



Derivatives Weekly Statistics Report

From 2005/12/05 To 2005/12/09

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2005	GOVI On 02-February-06			jGovi	234.9100	235.3170	234.9100	235.3170	506.00
05/12/2005	GOVI On 04-May-06			jGovi	239.2300	239.7010	239.2290	239.7010	200.00
05/12/2005	GOVI On 03-August-06			jGovi	243.6600	244.1760	243.6630	244.1760	0.00
05/12/2005	GOVI On 02-November-06			jGovi	248.1800	248.7060	248.1760	248.7060	0.00
05/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
05/12/2005	J153 On 31-August-10			jSwap	7.4600	7.4340	0.0016	0.0028	0.00
05/12/2005	J157 On 15-September-15			jSwap	7.6500	7.6120	0.0104	0.0079	0.00
05/12/2005	J186 On 21-December-26			jSwap	7.2500	7.2110	0.0281	0.0319	0.00
05/12/2005	J194 On 28-February-08			jSwap	7.3700	7.3390	0.0030	0.0037	0.00
05/12/2005	J201 On 22-December-14			jSwap	7.5700	7.5340	0.0045	0.0022	0.00
05/12/2005	J203 On 15-September-17			jSwap	7.6000	7.5710	0.0082	0.0056	0.00
05/12/2005	J204 On 21-December-18			jSwap	7.5700	7.5380	0.0062	0.0033	0.00
05/12/2005	J207 On 15-January-20			jSwap	7.5500	7.5180	0.0401	0.0433	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2005	JBAR On 16-March-05			jBar	7.1100	7.1640	0.0000	0.0000	0.00
05/12/2005	JFRA On 02-February-06			jFra	7.2500	7.3000	0.0177	0.0179	0.00
05/12/2005	JFRA On 01-February-07			jFra	7.5400	7.5310	0.0184	0.0184	500.00
05/12/2005	JFRA On 04-May-06			jFra	7.2400	7.2660	0.0177	0.0178	0.00
05/12/2005	JFRA On 03-May-07			jFra	7.5500	7.5990	0.0185	0.0186	0.00
05/12/2005	JFRA On 03-August-06			jFra	7.4000	7.4200	0.0181	0.0182	0.00
05/12/2005	JFRA On 02-August-07			jFra	7.6500	7.5190	0.0187	0.0184	0.00
05/12/2005	JFRA On 02-November-06			jFra	7.4900	7.4940	0.0183	0.0183	0.00
05/12/2005	JFRA On 01-November-07			jFra	7.7000	7.6580	0.0202	0.0202	0.00
05/12/2005	JN02 On 02-February-06			jNote	7.4700	7.4700	0.1386	0.1385	0.00
05/12/2005	JN05 On 02-February-06			jNote	7.6600	7.6470	0.3167	0.3162	0.00
05/12/2005	JN10 On 02-February-06			jNote	7.7100	7.7000	0.5351	0.5349	0.00
05/12/2005	JROD On 31-January-06			jRod	6.8400	6.7300	0.0027	0.0027	0.00
05/12/2005	JROD On 28-February-06			jRod	7.0100	6.9230	0.0022	0.0021	0.00
05/12/2005	JROD On 31-March-06			jRod	6.9600	6.9320	0.0049	0.0047	0.00
05/12/2005	JROD On 28-April-06			jRod	7.0400	7.0240	0.0044	0.0042	0.00
05/12/2005	JROD On 31-May-06			jRod	7.1400	7.1210	0.0040	0.0038	0.00
05/12/2005	JROD On 30-June-06			jRod	7.0700	7.0580	0.0066	0.0064	0.00
05/12/2005	JROD On 31-July-06			jRod	7.1500	7.1380	0.0060	0.0058	0.00
05/12/2005	JROD On 31-August-06			jRod	7.2400	7.2290	0.0054	0.0051	0.00
05/12/2005	JROD On 30-December-05			jRod	6.7000	6.5640	0.0018	0.0018	0.00
05/12/2005	R153 On 02-February-06			Bond Future	7.5000	7.4670	126.6358	126.7816	276.00
05/12/2005	R153 On 04-May-06			Bond Future	7.5000	7.4590	122.3760	122.5512	0.00
05/12/2005	R153 On 03-August-06			Bond Future	7.5000	7.4460	124.6444	124.8408	0.00
05/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	13793	14832	13793	14832	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	13874	13162	13874	13162	0.00
05/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	19373	20605	19373	20605	0.00
05/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	9335	8815	9335	8815	0.00
05/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	26012	27408	26012	27408	0.00
05/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	5962	5607	5962	5607	0.00
05/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	33557	35082	33557	35082	0.00
05/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	33557	35082	33557	35082	0.00
05/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	33557	35082	33557	35082	0.00
05/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	33557	35082	33557	35082	0.00
05/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	33557	35082	33557	35082	0.00
05/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	3602	3375	3602	3375	20.00
05/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3602	3375	3602	3375	20.00
05/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	3602	3375	3602	3375	20.00
05/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	3602	3375	3602	3375	20.00
05/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	3602	3375	3602	3375	20.00
05/12/2005	R157 On 02-February-06			Bond Future	7.6600	7.6240	144.5593	144.8791	140.00
05/12/2005	R157 On 04-May-06			Bond Future	7.6700	7.6270	140.3982	140.7519	0.00
05/12/2005	R157 On 03-August-06			Bond Future	7.6800	7.6270	142.9956	143.3814	0.00
05/12/2005	R186 On 02-February-06			Bond Future	7.3000	7.2670	135.3308	135.8245	0.00
