	0.00
29/08/2005	JROD On 28-April-06			jRod	6.9200	6.8720	0.0077	0.0077	0.00
29/08/2005	JROD On 31-May-06			jRod	6.9000	6.8600	0.0105	0.0106	0.00
29/08/2005	JROD On 30-June-06			jRod	6.9200	6.8820	0.0103	0.0103	0.00
29/08/2005	JROD On 31-July-06			jRod	6.9500	6.9050	0.0100	0.0101	0.00
29/08/2005	JROD On 31-August-05			jRod	6.6600	6.5160	0.0019	0.0019	0.00
29/08/2005	JROD On 31-August-06			jRod	6.9200	6.8870	0.0128	0.0129	0.00
29/08/2005	JROD On 30-September-05			jRod	6.7200	6.5830	0.0018	0.0018	0.00
29/08/2005	JROD On 31-October-05			jRod	6.8300	6.6940	0.0015	0.0015	0.00
29/08/2005	JROD On 30-November-05			jRod	6.8300	6.7600	0.0031	0.0031	0.00
29/08/2005	JROD On 30-December-05			jRod	6.8700	6.8000	0.0029	0.0029	0.00
29/08/2005	R152 On 03-November-05			Bond Future	7.2200	7.1860	103.7028	103.7131	0.00
29/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	130	157	130	157	0.00
29/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1592	1516	1592	1516	0.00
29/08/2005	R153 On 02-February-06			Bond Future	7.8900	7.7830	124.9700	125.4345	0.00
29/08/2005	R153 On 03-November-05			Bond Future	7.8600	7.7450	122.7300	123.2191	323.00
29/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	8683	10510	8683	10510	0.00
29/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	25383	22566	25383	22566	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	8317	10855	8317	10855	0.00
29/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	12985	10632	12985	10632	0.00
29/08/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	50381	55079	50381	55079	0.00
29/08/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	935	742	935	742	5.00
29/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	14512	17821	14512	17821	0.00
29/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	8103	6521	8103	6521	0.00
29/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	31027	35322	31027	35322	0.00
29/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	2848	2252	2848	2252	0.00
29/08/2005	R157 On 02-February-06			Bond Future	8.1900	8.0990	140.1850	140.9522	0.00
29/08/2005	R157 On 03-November-05			Bond Future	8.1600	8.0600	137.7043	138.4905	3.00
29/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	24035	27791	24035	27791	0.00
29/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	39768	35850	39768	35850	0.00
29/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	13902	17765	13902	17765	0.00
29/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	26761	22763	26761	22763	0.00
29/08/2005	R186 On 02-February-06			Bond Future	7.8200	7.7300	128.7471	129.8388	0.00
29/08/2005	R186 On 03-November-05			Bond Future	7.8000	7.7170	131.6852	132.7733	0.00
29/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	27340	32060	27340	32060	0.00
29/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	67472	61277	67472	61277	0.00
29/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	4952	7204	4952	7204	0.00
29/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	76739	68110	76739	68110	0.00
29/08/2005	R194 On 02-February-06			Bond Future	7.5400	7.4000	109.0219	109.2908	0.00
29/08/2005	R194 On 03-November-05			Bond Future	7.5000	7.3720	107.1009	107.3731	0.00
29/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	4397	5550	4397	5550	0.00
29/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	9997	8461	9997	8461	0.00
29/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	4909	6507	4909	6507	0.00
29/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4866	3742	4866	3742	0.00
29/08/2005	R201 On 02-February-06			Bond Future	8.1700	8.0760	104.7717	105.3472	0.00
29/08/2005	R201 On 03-November-05			Bond Future	8.1300	8.0430	107.2632	107.8385	0.00
29/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	12155	14374	12155	14374	0.00
29/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	39104	35569	39104	35569	0.00
29/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	11311	14228	11311	14228	0.00
29/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	19891	17055	19891	17055	0.00
29/08/2005	R203 On 02-February-06			Bond Future	8.1700	8.0910	103.8540	104.4735	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2005	R203 On 03-November-05			Bond Future	8.1400	8.0600	102.0248	102.6468	0.00
29/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	23451	26585	23451	26585	0.00
29/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	36497	33436	36497	33436	0.00
29/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	13874	17059	13874	17059	0.00
29/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	24679	21644	24679	21644	0.00
