



# Derivatives Weekly Statistics Report

From 2005/11/21 To 2005/11/25

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2005	GOVI On 02-February-06			jGovi	232.2900	231.7790	232.2880	231.7790	506.00
21/11/2005	GOVI On 04-May-06			jGovi	236.7400	236.2070	236.7370	236.2070	200.00
21/11/2005	GOVI On 03-August-06			jGovi	241.2800	240.7350	241.2800	240.7350	0.00
21/11/2005	GOVI On 02-November-06			jGovi	245.8900	245.3380	245.8850	245.3380	0.00
21/11/2005	J152 On 28-February-06			jSwap	7.2200	7.2300	0.0014	0.0013	0.00
21/11/2005	J153 On 31-August-10			jSwap	7.6400	7.6740	0.0058	0.0072	0.00
21/11/2005	J157 On 15-September-15			jSwap	7.8900	7.9370	0.0268	0.0304	0.00
21/11/2005	J186 On 21-December-26			jSwap	7.4900	7.5300	0.0015	0.0032	0.00
21/11/2005	J194 On 28-February-08			jSwap	7.5000	7.5260	0.0001	0.0006	0.00
21/11/2005	J201 On 22-December-14			jSwap	7.8100	7.8510	0.0211	0.0239	0.00
21/11/2005	J203 On 15-September-17			jSwap	7.8400	7.8900	0.0267	0.0304	0.00
21/11/2005	J204 On 21-December-18			jSwap	7.8000	7.8380	0.0252	0.0287	0.00
21/11/2005	J207 On 15-January-20			jSwap	7.7700	7.8150	0.0200	0.0163	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2005	JBAR On 16-March-05			jBar	7.2500	7.2500	0.0000	0.0000	0.00
21/11/2005	JFRA On 02-February-06			jFra	7.4200	7.4360	0.0182	0.0182	0.00
21/11/2005	JFRA On 01-February-07			jFra	7.8200	7.8450	0.0191	0.0192	500.00
21/11/2005	JFRA On 04-May-06			jFra	7.4500	7.4920	0.0182	0.0183	0.00
21/11/2005	JFRA On 03-May-07			jFra	7.8900	7.9000	0.0193	0.0193	0.00
21/11/2005	JFRA On 03-August-06			jFra	7.6400	7.6690	0.0187	0.0188	0.00
21/11/2005	JFRA On 02-August-07			jFra	7.8900	7.9100	0.0193	0.0193	0.00
21/11/2005	JFRA On 02-November-06			jFra	7.7400	7.7710	0.0189	0.0190	0.00
21/11/2005	JFRA On 01-November-07			jFra	7.9400	7.9760	0.0209	0.0210	0.00
21/11/2005	JN02 On 02-February-06			jNote	7.7200	7.7440	0.1428	0.1432	0.00
21/11/2005	JN05 On 02-February-06			jNote	7.9200	7.9440	0.3254	0.3262	0.00
21/11/2005	JN10 On 02-February-06			jNote	7.9800	8.0140	0.5479	0.5494	0.00
21/11/2005	JROD On 31-January-06			jRod	7.0000	6.8680	0.0023	0.0023	0.00
21/11/2005	JROD On 28-February-06			jRod	6.9900	6.9190	0.0048	0.0048	0.00
21/11/2005	JROD On 31-March-06			jRod	7.1100	7.0390	0.0042	0.0042	0.00
21/11/2005	JROD On 28-April-06			jRod	7.2100	7.1440	0.0036	0.0036	0.00
21/11/2005	JROD On 31-May-06			jRod	7.1300	7.0830	0.0062	0.0062	0.00
21/11/2005	JROD On 30-June-06			jRod	7.2100	7.1730	0.0056	0.0055	0.00
21/11/2005	JROD On 31-July-06			jRod	7.3200	7.2840	0.0047	0.0047	0.00
21/11/2005	JROD On 31-August-06			jRod	7.2700	7.2360	0.0070	0.0069	0.00
21/11/2005	JROD On 30-November-05			jRod	6.6700	6.5210	0.0019	0.0019	0.00
21/11/2005	JROD On 30-December-05			jRod	6.7700	6.6350	0.0016	0.0016	0.00
21/11/2005	R153 On 02-February-06			Bond Future	7.7000	7.7340	125.7992	125.6421	271.00
21/11/2005	R153 On 04-May-06			Bond Future	7.6900	7.7310	121.6141	121.4488	0.00
21/11/2005	R153 On 03-August-06			Bond Future	7.6800	7.7230	123.9467	123.7788	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	15601	14866	15601	14866	0.00
21/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	13183	14101	13183	14101	0.00
21/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	21367	20445	21367	20445	0.00
21/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	8936	9668	8936	9668	0.00
21/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	28109	27010	28109	27010	0.00
21/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	28109	27010	28109	27010	0.00