05/12/2005	R186 On 04-May-06			Bond Future	7.3000	7.2600	137.8326	138.3632	0.00
05/12/2005	R186 On 03-August-06			Bond Future	7.3000	7.2530	135.0844	135.6381	0.00
05/12/2005	R194 On 02-February-06			Bond Future	7.4100	7.3730	109.2694	109.3431	0.00
05/12/2005	R194 On 04-May-06			Bond Future	7.4000	7.3420	106.2103	106.3099	0.00
05/12/2005	R194 On 03-August-06			Bond Future	7.3700	7.2930	108.1792	108.2955	0.00
05/12/2005	R201 On 02-February-06			Bond Future	7.6200	7.5810	108.3339	108.5872	0.00
05/12/2005	R201 On 04-May-06			Bond Future	7.6300	7.5830	110.3325	110.6130	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2005	R201 On 03-August-06			Bond Future	7.6300	7.5840	107.9603	108.2601	0.00
05/12/2005	R203 On 02-February-06			Bond Future	7.6400	7.6010	107.9461	108.2367	11.00
05/12/2005	R203 On 04-May-06			Bond Future	7.6400	7.6020	105.7611	106.0863	0.00
05/12/2005	R203 On 03-August-06			Bond Future	7.6500	7.6020	107.7261	108.0617	0.00
05/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	84499	87541	84499	87541	0.00
05/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	84499	87541	84499	87541	0.00
05/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	84499	87541	84499	87541	0.00
05/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	84499	87541	84499	87541	0.00
05/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	84499	87541	84499	87541	0.00
05/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	84499	87541	84499	87541	0.00
05/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	4761	4447	4761	4447	0.00
05/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	4761	4447	4761	4447	0.00
05/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	4761	4447	4761	4447	0.00
05/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	4761	4447	4761	4447	0.00
05/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	4761	4447	4761	4447	0.00
05/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	4761	4447	4761	4447	0.00
05/12/2005	R204 On 02-February-06			Bond Future	7.6200	7.5790	104.1555	104.4626	0.00
05/12/2005	R204 On 04-May-06			Bond Future	7.6200	7.5800	106.0792	106.4153	0.00
05/12/2005	R204 On 03-August-06			Bond Future	7.6300	7.5810	104.0038	104.3600	0.00
05/12/2005	R207 On 02-February-06			Bond Future	7.5900	7.5500	97.5848	97.8943	0.00
05/12/2005	R207 On 04-May-06			Bond Future	7.5900	7.5520	99.3792	99.7185	0.00
05/12/2005	R207 On 03-August-06			Bond Future	7.6000	7.5530	97.5750	97.9352	0.00
06/12/2005	GOVI On 02-February-06			jGovi	235.4000	234.9100	235.3960	234.9100	506.00
06/12/2005	GOVI On 04-May-06			jGovi	239.7100	239.2290	239.7140	239.2290	200.00
06/12/2005	GOVI On 03-August-06			jGovi	244.1400	243.6630	244.1350	243.6630	0.00
06/12/2005	GOVI On 02-November-06			jGovi	248.6200	248.1760	248.6220	248.1760	0.00

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06/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
06/12/2005	J153 On 31-August-10			jSwap	7.4100	7.4620	0.0040	0.0016	0.00
06/12/2005	J157 On 15-September-15			jSwap	7.6200	7.6470	0.0082	0.0104	0.00
06/12/2005	J186 On 21-December-26			jSwap	7.2200	7.2450	0.0306	0.0281	0.00
06/12/2005	J194 On 28-February-08			jSwap	7.3100	7.3690	0.0044	0.0030	0.00
06/12/2005	J201 On 22-December-14			jSwap	7.5300	7.5670	0.0020	0.0045	0.00
06/12/2005	J203 On 15-September-17			jSwap	7.5700	7.6040	0.0056	0.0082	0.00
06/12/2005	J204 On 21-December-18			jSwap	7.5400	7.5710	0.0032	0.0062	0.00
06/12/2005	J207 On 15-January-20			jSwap	7.5200	7.5530	0.0433	0.0401	0.00
06/12/2005	JBAR On 16-March-05			jBar	7.1100	7.1140	0.0000	0.0000	0.00
06/12/2005	JFRA On 02-February-06			jFra	7.1900	7.2470	0.0176	0.0177	0.00
06/12/2005	JFRA On 01-February-07			jFra	7.4100	7.5370	0.0181	0.0184	500.00
06/12/2005	JFRA On 04-May-06			jFra	7.1200	7.2440	0.0174	0.0177	0.00
06/12/2005	JFRA On 03-May-07			jFra	7.4700	7.5510	0.0183	0.0185	0.00
06/12/2005	JFRA On 03-August-06			jFra	7.2900	7.4040	0.0178	0.0181	0.00
06/12/2005	JFRA On 02-August-07			jFra	7.4200	7.6470	0.0182	0.0187	0.00
06/12/2005	JFRA On 02-November-06			jFra	7.3700	7.4850	0.0181	0.0183	0.00
06/12/2005	JFRA On 01-November-07			jFra	7.5900	7.6970	0.0200	0.0202	0.00
06/12/2005	JN02 On 02-February-06			jNote	7.3500	7.4720	0.1366	0.1386	0.00
06/12/2005	JN05 On 02-February-06			jNote	7.5900	7.6620	0.3146	0.3167	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2005	JN10 On 02-February-06			jNote	7.6700	7.7060	0.5340	0.5351	0.00
06/12/2005	JROD On 31-January-06			jRod	6.8300	6.8410	0.0027	0.0027	0.00
06/12/2005	JROD On 28-February-06			jRod	7.0000	7.0050	0.0023	0.0022	0.00
06/12/2005	JROD On 31-March-06			jRod	6.9500	6.9600	0.0050	0.0049	0.00
06/12/2005	JROD On 28-April-06			jRod	7.0400	7.0440	0.0045	0.0044	0.00