29/08/2005	R204 On 02-February-06			Bond Future	8.1600	8.0730	99.7636	100.4619	0.00
29/08/2005	R204 On 03-November-05			Bond Future	8.1300	8.0470	101.9772	102.6693	0.00
29/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	24843	28401	24843	28401	0.00
29/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	37604	34179	37604	34179	0.00
29/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	25088	29726	25088	29726	0.00
29/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	15962	13679	15962	13679	0.00
29/08/2005	R207 On 02-February-06			Bond Future	8.1400	8.0440	93.1387	93.8707	0.00
29/08/2005	R207 On 03-November-05			Bond Future	8.1100	8.0220	95.0740	95.7987	0.00
29/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	7601	10752	7601	10752	0.00
29/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	18411	14243	18411	14243	0.00
29/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	4382	7464	4382	7464	0.00
29/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	13392	9227	13392	9227	0.00
30/08/2005	GOVI On 02-February-06			jGovi	229.5400	229.6540	229.5370	229.6540	0.00
30/08/2005	GOVI On 03-November-05			jGovi	225.4900	225.6180	225.4890	225.6180	463.00
30/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	27704	28367	27704	28367	0.00
30/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	32334	31827	32334	31827	0.00
30/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	14343	14976	14343	14976	0.00
30/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	39453	38796	39453	38796	0.00
30/08/2005	J152 On 28-February-06			jSwap	7.1100	7.1650	0.0038	0.0033	0.00
30/08/2005	J153 On 31-August-10			jSwap	7.7900	7.7660	0.0132	0.0122	0.00
30/08/2005	J157 On 15-September-15			jSwap	8.1100	8.1040	0.0443	0.0441	0.00
30/08/2005	J186 On 21-December-26			jSwap	7.7400	7.7380	0.0252	0.0247	0.00
30/08/2005	J194 On 28-February-08			jSwap	7.4500	7.4380	0.0014	0.0017	0.00
30/08/2005	J201 On 22-December-14			jSwap	8.0700	8.0690	0.0383	0.0380	0.00
30/08/2005	J203 On 15-September-17			jSwap	8.0700	8.0660	0.0462	0.0459	0.00
30/08/2005	J204 On 21-December-18			jSwap	8.0800	8.0790	0.0483	0.0480	0.00
30/08/2005	J207 On 15-January-20			jSwap	8.7000	8.6980	0.0610	0.0605	0.00
30/08/2005	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
30/08/2005	JFRA On 02-February-06			jFra	6.8800	6.8720	0.0169	0.0168	0.00
30/08/2005	JFRA On 01-February-07			jFra	7.5400	7.5070	0.0185	0.0184	500.00
30/08/2005	JFRA On 04-May-06			jFra	6.9900	6.9780	0.0171	0.0171	0.00
30/08/2005	JFRA On 03-May-07			jFra	7.7700	7.7820	0.0190	0.0190	0.00
30/08/2005	JFRA On 03-August-06			jFra	7.1400	7.1220	0.0175	0.0175	0.00
30/08/2005	JFRA On 02-August-07			jFra	7.8900	7.8670	0.0193	0.0192	0.00
30/08/2005	JFRA On 03-November-05			jFra	6.9500	6.9390	0.0170	0.0170	0.00
30/08/2005	JFRA On 02-November-06			jFra	7.3400	7.3320	0.0180	0.0180	0.00
30/08/2005	JFRA On 01-November-07			jFra	8.0300	8.0190	0.0211	0.0211	0.00
30/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	523	519	523	519	0.00
30/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1430	1446	1430	1446	0.00
30/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1949	1910	1949	1910	0.00
30/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1851	1893	1851	1893	0.00
30/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1230	1216	1230	1216	0.00
30/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1252	1270	1252	1270	0.00
30/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2552	2567	2552	2567	0.00
30/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1887	1877	1887	1877	0.00
30/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1692	1673	1692	1673	0.00
30/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1352	1374	1352	1374	0.00
30/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3130	3107	3130	3107	0.00
30/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2188	2210	2188	2210	0.00
30/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	175	173	175	173	0.00
30/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	920	935	920	935	0.00
30/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2186	2177	2186	2177	0.00
30/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1353	1364	1353	1364	0.00
30/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3797	3782	3797	3782	0.00
30/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2404	2418	2404	2418	0.00
30/08/2005	JN02 On 02-February-06			jNote	7.4400	7.4230	0.1381	0.1379	0.00
30/08/2005	JN02 On 03-November-05			jNote	7.3000	7.2850	0.1346	0.1344	0.00