21/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	28109	27010	28109	27010	0.00
21/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	28109	27010	28109	27010	0.00
21/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	28109	27010	28109	27010	0.00
21/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	5774	6327	5774	6327	20.00
21/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	5774	6327	5774	6327	20.00
21/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	5774	6327	5774	6327	20.00
21/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	5774	6327	5774	6327	20.00
21/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	5774	6327	5774	6327	20.00
21/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	10895	10340	10895	10340	0.00
21/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	18596	19694	18596	19694	0.00
21/11/2005	R157 On 02-February-06			Bond Future	7.9100	7.9600	142.5130	142.0857	140.00
21/11/2005	R157 On 04-May-06			Bond Future	7.9100	7.9690	138.4138	137.9718	0.00
21/11/2005	R157 On 03-August-06			Bond Future	7.9200	7.9740	141.0723	140.6246	0.00
21/11/2005	R186 On 02-February-06			Bond Future	7.5500	7.5970	132.1039	131.5160	0.00
21/11/2005	R186 On 04-May-06			Bond Future	7.5500	7.5930	134.6383	134.0412	0.00
21/11/2005	R186 On 03-August-06			Bond Future	7.5400	7.5890	131.9222	131.3033	0.00
21/11/2005	R194 On 02-February-06			Bond Future	7.5700	7.6040	108.9582	108.8965	0.00
21/11/2005	R194 On 04-May-06			Bond Future	7.5400	7.5780	105.9740	105.9056	0.00
21/11/2005	R194 On 03-August-06			Bond Future	7.4900	7.5340	108.0081	107.9368	0.00
21/11/2005	R201 On 02-February-06			Bond Future	7.8800	7.9260	106.6148	106.3155	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2005	R201 On 04-May-06			Bond Future	7.8900	7.9340	108.6629	108.3508	0.00
21/11/2005	R201 On 03-August-06			Bond Future	7.8900	7.9410	106.3272	106.0094	0.00
21/11/2005	R203 On 02-February-06			Bond Future	7.8800	7.9340	106.0485	105.6593	0.00
21/11/2005	R203 On 04-May-06			Bond Future	7.8900	7.9400	103.9060	103.5072	0.00
21/11/2005	R203 On 03-August-06			Bond Future	7.8900	7.9440	105.9053	105.4899	0.00
21/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	69638	66429	69638	66429	0.00
21/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	69638	66429	69638	66429	0.00
21/11/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	69638	66429	69638	66429	0.00
21/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	69638	66429	69638	66429	0.00
21/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	69638	66429	69638	66429	0.00
21/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	69638	66429	69638	66429	0.00
21/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	8108	9052	8108	9052	0.00
21/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	8108	9052	8108	9052	0.00
21/11/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	8108	9052	8108	9052	0.00
21/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	8108	9052	8108	9052	0.00
21/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	8108	9052	8108	9052	0.00
21/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	8108	9052	8108	9052	0.00
21/11/2005	R204 On 02-February-06			Bond Future	7.8600	7.9010	102.2011	101.8307	0.00
21/11/2005	R204 On 04-May-06			Bond Future	7.8600	7.9060	104.1648	103.7829	0.00
21/11/2005	R204 On 03-August-06			Bond Future	7.8600	7.9110	102.1212	101.7283	0.00
21/11/2005	R207 On 02-February-06			Bond Future	7.8200	7.8660	95.6502	95.2939	0.00