06/12/2005	JROD On 31-May-06			jRod	7.1300	7.1380	0.0041	0.0040	0.00
06/12/2005	JROD On 30-June-06			jRod	7.0600	7.0690	0.0067	0.0066	0.00
06/12/2005	JROD On 31-July-06			jRod	7.1400	7.1490	0.0061	0.0060	0.00
06/12/2005	JROD On 31-August-06			jRod	7.2200	7.2390	0.0055	0.0054	0.00
06/12/2005	JROD On 30-December-05			jRod	6.7000	6.7010	0.0018	0.0018	0.00
06/12/2005	R153 On 02-February-06			Bond Future	7.4400	7.5010	126.9062	126.6358	277.00
06/12/2005	R153 On 04-May-06			Bond Future	7.4400	7.5020	122.6450	122.3760	0.00
06/12/2005	R153 On 03-August-06			Bond Future	7.4300	7.4970	124.9064	124.6444	0.00
06/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	15146	13793	15146	13793	0.00
06/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	12537	13874	12537	13874	0.00
06/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	21037	19373	21037	19373	0.00
06/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	8309	9335	8309	9335	0.00
06/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	27959	26012	27959	26012	0.00
06/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	5219	5962	5219	5962	0.00
06/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	35742	33557	35742	33557	0.00
06/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	35742	33557	35742	33557	0.00
06/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	35742	33557	35742	33557	0.00
06/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	35742	33557	35742	33557	0.00
06/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	35742	33557	35742	33557	0.00
06/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	3098	3602	3098	3602	20.00
06/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3098	3602	3098	3602	20.00
06/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	3098	3602	3098	3602	20.00

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06/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	3098	3602	3098	3602	20.00
06/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	3098	3602	3098	3602	20.00
06/12/2005	R157 On 02-February-06			Bond Future	7.6300	7.6620	144.8622	144.5593	145.00
06/12/2005	R157 On 04-May-06			Bond Future	7.6300	7.6700	140.7025	140.3982	0.00
06/12/2005	R157 On 03-August-06			Bond Future	7.6400	7.6750	143.2929	142.9956	0.00
06/12/2005	R186 On 02-February-06			Bond Future	7.2800	7.3040	135.6775	135.3308	0.00
06/12/2005	R186 On 04-May-06			Bond Future	7.2800	7.3000	138.1639	137.8326	0.00
06/12/2005	R186 On 03-August-06			Bond Future	7.2700	7.2950	135.4135	135.0844	0.00
06/12/2005	R194 On 02-February-06			Bond Future	7.3400	7.4110	109.4071	109.2694	0.00
06/12/2005	R194 On 04-May-06			Bond Future	7.3200	7.4000	106.3460	106.2103	0.00
06/12/2005	R194 On 03-August-06			Bond Future	7.2900	7.3710	108.3074	108.1792	0.00
06/12/2005	R201 On 02-February-06			Bond Future	7.5800	7.6190	108.6073	108.3339	0.00
06/12/2005	R201 On 04-May-06			Bond Future	7.5800	7.6260	110.6065	110.3325	0.00
06/12/2005	R201 On 03-August-06			Bond Future	7.5900	7.6310	108.2282	107.9603	0.00
06/12/2005	R203 On 02-February-06			Bond Future	7.6000	7.6380	108.2289	107.9461	11.00
06/12/2005	R203 On 04-May-06			Bond Future	7.6100	7.6440	106.0475	105.7611	0.00
06/12/2005	R203 On 03-August-06			Bond Future	7.6100	7.6460	108.0006	107.7261	0.00
06/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	86880	84499	86880	84499	0.00
06/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	86880	84499	86880	84499	0.00
06/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	86880	84499	86880	84499	0.00
06/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	86880	84499	86880	84499	0.00
06/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	86880	84499	86880	84499	0.00
06/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	86880	84499	86880	84499	0.00
06/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	4397	4761	4397	4761	0.00
06/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	4397	4761	4397	4761	0.00

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06/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	4397	4761	4397	4761	0.00
06/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	4397	4761	4397	4761	0.00
06/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	4397	4761	4397	4761	0.00
06/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	4397	4761	4397	4761	0.00
06/12/2005	R204 On 02-February-06			Bond Future	7.5800	7.6160	104.4543	104.1555	0.00
06/12/2005	R204 On 04-May-06			Bond Future	7.5900	7.6210	106.3742	106.0792	0.00
06/12/2005	R204 On 03-August-06			Bond Future	7.5900	7.6250	104.2951	104.0038	0.00
06/12/2005	R207 On 02-February-06			Bond Future	7.5500	7.5870	97.8691	97.5848	0.00