30/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14812	14732	14812	14732	0.00
30/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	11368	11515	11368	11515	0.00
30/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	3064	3018	3064	3018	0.00
30/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	6808	6978	6808	6978	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2005	JN05 On 02-February-06			jNote	8.0000	7.9830	0.3294	0.3288	0.00
30/08/2005	JN05 On 03-November-05			jNote	7.9100	7.8950	0.3267	0.3260	0.00
30/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	18763	18376	18763	18376	0.00
30/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	8471	8780	8471	8780	0.00
30/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	8419	8173	8419	8173	0.00
30/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	12012	12511	12012	12511	0.00
30/08/2005	JN10 On 02-February-06			jNote	8.1500	8.1390	0.5566	0.5563	0.00
30/08/2005	JN10 On 03-November-05			jNote	8.1100	8.0990	0.5554	0.5552	0.00
30/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	18608	18316	18608	18316	0.00
30/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	8568	8818	8568	8818	0.00
30/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	19943	19797	19943	19797	0.00
30/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	12682	13012	12682	13012	0.00
30/08/2005	JROD On 31-January-06			jRod	6.9100	6.9080	0.0052	0.0053	0.00
30/08/2005	JROD On 28-February-06			jRod	6.8800	6.8710	0.0081	0.0081	0.00
30/08/2005	JROD On 31-March-06			jRod	6.8500	6.8970	0.0083	0.0079	0.00
30/08/2005	JROD On 28-April-06			jRod	6.9400	6.9230	0.0075	0.0077	0.00
30/08/2005	JROD On 31-May-06			jRod	6.9200	6.8990	0.0103	0.0105	0.00
30/08/2005	JROD On 30-June-06			jRod	6.9600	6.9230	0.0100	0.0103	0.00
30/08/2005	JROD On 31-July-06			jRod	6.9900	6.9470	0.0096	0.0100	0.00
30/08/2005	JROD On 31-August-05			jRod	6.6600	6.6630	0.0000	0.0019	0.00
30/08/2005	JROD On 31-August-06			jRod	6.9700	6.9230	0.0123	0.0128	0.00
30/08/2005	JROD On 30-September-05			jRod	6.7200	6.7210	0.0018	0.0018	0.00
30/08/2005	JROD On 31-October-05			jRod	6.8300	6.8300	0.0015	0.0015	0.00
30/08/2005	JROD On 30-November-05			jRod	6.8300	6.8320	0.0031	0.0031	0.00
30/08/2005	JROD On 30-December-05			jRod	6.8700	6.8720	0.0029	0.0029	0.00
30/08/2005	R152 On 03-November-05			Bond Future	7.2200	7.2190	103.7028	103.7028	0.00
30/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	127	130	127	130	0.00
30/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1589	1592	1589	1592	0.00
30/08/2005	R153 On 02-February-06			Bond Future	7.9200	7.8930	124.8564	124.9700	0.00
30/08/2005	R153 On 03-November-05			Bond Future	7.8800	7.8550	122.6413	122.7300	328.00
30/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	8257	8683	8257	8683	0.00
30/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	26093	25383	26093	25383	0.00
30/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	7860	8317	7860	8317	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	13415	12985	13415	12985	0.00
30/08/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	49520	50381	49520	50381	0.00
30/08/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	960	935	960	935	5.00
30/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	13907	14512	13907	14512	0.00
30/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	8384	8103	8384	8103	0.00
30/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	30235	31027	30235	31027	0.00
30/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	2943	2848	2943	2848	0.00
30/08/2005	R157 On 02-February-06			Bond Future	8.2000	8.1940	140.1447	140.1850	0.00
30/08/2005	R157 On 03-November-05			Bond Future	8.1700	8.1550	137.6219	137.7043	3.00
30/08/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	15153	0	15153	0	0.00
30/08/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	51931	0	51931	0	0.00
30/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	23765	24035	23765	24035	0.00
30/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	39899	39768	39899	39768	0.00
30/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	13428	13902	13428	13902	0.00
30/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	27111	26761	27111	26761	0.00
30/08/2005	R186 On 02-February-06			Bond Future	7.8200	7.8180	128.6855	128.7471	0.00
30/08/2005	R186 On 03-November-05			Bond Future	7.8100	7.8040	131.6231	131.6852	0.00
30/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	26976	27340	26976	27340	0.00
30/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	67724	67472	67724	67472	0.00