21/11/2005	R207 On 04-May-06			Bond Future	7.8300	7.8720	97.4809	97.1121	0.00
21/11/2005	R207 On 03-August-06			Bond Future	7.8300	7.8760	95.7130	95.3322	0.00
22/11/2005	GOVI On 02-February-06			jGovi	232.6100	232.2880	232.6090	232.2880	506.00
22/11/2005	GOVI On 04-May-06			jGovi	237.0400	236.7370	237.0420	236.7370	200.00
22/11/2005	GOVI On 03-August-06			jGovi	241.5600	241.2800	241.5610	241.2800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2005	GOVI On 02-November-06			jGovi	246.1500	245.8850	246.1450	245.8850	0.00
22/11/2005	J152 On 28-February-06			jSwap	7.2200	7.2220	0.0014	0.0014	0.00
22/11/2005	J153 On 31-August-10			jSwap	7.6200	7.6400	0.0049	0.0058	0.00
22/11/2005	J157 On 15-September-15			jSwap	7.8700	7.8850	0.0255	0.0268	0.00
22/11/2005	J186 On 21-December-26			jSwap	7.4500	7.4860	0.0058	0.0015	0.00
22/11/2005	J194 On 28-February-08			jSwap	7.4600	7.4980	0.0009	0.0001	0.00
22/11/2005	J201 On 22-December-14			jSwap	7.7900	7.8090	0.0198	0.0211	0.00
22/11/2005	J203 On 15-September-17			jSwap	7.8200	7.8420	0.0252	0.0267	0.00
22/11/2005	J204 On 21-December-18			jSwap	7.7700	7.7960	0.0232	0.0252	0.00
22/11/2005	J207 On 15-January-20			jSwap	7.7500	7.7740	0.0224	0.0200	0.00
22/11/2005	JBAR On 16-March-05			jBar	7.2500	7.2500	0.0000	0.0000	0.00
22/11/2005	JFRA On 02-February-06			jFra	7.3900	7.4200	0.0181	0.0182	0.00
22/11/2005	JFRA On 01-February-07			jFra	7.7100	7.8220	0.0189	0.0191	500.00
22/11/2005	JFRA On 04-May-06			jFra	7.4000	7.4530	0.0181	0.0182	0.00
22/11/2005	JFRA On 03-May-07			jFra	7.7600	7.8880	0.0190	0.0193	0.00
22/11/2005	JFRA On 03-August-06			jFra	7.5500	7.6390	0.0185	0.0187	0.00
22/11/2005	JFRA On 02-August-07			jFra	7.8300	7.8910	0.0192	0.0193	0.00
22/11/2005	JFRA On 02-November-06			jFra	7.6300	7.7350	0.0187	0.0189	0.00
22/11/2005	JFRA On 01-November-07			jFra	7.8600	7.9410	0.0207	0.0209	0.00
22/11/2005	JN02 On 02-February-06			jNote	7.6400	7.7180	0.1414	0.1428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2005	JN05 On 02-February-06			jNote	7.8600	7.9180	0.3235	0.3254	0.00
22/11/2005	JN10 On 02-February-06			jNote	7.9300	7.9830	0.5457	0.5479	0.00
22/11/2005	JROD On 31-January-06			jRod	6.9900	6.9990	0.0023	0.0023	0.00
22/11/2005	JROD On 28-February-06			jRod	6.9800	6.9860	0.0048	0.0048	0.00
22/11/2005	JROD On 31-March-06			jRod	7.1000	7.1050	0.0042	0.0042	0.00
22/11/2005	JROD On 28-April-06			jRod	7.2100	7.2100	0.0036	0.0036	0.00
22/11/2005	JROD On 31-May-06			jRod	7.1200	7.1250	0.0063	0.0062	0.00
22/11/2005	JROD On 30-June-06			jRod	7.2100	7.2130	0.0056	0.0056	0.00
22/11/2005	JROD On 31-July-06			jRod	7.3100	7.3230	0.0048	0.0047	0.00
22/11/2005	JROD On 31-August-06			jRod	7.2500	7.2650	0.0071	0.0070	0.00
22/11/2005	JROD On 30-November-05			jRod	6.6700	6.6670	0.0019	0.0019	0.00
22/11/2005	JROD On 30-December-05			jRod	6.7700	6.7720	0.0016	0.0016	0.00
22/11/2005	R153 On 02-February-06			Bond Future	7.6700	7.6970	125.9098	125.7992	271.00
22/11/2005	R153 On 04-May-06			Bond Future	7.6700	7.6900	121.7151	121.6141	0.00
22/11/2005	R153 On 03-August-06			Bond Future	7.6600	7.6790	124.0384	123.9467	0.00
22/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	16101	15601	16101	15601	0.00
22/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	12673	13183	12673	13183	0.00
22/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	21979	21367	21979	21367	0.00
22/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	8539	8936	8539	8936	0.00
22/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	28825	28109	28825	28109	0.00