06/12/2005	R207 On 04-May-06			Bond Future	7.5600	7.5930	99.6605	99.3792	0.00
06/12/2005	R207 On 03-August-06			Bond Future	7.5600	7.5970	97.8614	97.5750	0.00
07/12/2005	GOVI On 02-February-06			jGovi	235.1000	235.3960	235.0950	235.3960	506.00
07/12/2005	GOVI On 04-May-06			jGovi	239.4200	239.7140	239.4150	239.7140	200.00
07/12/2005	GOVI On 03-August-06			jGovi	243.8400	244.1350	243.8410	244.1350	0.00
07/12/2005	GOVI On 02-November-06			jGovi	248.3300	248.6220	248.3340	248.6220	0.00
07/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
07/12/2005	J153 On 31-August-10			jSwap	7.4100	7.4050	0.0036	0.0040	0.00
07/12/2005	J157 On 15-September-15			jSwap	7.6500	7.6160	0.0102	0.0082	0.00
07/12/2005	J186 On 21-December-26			jSwap	7.2600	7.2230	0.0267	0.0306	0.00
07/12/2005	J194 On 28-February-08			jSwap	7.3100	7.3070	0.0043	0.0044	0.00
07/12/2005	J201 On 22-December-14			jSwap	7.5600	7.5300	0.0042	0.0020	0.00
07/12/2005	J203 On 15-September-17			jSwap	7.6000	7.5710	0.0079	0.0056	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2005	J204 On 21-December-18			jSwap	7.5700	7.5370	0.0056	0.0032	0.00
07/12/2005	J207 On 15-January-20			jSwap	7.5500	7.5190	0.0406	0.0433	0.00
07/12/2005	JBAR On 16-March-05			jBar	7.1100	7.1070	0.0000	0.0000	0.00
07/12/2005	JFRA On 02-February-06			jFra	7.2000	7.1900	0.0176	0.0176	0.00
07/12/2005	JFRA On 01-February-07			jFra	7.4300	7.4110	0.0182	0.0181	500.00
07/12/2005	JFRA On 04-May-06			jFra	7.1100	7.1190	0.0174	0.0174	0.00
07/12/2005	JFRA On 03-May-07			jFra	7.4800	7.4670	0.0183	0.0183	0.00
07/12/2005	JFRA On 03-August-06			jFra	7.2800	7.2870	0.0178	0.0178	0.00
07/12/2005	JFRA On 02-August-07			jFra	7.4600	7.4200	0.0183	0.0182	0.00
07/12/2005	JFRA On 02-November-06			jFra	7.3800	7.3720	0.0181	0.0181	0.00
07/12/2005	JFRA On 01-November-07			jFra	7.6100	7.5920	0.0200	0.0200	0.00
07/12/2005	JN02 On 02-February-06			jNote	7.3600	7.3540	0.1368	0.1366	0.00
07/12/2005	JN05 On 02-February-06			jNote	7.6300	7.5930	0.3158	0.3146	0.00
07/12/2005	JN10 On 02-February-06			jNote	7.7100	7.6710	0.5358	0.5340	0.00
07/12/2005	JROD On 31-January-06			jRod	6.8200	6.8340	0.0028	0.0027	0.00
07/12/2005	JROD On 28-February-06			jRod	6.9900	6.9950	0.0023	0.0023	0.00
07/12/2005	JROD On 31-March-06			jRod	6.9500	6.9530	0.0050	0.0050	0.00
07/12/2005	JROD On 28-April-06			jRod	7.0400	7.0370	0.0045	0.0045	0.00
07/12/2005	JROD On 31-May-06			jRod	7.1300	7.1280	0.0041	0.0041	0.00
07/12/2005	JROD On 30-June-06			jRod	7.0600	7.0600	0.0067	0.0067	0.00
07/12/2005	JROD On 31-July-06			jRod	7.1300	7.1370	0.0062	0.0061	0.00
07/12/2005	JROD On 31-August-06			jRod	7.2100	7.2230	0.0056	0.0055	0.00
07/12/2005	JROD On 30-December-05			jRod	6.6900	6.6980	0.0018	0.0018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2005	R153 On 02-February-06			Bond Future	7.4500	7.4380	126.8632	126.9062	277.00
07/12/2005	R153 On 04-May-06			Bond Future	7.4500	7.4360	122.6083	122.6450	0.00
07/12/2005	R153 On 03-August-06			Bond Future	7.4400	7.4290	124.8755	124.9064	0.00
07/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	14903	15146	14903	15146	0.00
07/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	12662	12537	12662	12537	0.00
07/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	20756	21037	20756	21037	0.00
07/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	8395	8309	8395	8309	0.00
07/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	27647	27959	27647	27959	0.00
07/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	5274	5219	5274	5219	0.00
07/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	35407	35742	35407	35742	0.00
07/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	35407	35742	35407	35742	0.00
07/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	35407	35742	35407	35742	0.00
07/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	35407	35742	35407	35742	0.00
07/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	35407	35742	35407	35742	0.00
07/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	3130	3098	3130	3098	20.00
07/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3130	3098	3130	3098	20.00
07/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	3130	3098	3130	3098	20.00
07/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	3130	3098	3130	3098	20.00
07/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	3130	3098	3130	3098	20.00
07/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	14880	0	14880	0	0.00
07/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	4112	0	4112	0	0.00
07/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	5059	0	5059	0	0.00