30/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	4746	4952	4746	4952	0.00
30/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	77154	76739	77154	76739	0.00
30/08/2005	R194 On 02-February-06			Bond Future	7.5600	7.5390	108.9872	109.0219	0.00
30/08/2005	R194 On 03-November-05			Bond Future	7.5100	7.4980	107.0685	107.1009	0.00
30/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	4248	4397	4248	4397	0.00
30/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	10195	9997	10195	9997	0.00
30/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	4711	4909	4711	4909	0.00
30/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4991	4866	4991	4866	0.00
30/08/2005	R201 On 02-February-06			Bond Future	8.1700	8.1660	104.7398	104.7717	0.00
30/08/2005	R201 On 03-November-05			Bond Future	8.1400	8.1310	107.2371	107.2632	0.00
30/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	11984	12155	11984	12155	0.00
30/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	39251	39104	39251	39104	0.00
30/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	11089	11311	11089	11311	0.00
30/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	19930	19891	19930	19891	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2005	R203 On 02-February-06			Bond Future	8.1800	8.1740	103.8168	103.8540	0.00
30/08/2005	R203 On 03-November-05			Bond Future	8.1500	8.1420	101.9870	102.0248	0.00
30/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	23194	23451	23194	23451	0.00
30/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	36611	36497	36611	36497	0.00
30/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	13578	13874	13578	13874	0.00
30/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	24761	24679	24761	24679	0.00
30/08/2005	R204 On 02-February-06			Bond Future	8.1700	8.1620	99.7246	99.7636	0.00
30/08/2005	R204 On 03-November-05			Bond Future	8.1400	8.1340	101.9376	101.9772	0.00
30/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	24571	24843	24571	24843	0.00
30/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	37722	37604	37722	37604	0.00
30/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	24707	25088	24707	25088	0.00
30/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	15977	15962	15977	15962	0.00
30/08/2005	R207 On 02-February-06			Bond Future	8.1400	8.1370	93.1074	93.1387	0.00
30/08/2005	R207 On 03-November-05			Bond Future	8.1200	8.1130	95.0424	95.0740	0.00
30/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	7449	7601	7449	7601	0.00
30/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	18573	18411	18573	18411	0.00
30/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	4222	4382	4222	4382	0.00
30/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	13549	13392	13549	13392	0.00
31/08/2005	GOVI On 02-February-06			jGovi	230.8300	229.5370	230.8280	229.5370	0.00
31/08/2005	GOVI On 03-November-05			jGovi	226.7200	225.4890	226.7190	225.4890	463.00
31/08/2005	GOVI On 02-February-06	230.00	Call	jGovi	34271	27704	34271	27704	0.00
31/08/2005	GOVI On 02-February-06	230.00	Put	jGovi	25991	32334	25991	32334	0.00
31/08/2005	GOVI On 03-November-05	228.00	Call	jGovi	18906	14343	18906	14343	0.00
31/08/2005	GOVI On 03-November-05	228.00	Put	jGovi	31716	39453	31716	39453	0.00
31/08/2005	J152 On 28-February-06			jSwap	18.2000	7.1130	0.0000	0.0038	0.00
31/08/2005	J153 On 31-August-10			jSwap	9.0400	7.7880	0.0680	0.0132	0.00
31/08/2005	J157 On 15-September-15			jSwap	8.0000	8.1070	0.0364	0.0443	0.00
31/08/2005	J186 On 21-December-26			jSwap	7.6400	7.7430	0.0146	0.0252	0.00
31/08/2005	J194 On 28-February-08			jSwap	9.7600	7.4500	0.0590	0.0014	0.00
31/08/2005	J201 On 22-December-14			jSwap	7.9700	8.0740	0.0312	0.0383	0.00
31/08/2005	J203 On 15-September-17			jSwap	7.9700	8.0700	0.0380	0.0462	0.00
31/08/2005	J204 On 21-December-18			jSwap	7.9800	8.0840	0.0396	0.0483	0.00
31/08/2005	J207 On 15-January-20			jSwap	8.5900	8.7030	0.0514	0.0610	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2005	JBAR On 16-March-05			jBar	7.0000	7.0040	0.0000	0.0000	0.00
31/08/2005	JFRA On 02-February-06			jFra	6.8700	6.8800	0.0168	0.0169	0.00
31/08/2005	JFRA On 01-February-07			jFra	7.4800	7.5400	0.0183	0.0185	500.00
31/08/2005	JFRA On 04-May-06			jFra	6.9700	6.9910	0.0171	0.0171	0.00
31/08/2005	JFRA On 03-May-07			jFra	7.7500	7.7720	0.0190	0.0190	0.00
31/08/2005	JFRA On 03-August-06			jFra	7.1100	7.1390	0.0174	0.0175	0.00
31/08/2005	JFRA On 02-August-07			jFra	7.8200	7.8850	0.0191	0.0193	0.00
31/08/2005	JFRA On 03-November-05			jFra	6.9400	6.9460	0.0170	0.0170	0.00
31/08/2005	JFRA On 02-November-06			jFra	7.3000	7.3400	0.0179	0.0180	0.00