22/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	28825	28109	28825	28109	0.00
22/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	28825	28109	28825	28109	0.00
22/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	28825	28109	28825	28109	0.00
22/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	28825	28109	28825	28109	0.00
22/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	5480	5774	5480	5774	20.00
22/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	5480	5774	5480	5774	20.00
22/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	5480	5774	5480	5774	20.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	5480	5774	5480	5774	20.00
22/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	5480	5774	5480	5774	20.00
22/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	11283	10895	11283	10895	0.00
22/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	17974	18596	17974	18596	0.00
22/11/2005	R157 On 02-February-06			Bond Future	7.8900	7.9080	142.6861	142.5130	140.00
22/11/2005	R157 On 04-May-06			Bond Future	7.8900	7.9140	138.5750	138.4138	0.00
22/11/2005	R157 On 03-August-06			Bond Future	7.9000	7.9170	141.2220	141.0723	0.00
22/11/2005	R186 On 02-February-06			Bond Future	7.5100	7.5510	132.6313	132.1039	0.00
22/11/2005	R186 On 04-May-06			Bond Future	7.5100	7.5460	135.1626	134.6383	0.00
22/11/2005	R186 On 03-August-06			Bond Future	7.5000	7.5400	132.4307	131.9222	0.00
22/11/2005	R194 On 02-February-06			Bond Future	7.5300	7.5720	109.0451	108.9582	0.00
22/11/2005	R194 On 04-May-06			Bond Future	7.4900	7.5380	106.0510	105.9740	0.00
22/11/2005	R194 On 03-August-06			Bond Future	7.4400	7.4860	108.0735	108.0081	0.00
22/11/2005	R201 On 02-February-06			Bond Future	7.8600	7.8800	106.7518	106.6148	0.00
22/11/2005	R201 On 04-May-06			Bond Future	7.8700	7.8850	108.7907	108.6629	0.00
22/11/2005	R201 On 03-August-06			Bond Future	7.8700	7.8900	106.4459	106.3272	0.00
22/11/2005	R203 On 02-February-06			Bond Future	7.8600	7.8830	106.2094	106.0485	0.00
22/11/2005	R203 On 04-May-06			Bond Future	7.8700	7.8870	104.0570	103.9060	0.00
22/11/2005	R203 On 03-August-06			Bond Future	7.8700	7.8880	106.0467	105.9053	0.00
22/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	70748	69638	70748	69638	0.00
22/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	70748	69638	70748	69638	0.00
22/11/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	70748	69638	70748	69638	0.00
22/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	70748	69638	70748	69638	0.00
22/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	70748	69638	70748	69638	0.00
22/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	70748	69638	70748	69638	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	7804	8108	7804	8108	0.00
22/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	7804	8108	7804	8108	0.00
22/11/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	7804	8108	7804	8108	0.00
22/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	7804	8108	7804	8108	0.00
22/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	7804	8108	7804	8108	0.00
22/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	7804	8108	7804	8108	0.00
22/11/2005	R204 On 02-February-06			Bond Future	7.8300	7.8550	102.4112	102.2011	0.00
22/11/2005	R204 On 04-May-06			Bond Future	7.8300	7.8580	104.3644	104.1648	0.00
22/11/2005	R204 On 03-August-06			Bond Future	7.8400	7.8610	102.3105	102.1212	0.00
22/11/2005	R207 On 02-February-06			Bond Future	7.7900	7.8220	95.8861	95.6502	0.00