07/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	11440	0	11440	0	0.00
07/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	19767	0	19767	0	0.00
07/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	2648	0	2648	0	0.00
07/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	21501	0	21501	0	0.00
07/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	2274	0	2274	0	0.00
07/12/2005	R157 On 02-February-06			Bond Future	7.6600	7.6260	144.6097	144.8622	145.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2005	R157 On 04-May-06			Bond Future	7.6600	7.6330	140.4475	140.7025	0.00
07/12/2005	R157 On 03-August-06			Bond Future	7.6700	7.6380	143.0437	143.2929	0.00
07/12/2005	R186 On 02-February-06			Bond Future	7.3100	7.2780	135.1978	135.6775	0.00
07/12/2005	R186 On 04-May-06			Bond Future	7.3100	7.2750	137.6873	138.1639	0.00
07/12/2005	R186 On 03-August-06			Bond Future	7.3100	7.2700	134.9399	135.4135	0.00
07/12/2005	R194 On 02-February-06			Bond Future	7.3500	7.3400	109.3974	109.4071	50.00
07/12/2005	R194 On 04-May-06			Bond Future	7.3200	7.3210	106.3408	106.3460	0.00
07/12/2005	R194 On 03-August-06			Bond Future	7.2900	7.2850	108.3074	108.3074	0.00
07/12/2005	R201 On 02-February-06			Bond Future	7.6100	7.5780	108.3739	108.6073	0.00
07/12/2005	R201 On 04-May-06			Bond Future	7.6200	7.5840	110.3716	110.6065	0.00
07/12/2005	R201 On 03-August-06			Bond Future	7.6300	7.5890	107.9921	108.2282	0.00
07/12/2005	R203 On 02-February-06			Bond Future	7.6300	7.6020	107.9932	108.2289	11.00
07/12/2005	R203 On 04-May-06			Bond Future	7.6400	7.6070	105.8075	106.0475	0.00
07/12/2005	R203 On 03-August-06			Bond Future	7.6400	7.6100	107.7642	108.0006	0.00
07/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	84769	86880	84769	86880	0.00
07/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	84769	86880	84769	86880	0.00
07/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	84769	86880	84769	86880	0.00
07/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	84769	86880	84769	86880	0.00
07/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	84769	86880	84769	86880	0.00
07/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	84769	86880	84769	86880	0.00
07/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	4650	4397	4650	4397	0.00
07/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	4650	4397	4650	4397	0.00
07/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	4650	4397	4650	4397	0.00
07/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	4650	4397	4650	4397	0.00
07/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	4650	4397	4650	4397	0.00
07/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	4650	4397	4650	4397	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2005	R204 On 02-February-06			Bond Future	7.6100	7.5800	104.2052	104.4543	0.00
07/12/2005	R204 On 04-May-06			Bond Future	7.6200	7.5850	106.1201	106.3742	0.00
07/12/2005	R204 On 03-August-06			Bond Future	7.6200	7.5890	104.0442	104.2951	0.00
07/12/2005	R207 On 02-February-06			Bond Future	7.5800	7.5530	97.6099	97.8691	0.00
07/12/2005	R207 On 04-May-06			Bond Future	7.5900	7.5590	99.4040	99.6605	0.00
07/12/2005	R207 On 03-August-06			Bond Future	7.5900	7.5620	97.5995	97.8614	0.00
08/12/2005	GOVI On 02-February-06			jGovi	235.1500	235.0950	235.1470	235.0950	506.00
08/12/2005	GOVI On 04-May-06			jGovi	239.4600	239.4150	239.4600	239.4150	200.00
08/12/2005	GOVI On 03-August-06			jGovi	243.8700	243.8410	243.8690	243.8410	0.00
08/12/2005	GOVI On 02-November-06			jGovi	248.3400	248.3340	248.3360	248.3340	0.00
08/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
08/12/2005	J153 On 31-August-10			jSwap	7.4000	7.4140	0.0041	0.0036	0.00
08/12/2005	J157 On 15-September-15			jSwap	7.6400	7.6450	0.0102	0.0102	0.00
08/12/2005	J186 On 21-December-26			jSwap	7.2600	7.2570	0.0267	0.0267	0.00
08/12/2005	J194 On 28-February-08			jSwap	7.2700	7.3110	0.0052	0.0043	0.00
08/12/2005	J201 On 22-December-14			jSwap	7.5700	7.5620	0.0045	0.0042	0.00
08/12/2005	J203 On 15-September-17			jSwap	7.6000	7.5990	0.0079	0.0079	0.00
08/12/2005	J204 On 21-December-18			jSwap	7.5700	7.5650	0.0056	0.0056	0.00
08/12/2005	J207 On 15-January-20			jSwap	7.5500	7.5480	0.0406	0.0406	0.00
08/12/2005	JBAR On 16-March-05			jBar	7.1100	7.1070	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
08/12/2005	JFRA On 02-February-06			jFra	7.1500	7.1970	0.0175	0.0176	0.00
08/12/2005	JFRA On 01-February-07			jFra	7.2800	7.4280	0.0178	0.0182	500.00
08/12/2005	JFRA On 04-May-06			jFra	7.0200	7.1080	0.0172	0.0174	0.00
08/12/2005	JFRA On 03-May-07			jFra	7.3500	7.4780	0.0180	0.0183	0.00
08/12/2005	JFRA On 03-August-06			jFra	7.1500	7.2800	0.0175	0.0178	0.00