31/08/2005	JFRA On 01-November-07			jFra	7.9600	8.0300	0.0209	0.0211	0.00
31/08/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	509	523	509	523	0.00
31/08/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1450	1430	1450	1430	0.00
31/08/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1870	1949	1870	1949	0.00
31/08/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1926	1851	1926	1851	0.00
31/08/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1202	1230	1202	1230	0.00
31/08/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1275	1252	1275	1252	0.00
31/08/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2518	2552	2518	2552	0.00
31/08/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1912	1887	1912	1887	0.00
31/08/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1651	1692	1651	1692	0.00
31/08/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1384	1352	1384	1352	0.00
31/08/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3036	3130	3036	3130	0.00
31/08/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2261	2188	2261	2188	0.00
31/08/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	169	175	169	175	0.00
31/08/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	926	920	926	920	0.00
31/08/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2128	2186	2128	2186	0.00
31/08/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1393	1353	1393	1353	0.00
31/08/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3691	3797	3691	3797	0.00
31/08/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2482	2404	2482	2404	0.00
31/08/2005	JN02 On 02-February-06			jNote	7.4000	7.4350	0.1374	0.1381	0.00
31/08/2005	JN02 On 03-November-05			jNote	7.2700	7.2970	0.1340	0.1346	0.00
31/08/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14370	14812	14370	14812	0.00
31/08/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	11680	11368	11680	11368	0.00
31/08/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2813	3064	2813	3064	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7154	6808	7154	6808	0.00
31/08/2005	JN05 On 02-February-06			jNote	7.9500	8.0000	0.3275	0.3294	0.00
31/08/2005	JN05 On 03-November-05			jNote	7.8600	7.9130	0.3249	0.3267	0.00
31/08/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	17359	18763	17359	18763	0.00
31/08/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	9322	8471	9322	8471	0.00
31/08/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	7434	8419	7434	8419	0.00
31/08/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	13180	12012	13180	12012	0.00
31/08/2005	JN10 On 02-February-06			jNote	8.1000	8.1470	0.5545	0.5566	0.00
31/08/2005	JN10 On 03-November-05			jNote	8.0600	8.1060	0.5535	0.5554	0.00
31/08/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	16662	18608	16662	18608	0.00
31/08/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	9818	8568	9818	8568	0.00
31/08/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	18169	19943	18169	19943	0.00
31/08/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	13915	12682	13915	12682	0.00
31/08/2005	JROD On 31-January-06			jRod	6.9100	6.9100	0.0053	0.0052	0.00
31/08/2005	JROD On 28-February-06			jRod	6.9500	6.8760	0.0049	0.0081	0.00
31/08/2005	JROD On 31-March-06			jRod	6.9100	6.8530	0.0078	0.0083	0.00
31/08/2005	JROD On 28-April-06			jRod	6.9500	6.9400	0.0075	0.0075	0.00
31/08/2005	JROD On 31-May-06			jRod	6.9900	6.9210	0.0071	0.0103	0.00
31/08/2005	JROD On 30-June-06			jRod	6.9600	6.9560	0.0099	0.0100	0.00
31/08/2005	JROD On 31-July-06			jRod	7.0000	6.9920	0.0095	0.0096	0.00
31/08/2005	JROD On 31-August-05			jRod	6.7000	6.6630	0.0000	0.0000	0.00
31/08/2005	JROD On 31-August-06			jRod	7.0400	6.9700	0.0090	0.0123	0.00
31/08/2005	JROD On 30-September-05			jRod	6.7200	6.7210	0.0018	0.0018	0.00
31/08/2005	JROD On 31-October-05			jRod	6.8300	6.8310	0.0015	0.0015	0.00
31/08/2005	JROD On 30-November-05			jRod	6.9300	6.8320	0.0012	0.0031	0.00
31/08/2005	JROD On 30-December-05			jRod	6.8700	6.8730	0.0029	0.0029	0.00
31/08/2005	R152 On 03-November-05			Bond Future	7.2200	7.2190	103.7038	103.7028	0.00
31/08/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	126	127	126	127	0.00
31/08/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1579	1589	1579	1589	0.00
31/08/2005	R153 On 02-February-06			Bond Future	7.7900	7.9200	125.3879	124.8564	0.00
31/08/2005	R153 On 03-November-05			Bond Future	7.7700	7.8750	123.1300	122.6413	308.00
31/08/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	10095	8257	10095	8257	0.00