22/11/2005	R207 On 04-May-06			Bond Future	7.8000	7.8260	97.7144	97.4809	0.00
22/11/2005	R207 On 03-August-06			Bond Future	7.8000	7.8280	95.9361	95.7130	0.00
23/11/2005	GOVI On 02-February-06			jGovi	234.1600	232.6090	234.1630	232.6090	506.00
23/11/2005	GOVI On 04-May-06			jGovi	238.5900	237.0420	238.5940	237.0420	200.00
23/11/2005	GOVI On 03-August-06			jGovi	243.0900	241.5610	243.0890	241.5610	0.00
23/11/2005	GOVI On 02-November-06			jGovi	247.6300	246.1450	247.6250	246.1450	0.00
23/11/2005	J152 On 28-February-06			jSwap	7.2100	7.2180	0.0014	0.0014	0.00
23/11/2005	J153 On 31-August-10			jSwap	7.4900	7.6170	0.0003	0.0049	0.00
23/11/2005	J157 On 15-September-15			jSwap	7.7400	7.8660	0.0167	0.0255	0.00
23/11/2005	J186 On 21-December-26			jSwap	7.3000	7.4460	0.0216	0.0058	0.00
23/11/2005	J194 On 28-February-08			jSwap	7.3500	7.4610	0.0035	0.0009	0.00
23/11/2005	J201 On 22-December-14			jSwap	7.6700	7.7900	0.0118	0.0198	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2005	J203 On 15-September-17			jSwap	7.6900	7.8220	0.0153	0.0252	0.00
23/11/2005	J204 On 21-December-18			jSwap	7.6500	7.7720	0.0127	0.0232	0.00
23/11/2005	J207 On 15-January-20			jSwap	7.6200	7.7460	0.0338	0.0224	0.00
23/11/2005	JBAR On 16-March-05			jBar	7.2400	7.2500	0.0000	0.0000	0.00
23/11/2005	JFRA On 02-February-06			jFra	7.3200	7.3860	0.0179	0.0181	0.00
23/11/2005	JFRA On 01-February-07			jFra	7.5700	7.7080	0.0185	0.0189	500.00
23/11/2005	JFRA On 04-May-06			jFra	7.2700	7.3960	0.0178	0.0181	0.00
23/11/2005	JFRA On 03-May-07			jFra	7.6300	7.7630	0.0187	0.0190	0.00
23/11/2005	JFRA On 03-August-06			jFra	7.4100	7.5510	0.0181	0.0185	0.00
23/11/2005	JFRA On 02-August-07			jFra	7.6000	7.8320	0.0186	0.0192	0.00
23/11/2005	JFRA On 02-November-06			jFra	7.4900	7.6330	0.0183	0.0187	0.00
23/11/2005	JFRA On 01-November-07			jFra	7.7200	7.8580	0.0203	0.0207	0.00
23/11/2005	JN02 On 02-February-06			jNote	7.4900	7.6350	0.1390	0.1414	0.00
23/11/2005	JN05 On 02-February-06			jNote	7.7400	7.8610	0.3196	0.3235	0.00
23/11/2005	JN10 On 02-February-06			jNote	7.8200	7.9310	0.5408	0.5457	0.00
23/11/2005	JROD On 31-January-06			jRod	6.9700	6.9910	0.0024	0.0023	0.00
23/11/2005	JROD On 28-February-06			jRod	6.9700	6.9820	0.0049	0.0048	0.00
23/11/2005	JROD On 31-March-06			jRod	7.0900	7.1020	0.0043	0.0042	0.00
23/11/2005	JROD On 28-April-06			jRod	7.2000	7.2080	0.0037	0.0036	0.00
23/11/2005	JROD On 31-May-06			jRod	7.1200	7.1230	0.0063	0.0063	0.00
23/11/2005	JROD On 30-June-06			jRod	7.2000	7.2090	0.0056	0.0056	0.00
23/11/2005	JROD On 31-July-06			jRod	7.3000	7.3140	0.0049	0.0048	0.00
23/11/2005	JROD On 31-August-06			jRod	7.2400	7.2530	0.0073	0.0071	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2005	JROD On 30-November-05			jRod	6.6700	6.6660	0.0019	0.0019	0.00
23/11/2005	JROD On 30-December-05			jRod	6.7600	6.7660	0.0017	0.0016	0.00
23/11/2005	R153 On 02-February-06			Bond Future	7.5300	7.6710	126.4987	125.9098	271.00
23/11/2005	R153 On 04-May-06			Bond Future	7.5200	7.6650	122.3028	121.7151	0.00
23/11/2005	R153 On 03-August-06			Bond Future	7.5100	7.6550	124.6059	124.0384	0.00
23/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	19444	16101	19444	16101	0.00
23/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	10138	12673	10138	12673	0.00
23/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	25946	21979	25946	21979	0.00
23/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	6628	8539	6628	8539	0.00
23/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	33342	28825	33342	28825	0.00