08/12/2005	JFRA On 02-August-07			jFra	7.4000	7.4600	0.0181	0.0183	0.00
08/12/2005	JFRA On 02-November-06			jFra	7.2000	7.3790	0.0176	0.0181	0.00
08/12/2005	JFRA On 01-November-07			jFra	7.5400	7.6130	0.0198	0.0200	0.00
08/12/2005	JN02 On 02-February-06			jNote	7.2600	7.3640	0.1349	0.1368	0.00
08/12/2005	JN05 On 02-February-06			jNote	7.6000	7.6270	0.3151	0.3158	0.00
08/12/2005	JN10 On 02-February-06			jNote	7.7000	7.7090	0.5359	0.5358	0.00
08/12/2005	JROD On 31-January-06			jRod	6.8200	6.8230	0.0028	0.0028	0.00
08/12/2005	JROD On 28-February-06			jRod	6.9800	6.9870	0.0023	0.0023	0.00
08/12/2005	JROD On 31-March-06			jRod	6.9500	6.9530	0.0050	0.0050	0.00
08/12/2005	JROD On 28-April-06			jRod	7.0300	7.0370	0.0045	0.0045	0.00
08/12/2005	JROD On 31-May-06			jRod	7.1200	7.1260	0.0041	0.0041	0.00
08/12/2005	JROD On 30-June-06			jRod	7.0500	7.0550	0.0068	0.0067	0.00
08/12/2005	JROD On 31-July-06			jRod	7.1200	7.1280	0.0063	0.0062	0.00
08/12/2005	JROD On 31-August-06			jRod	7.1900	7.2080	0.0057	0.0056	0.00
08/12/2005	JROD On 30-December-05			jRod	6.6900	6.6930	0.0018	0.0018	0.00
08/12/2005	R153 On 02-February-06			Bond Future	7.4400	7.4480	126.9105	126.8632	277.00
08/12/2005	R153 On 04-May-06			Bond Future	7.4400	7.4450	122.6491	122.6083	0.00
08/12/2005	R153 On 03-August-06			Bond Future	7.4300	7.4370	124.9064	124.8755	0.00
08/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	15075	14903	15075	14903	0.00
08/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	12426	12662	12426	12662	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	20977	20756	20977	20756	0.00
08/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	8208	8395	8208	8395	0.00
08/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	27916	27647	27916	27647	0.00
08/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	5135	5274	5135	5274	0.00
08/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	35718	35407	35718	35407	0.00
08/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	35718	35407	35718	35407	0.00
08/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	35718	35407	35718	35407	0.00
08/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	35718	35407	35718	35407	0.00
08/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	35718	35407	35718	35407	0.00
08/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	3033	3130	3033	3130	20.00
08/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3033	3130	3033	3130	20.00
08/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	3033	3130	3033	3130	20.00
08/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	3033	3130	3033	3130	20.00
08/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	3033	3130	3033	3130	20.00
08/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	15147	14880	15147	14880	0.00
08/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	3907	4112	3907	4112	0.00
08/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	5173	5059	5173	5059	0.00
08/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	11081	11440	11081	11440	0.00
08/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	20087	19767	20087	19767	0.00
08/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	2495	2648	2495	2648	0.00
08/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	21835	21501	21835	21501	0.00
08/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	2136	2274	2136	2274	0.00
08/12/2005	R157 On 02-February-06			Bond Future	7.6600	7.6560	144.6097	144.6097	145.00
08/12/2005	R157 On 04-May-06			Bond Future	7.6600	7.6640	140.4475	140.4475	0.00
08/12/2005	R157 On 03-August-06			Bond Future	7.6700	7.6690	143.0277	143.0437	0.00
08/12/2005	R186 On 02-February-06			Bond Future	7.3100	7.3140	135.1978	135.1978	0.00
08/12/2005	R186 On 04-May-06			Bond Future	7.3100	7.3110	137.6873	137.6873	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2005	R186 On 03-August-06			Bond Future	7.3100	7.3060	134.9268	134.9399	0.00
08/12/2005	R194 On 02-February-06			Bond Future	7.3100	7.3450	109.4731	109.3974	50.00
08/12/2005	R194 On 04-May-06			Bond Future	7.2800	7.3240	106.4130	106.3408	0.00
08/12/2005	R194 On 03-August-06			Bond Future	7.2400	7.2850	108.3716	108.3074	0.00
08/12/2005	R201 On 02-February-06			Bond Future	7.6200	7.6130	108.3406	108.3739	0.00
08/12/2005	R201 On 04-May-06			Bond Future	7.6300	7.6200	110.3325	110.3716	0.00
08/12/2005	R201 On 03-August-06			Bond Future	7.6300	7.6260	107.9475	107.9921	0.00
08/12/2005	R203 On 02-February-06			Bond Future	7.6300	7.6320	107.9932	107.9932	11.00
08/12/2005	R203 On 04-May-06			Bond Future	7.6400	7.6380	105.8075	105.8075	0.00
08/12/2005	R203 On 03-August-06			Bond Future	7.6400	7.6410	107.7566	107.7642	0.00