31/08/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	22616	26093	22616	26093	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	10012	7860	10012	7860	0.00
31/08/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	10680	13415	10680	13415	0.00
31/08/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	54103	49520	54103	49520	0.00
31/08/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	657	960	657	960	5.00
31/08/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	16850	13907	16850	13907	0.00
31/08/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	6441	8384	6441	8384	0.00
31/08/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	34299	30235	34299	30235	0.00
31/08/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	2120	2943	2120	2943	0.00
31/08/2005	R157 On 02-February-06			Bond Future	8.0700	8.1990	141.1551	140.1447	0.00
31/08/2005	R157 On 03-November-05			Bond Future	8.0400	8.1650	138.6568	137.6219	3.00
31/08/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	28259	23765	28259	23765	0.00
31/08/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	34289	39899	34289	39899	0.00
31/08/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	17811	13428	17811	13428	0.00
31/08/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	21146	27111	21146	27111	0.00
31/08/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	18566	15153	18566	15153	0.00
31/08/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	45240	51931	45240	51931	0.00
31/08/2005	R186 On 02-February-06			Bond Future	7.7100	7.8230	130.0638	128.6855	0.00
31/08/2005	R186 On 03-November-05			Bond Future	7.7000	7.8090	132.9749	131.6231	0.00
31/08/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	32311	26976	32311	26976	0.00
31/08/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	59277	67724	59277	67724	0.00
31/08/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	6908	4746	6908	4746	0.00
31/08/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	65797	77154	65797	77154	0.00
31/08/2005	R194 On 02-February-06			Bond Future	7.4300	7.5570	109.2326	108.9872	0.00
31/08/2005	R194 On 03-November-05			Bond Future	7.4000	7.5130	107.3082	107.0685	0.00
31/08/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	5194	4248	5194	4248	0.00
31/08/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	8686	10195	8686	10195	0.00
31/08/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	5949	4711	5949	4711	0.00
31/08/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	3833	4991	3833	4991	0.00
31/08/2005	R201 On 02-February-06			Bond Future	8.0500	8.1710	105.5077	104.7398	0.00
31/08/2005	R201 On 03-November-05			Bond Future	8.0200	8.1350	107.9830	107.2371	0.00
31/08/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	14627	11984	14627	11984	0.00
31/08/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	34215	39251	34215	39251	0.00
31/08/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	14355	11089	14355	11089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	15736	19930	15736	19930	0.00
31/08/2005	R203 On 02-February-06			Bond Future	8.0600	8.1790	104.6987	103.8168	0.00
31/08/2005	R203 On 03-November-05			Bond Future	8.0300	8.1470	102.8528	101.9870	0.00
31/08/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	27204	23194	27204	23194	0.00
31/08/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	31803	36611	31803	36611	0.00
31/08/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	17337	13578	17337	13578	0.00
31/08/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	19862	24761	19862	24761	0.00
31/08/2005	R204 On 02-February-06			Bond Future	8.0500	8.1670	100.6514	99.7246	0.00
31/08/2005	R204 On 03-November-05			Bond Future	8.0300	8.1390	102.8454	101.9376	0.00
31/08/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	28840	24571	28840	24571	0.00
31/08/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	32723	37722	32723	37722	0.00
31/08/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	30128	24707	30128	24707	0.00
31/08/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	12321	15977	12321	15977	0.00
31/08/2005	R207 On 02-February-06			Bond Future	8.0200	8.1410	94.0371	93.1074	0.00
31/08/2005	R207 On 03-November-05			Bond Future	8.0000	8.1170	95.9591	95.0424	0.00
31/08/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	11343	7449	11343	7449	0.00
31/08/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	13170	18573	13170	18573	0.00
31/08/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	7936	4222	7936	4222	0.00
31/08/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	8096	13549	8096	13549	0.00