23/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	33342	28825	33342	28825	0.00
23/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	33342	28825	33342	28825	0.00
23/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	33342	28825	33342	28825	0.00
23/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	33342	28825	33342	28825	0.00
23/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	4119	5480	4119	5480	20.00
23/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	4119	5480	4119	5480	20.00
23/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	4119	5480	4119	5480	20.00
23/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	4119	5480	4119	5480	20.00
23/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	4119	5480	4119	5480	20.00
23/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	13969	11283	13969	11283	0.00
23/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	14782	17974	14782	17974	0.00
23/11/2005	R157 On 02-February-06			Bond Future	7.7500	7.8870	143.8059	142.6861	140.00
23/11/2005	R157 On 04-May-06			Bond Future	7.7600	7.8940	139.6943	138.5750	0.00
23/11/2005	R157 On 03-August-06			Bond Future	7.7600	7.8980	142.3318	141.2220	0.00
23/11/2005	R186 On 02-February-06			Bond Future	7.3600	7.5100	134.5623	132.6313	0.00
23/11/2005	R186 On 04-May-06			Bond Future	7.3600	7.5050	137.1083	135.1626	0.00
23/11/2005	R186 On 03-August-06			Bond Future	7.3500	7.5000	134.3906	132.4307	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2005	R194 On 02-February-06			Bond Future	7.3900	7.5270	109.3140	109.0451	0.00
23/11/2005	R194 On 04-May-06			Bond Future	7.3400	7.4930	106.3099	106.0510	0.00
23/11/2005	R194 On 03-August-06			Bond Future	7.2800	7.4420	108.3134	108.0735	0.00
23/11/2005	R201 On 02-February-06			Bond Future	7.7300	7.8590	107.6050	106.7518	0.00
23/11/2005	R201 On 04-May-06			Bond Future	7.7300	7.8650	109.6387	108.7907	0.00
23/11/2005	R201 On 03-August-06			Bond Future	7.7400	7.8710	107.2880	106.4459	0.00
23/11/2005	R203 On 02-February-06			Bond Future	7.7300	7.8620	107.2436	106.2094	0.00
23/11/2005	R203 On 04-May-06			Bond Future	7.7300	7.8670	105.0995	104.0570	0.00
23/11/2005	R203 On 03-August-06			Bond Future	7.7300	7.8690	107.0817	106.0467	0.00
23/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	79339	70748	79339	70748	0.00
23/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	79339	70748	79339	70748	0.00
23/11/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	79339	70748	79339	70748	0.00
23/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	79339	70748	79339	70748	0.00
23/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	79339	70748	79339	70748	0.00
23/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	79339	70748	79339	70748	0.00
23/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	6044	7804	6044	7804	0.00
23/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	6044	7804	6044	7804	0.00
23/11/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	6044	7804	6044	7804	0.00
23/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	6044	7804	6044	7804	0.00
23/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	6044	7804	6044	7804	0.00
23/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	6044	7804	6044	7804	0.00
23/11/2005	R204 On 02-February-06			Bond Future	7.7000	7.8290	103.5038	102.4112	0.00
23/11/2005	R204 On 04-May-06			Bond Future	7.7000	7.8330	105.4600	104.3644	0.00
23/11/2005	R204 On 03-August-06			Bond Future	7.7000	7.8370	103.4084	102.3105	0.00