08/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	84671	84769	84671	84769	0.00
08/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	84671	84769	84671	84769	0.00
08/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	84671	84769	84671	84769	0.00
08/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	84671	84769	84671	84769	0.00
08/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	84671	84769	84671	84769	0.00
08/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	84671	84769	84671	84769	0.00
08/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	4628	4650	4628	4650	0.00
08/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	4628	4650	4628	4650	0.00
08/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	4628	4650	4628	4650	0.00
08/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	4628	4650	4628	4650	0.00
08/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	4628	4650	4628	4650	0.00
08/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	4628	4650	4628	4650	0.00
08/12/2005	R204 On 02-February-06			Bond Future	7.6100	7.6100	104.2052	104.2052	0.00
08/12/2005	R204 On 04-May-06			Bond Future	7.6200	7.6160	106.1201	106.1201	0.00
08/12/2005	R204 On 03-August-06			Bond Future	7.6200	7.6200	104.0361	104.0442	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2005	R207 On 02-February-06			Bond Future	7.5800	7.5840	97.6182	97.6099	0.00
08/12/2005	R207 On 04-May-06			Bond Future	7.5900	7.5900	99.4122	99.4040	0.00
08/12/2005	R207 On 03-August-06			Bond Future	7.5900	7.5940	97.5995	97.5995	0.00
09/12/2005	GOVI On 02-February-06			jGovi	235.2100	235.1470	235.2050	235.1470	506.00
09/12/2005	GOVI On 04-May-06			jGovi	239.5200	239.4600	239.5150	239.4600	200.00
09/12/2005	GOVI On 03-August-06			jGovi	243.9200	243.8690	243.9220	243.8690	0.00
09/12/2005	GOVI On 02-November-06			jGovi	248.3900	248.3360	248.3850	248.3360	0.00
09/12/2005	J152 On 28-February-06			jSwap	7.1500	7.1510	0.0000	0.0000	0.00
09/12/2005	J153 On 31-August-10			jSwap	7.4000	7.4020	0.0042	0.0041	0.00
09/12/2005	J157 On 15-September-15			jSwap	7.6400	7.6440	0.0098	0.0102	0.00
09/12/2005	J186 On 21-December-26			jSwap	7.2400	7.2570	0.0284	0.0267	0.00
09/12/2005	J194 On 28-February-08			jSwap	7.2800	7.2730	0.0050	0.0052	0.00
09/12/2005	J201 On 22-December-14			jSwap	7.5600	7.5670	0.0042	0.0045	0.00
09/12/2005	J203 On 15-September-17			jSwap	7.6000	7.5990	0.0078	0.0079	0.00
09/12/2005	J204 On 21-December-18			jSwap	7.5600	7.5650	0.0052	0.0056	0.00
09/12/2005	J207 On 15-January-20			jSwap	7.5400	7.5480	0.0414	0.0406	0.00
09/12/2005	JBAR On 16-March-05			jBar	7.1100	7.1070	0.0000	0.0000	0.00
09/12/2005	JFRA On 02-February-06			jFra	7.1500	7.1540	0.0175	0.0175	0.00
09/12/2005	JFRA On 01-February-07			jFra	7.2900	7.2780	0.0179	0.0178	500.00
09/12/2005	JFRA On 04-May-06			jFra	7.0000	7.0180	0.0172	0.0172	0.00
09/12/2005	JFRA On 03-May-07			jFra	7.3600	7.3510	0.0180	0.0180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2005	JFRA On 03-August-06			jFra	7.1400	7.1450	0.0175	0.0175	0.00
09/12/2005	JFRA On 02-August-07			jFra	7.3900	7.4030	0.0181	0.0181	0.00
09/12/2005	JFRA On 02-November-06			jFra	7.2200	7.1960	0.0177	0.0176	0.00
09/12/2005	JFRA On 01-November-07			jFra	7.5300	7.5350	0.0198	0.0198	0.00
09/12/2005	JN02 On 02-February-06			jNote	7.2600	7.2570	0.1349	0.1349	0.00
09/12/2005	JN05 On 02-February-06			jNote	7.5900	7.5990	0.3147	0.3151	0.00
09/12/2005	JN10 On 02-February-06			jNote	7.7000	7.7020	0.5360	0.5359	0.00
09/12/2005	JROD On 31-January-06			jRod	6.6700	6.8200	0.0028	0.0028	0.00
09/12/2005	JROD On 28-February-06			jRod	6.8300	6.9820	0.0023	0.0023	0.00
09/12/2005	JROD On 31-March-06			jRod	6.8700	6.9490	0.0051	0.0050	0.00
09/12/2005	JROD On 28-April-06			jRod	6.9500	7.0340	0.0045	0.0045	0.00
09/12/2005	JROD On 31-May-06			jRod	7.0400	7.1240	0.0042	0.0041	0.00
09/12/2005	JROD On 30-June-06			jRod	6.9900	7.0510	0.0069	0.0068	0.00
09/12/2005	JROD On 31-July-06			jRod	7.0500	7.1170	0.0064	0.0063	0.00
09/12/2005	JROD On 31-August-06			jRod	7.1100	7.1880	0.0060	0.0057	0.00
09/12/2005	JROD On 30-December-05			jRod	6.5400	6.6910	0.0018	0.0018	0.00
09/12/2005	R153 On 02-February-06			Bond Future	7.4400	7.4370	126.9105	126.9105	277.00
09/12/2005	R153 On 04-May-06			Bond Future	7.4400	7.4350	122.6491	122.6491	0.00
09/12/2005	R153 On 03-August-06			Bond Future	7.4300	7.4290	124.9064	124.9064	0.00
09/12/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	15028	15075	15028	15075	0.00
09/12/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	12379	12426	12379	12426	0.00
09/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	20933	20977	20933	20977	0.00