23/11/2005	R207 On 02-February-06			Bond Future	7.6600	7.7930	97.0030	95.8861	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2005	R207 On 04-May-06			Bond Future	7.6600	7.7970	98.8363	97.7144	0.00
23/11/2005	R207 On 03-August-06			Bond Future	7.6600	7.8000	97.0542	95.9361	0.00
24/11/2005	GOVI On 02-February-06			jGovi	233.7600	234.1630	233.7610	234.1630	506.00
24/11/2005	GOVI On 04-May-06			jGovi	238.1500	238.5940	238.1510	238.5940	200.00
24/11/2005	GOVI On 03-August-06			jGovi	242.6200	243.0890	242.6170	243.0890	0.00
24/11/2005	GOVI On 02-November-06			jGovi	247.1400	247.6250	247.1360	247.6250	0.00
24/11/2005	J152 On 28-February-06			jSwap	7.1800	7.2070	0.0016	0.0014	0.00
24/11/2005	J153 On 31-August-10			jSwap	7.5200	7.4920	0.0007	0.0003	0.00
24/11/2005	J157 On 15-September-15			jSwap	7.7700	7.7380	0.0187	0.0167	0.00
24/11/2005	J186 On 21-December-26			jSwap	7.3600	7.3020	0.0153	0.0216	0.00
24/11/2005	J194 On 28-February-08			jSwap	7.3500	7.3460	0.0034	0.0035	0.00
24/11/2005	J201 On 22-December-14			jSwap	7.7000	7.6730	0.0137	0.0118	0.00
24/11/2005	J203 On 15-September-17			jSwap	7.7200	7.6940	0.0175	0.0153	0.00
24/11/2005	J204 On 21-December-18			jSwap	7.6800	7.6480	0.0151	0.0127	0.00
24/11/2005	J207 On 15-January-20			jSwap	7.6500	7.6200	0.0311	0.0338	0.00
24/11/2005	JBAR On 16-March-05			jBar	7.1900	7.2360	0.0000	0.0000	0.00
24/11/2005	JFRA On 02-February-06			jFra	7.2700	7.3160	0.0178	0.0179	0.00
24/11/2005	JFRA On 01-February-07			jFra	7.5200	7.5660	0.0184	0.0185	500.00
24/11/2005	JFRA On 04-May-06			jFra	7.2100	7.2650	0.0176	0.0178	0.00
24/11/2005	JFRA On 03-May-07			jFra	7.5900	7.6270	0.0186	0.0187	0.00
24/11/2005	JFRA On 03-August-06			jFra	7.3500	7.4070	0.0180	0.0181	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2005	JFRA On 02-August-07			jFra	7.6100	7.5990	0.0186	0.0186	0.00
24/11/2005	JFRA On 02-November-06			jFra	7.4300	7.4850	0.0182	0.0183	0.00
24/11/2005	JFRA On 01-November-07			jFra	7.7000	7.7210	0.0203	0.0203	0.00
24/11/2005	JN02 On 02-February-06			jNote	7.4500	7.4940	0.1383	0.1390	0.00
24/11/2005	JN05 On 02-February-06			jNote	7.7200	7.7400	0.3189	0.3196	0.00
24/11/2005	JN10 On 02-February-06			jNote	7.8200	7.8200	0.5413	0.5408	0.00
24/11/2005	JROD On 31-January-06			jRod	6.9400	6.9740	0.0025	0.0024	0.00
24/11/2005	JROD On 28-February-06			jRod	6.9400	6.9700	0.0050	0.0049	0.00
24/11/2005	JROD On 31-March-06			jRod	7.0500	7.0920	0.0045	0.0043	0.00
24/11/2005	JROD On 28-April-06			jRod	7.1400	7.2020	0.0039	0.0037	0.00
24/11/2005	JROD On 31-May-06			jRod	7.0700	7.1210	0.0067	0.0063	0.00
24/11/2005	JROD On 30-June-06			jRod	7.1400	7.2040	0.0061	0.0056	0.00
24/11/2005	JROD On 31-July-06			jRod	7.2300	7.3030	0.0054	0.0049	0.00
24/11/2005	JROD On 31-August-06			jRod	7.1800	7.2370	0.0078	0.0073	0.00
24/11/2005	JROD On 30-November-05			jRod	6.6600	6.6650	0.0019	0.0019	0.00
24/11/2005	JROD On 30-December-05			jRod	6.7400	6.7600	0.0017	0.0017	0.00
24/11/2005	R153 On 02-February-06			Bond Future	7.5600	7.5330	126.3789	126.4987	271.00
24/11/2005	R153 On 04-May-06			Bond Future	7.5600	7.5200	122.1606	122.3028	0.00
24/11/2005	R153 On 03-August-06			Bond Future	7.5500	7.5070	124.4483	124.6059	0.00
24/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	13229	13969	13229	13969	0.00
24/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	15465	14782	15465	14782	0.00
24/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	18547	19444	18547	19444	0.00
24/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	10663	10138	10663	10138	0.00