09/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	8165	8208	8165	8208	0.00
09/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	27879	27916	27879	27916	0.00
09/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	5098	5135	5098	5135	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	35689	35718	35689	35718	0.00
09/12/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	35689	35718	35689	35718	0.00
09/12/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	35689	35718	35689	35718	0.00
09/12/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	35689	35718	35689	35718	0.00
09/12/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	35689	35718	35689	35718	0.00
09/12/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	3004	3033	3004	3033	20.00
09/12/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3004	3033	3004	3033	20.00
09/12/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	3004	3033	3004	3033	20.00
09/12/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	3004	3033	3004	3033	20.00
09/12/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	3004	3033	3004	3033	20.00
09/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	15083	15147	15083	15147	0.00
09/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	3842	3907	3842	3907	0.00
09/12/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	5106	5173	5106	5173	0.00
09/12/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	11014	11081	11014	11081	0.00
09/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	20032	20087	20032	20087	0.00
09/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	2440	2495	2440	2495	0.00
09/12/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	21784	21835	21784	21835	0.00
09/12/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	2085	2136	2085	2136	0.00
09/12/2005	R157 On 02-February-06			Bond Future	7.6500	7.6560	144.6602	144.6097	145.00
09/12/2005	R157 On 04-May-06			Bond Future	7.6600	7.6640	140.4885	140.4475	0.00
09/12/2005	R157 On 03-August-06			Bond Future	7.6700	7.6710	143.0758	143.0277	0.00
09/12/2005	R186 On 02-February-06			Bond Future	7.3000	7.3140	135.4107	135.1978	0.00
09/12/2005	R186 On 04-May-06			Bond Future	7.3000	7.3110	137.8988	137.6873	0.00
09/12/2005	R186 On 03-August-06			Bond Future	7.2900	7.3070	135.1238	134.9268	0.00
09/12/2005	R194 On 02-February-06			Bond Future	7.3200	7.3060	109.4517	109.4731	50.00
09/12/2005	R194 On 04-May-06			Bond Future	7.3000	7.2820	106.3907	106.4130	0.00
09/12/2005	R194 On 03-August-06			Bond Future	7.2600	7.2420	108.3477	108.3716	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2005	R201 On 02-February-06			Bond Future	7.6100	7.6180	108.3805	108.3406	0.00
09/12/2005	R201 On 04-May-06			Bond Future	7.6200	7.6260	110.3651	110.3325	0.00
09/12/2005	R201 On 03-August-06			Bond Future	7.6300	7.6330	107.9794	107.9475	0.00
09/12/2005	R203 On 02-February-06			Bond Future	7.6300	7.6320	107.9932	107.9932	11.00
09/12/2005	R203 On 04-May-06			Bond Future	7.6400	7.6380	105.8075	105.8075	0.00
09/12/2005	R203 On 03-August-06			Bond Future	7.6400	7.6420	107.7489	107.7566	0.00
09/12/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	84572	84671	84572	84671	0.00
09/12/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	84572	84671	84572	84671	0.00
09/12/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	84572	84671	84572	84671	0.00
09/12/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	84572	84671	84572	84671	0.00
09/12/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	84572	84671	84572	84671	0.00
09/12/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	84572	84671	84572	84671	0.00
09/12/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	4606	4628	4606	4628	0.00
09/12/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	4606	4628	4606	4628	0.00
09/12/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	4606	4628	4606	4628	0.00
09/12/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	4606	4628	4606	4628	0.00
09/12/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	4606	4628	4606	4628	0.00
09/12/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	4606	4628	4606	4628	0.00
09/12/2005	R204 On 02-February-06			Bond Future	7.6100	7.6100	104.2467	104.2052	0.00
09/12/2005	R204 On 04-May-06			Bond Future	7.6100	7.6160	106.1610	106.1201	0.00
09/12/2005	R204 On 03-August-06			Bond Future	7.6200	7.6210	104.0765	104.0361	0.00
09/12/2005	R207 On 02-February-06			Bond Future	7.5700	7.5830	97.7017	97.6182	0.00
09/12/2005	R207 On 04-May-06			Bond Future	7.5800	7.5890	99.4949	99.4122	0.00
09/12/2005	R207 On 03-August-06			Bond Future	7.5800	7.5940	97.6813	97.5995	0.00