24/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	24907	25946	24907	25946	0.00
24/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	7011	6628	7011	6628	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	32182	33342	32182	33342	0.00
24/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	32182	33342	32182	33342	0.00
24/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	32182	33342	32182	33342	0.00
24/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	32182	33342	32182	33342	0.00
24/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	32182	33342	32182	33342	0.00
24/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	4381	4119	4381	4119	20.00
24/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	4381	4119	4381	4119	20.00
24/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	4381	4119	4381	4119	20.00
24/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	4381	4119	4381	4119	20.00
24/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	4381	4119	4381	4119	20.00
24/11/2005	R157 On 02-February-06			Bond Future	7.7900	7.7520	143.5310	143.8059	140.00
24/11/2005	R157 On 04-May-06			Bond Future	7.7900	7.7560	139.4011	139.6943	0.00
24/11/2005	R157 On 03-August-06			Bond Future	7.8000	7.7580	142.0215	142.3318	0.00
24/11/2005	R186 On 02-February-06			Bond Future	7.4200	7.3620	133.8135	134.5623	0.00
24/11/2005	R186 On 04-May-06			Bond Future	7.4200	7.3550	136.3248	137.1083	0.00
24/11/2005	R186 On 03-August-06			Bond Future	7.4100	7.3480	133.5858	134.3906	0.00
24/11/2005	R194 On 02-February-06			Bond Future	7.4000	7.3880	109.2946	109.3140	0.00
24/11/2005	R194 On 04-May-06			Bond Future	7.3600	7.3420	106.2756	106.3099	0.00
24/11/2005	R194 On 03-August-06			Bond Future	7.3100	7.2810	108.2687	108.3134	0.00
24/11/2005	R201 On 02-February-06			Bond Future	7.7600	7.7290	107.3876	107.6050	0.00
24/11/2005	R201 On 04-May-06			Bond Future	7.7700	7.7330	109.4065	109.6387	0.00
24/11/2005	R201 On 03-August-06			Bond Future	7.7800	7.7370	107.0421	107.2880	0.00
24/11/2005	R203 On 02-February-06			Bond Future	7.7600	7.7280	106.9954	107.2436	0.00
24/11/2005	R203 On 04-May-06			Bond Future	7.7700	7.7300	104.8319	105.0995	0.00
24/11/2005	R203 On 03-August-06			Bond Future	7.7700	7.7310	106.7953	107.0817	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	76880	79339	76880	79339	0.00
24/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	76880	79339	76880	79339	0.00
24/11/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	76880	79339	76880	79339	0.00
24/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	76880	79339	76880	79339	0.00
24/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	76880	79339	76880	79339	0.00
24/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	76880	79339	76880	79339	0.00
24/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	6449	6044	6449	6044	0.00
24/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	6449	6044	6449	6044	0.00
24/11/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	6449	6044	6449	6044	0.00
24/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	6449	6044	6449	6044	0.00
24/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	6449	6044	6449	6044	0.00
24/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	6449	6044	6449	6044	0.00
24/11/2005	R204 On 02-February-06			Bond Future	7.7300	7.6950	103.2415	103.5038	0.00
24/11/2005	R204 On 04-May-06			Bond Future	7.7300	7.6970	105.1846	105.4600	0.00
24/11/2005	R204 On 03-August-06			Bond Future	7.7400	7.6990	103.1125	103.4084	0.00
24/11/2005	R207 On 02-February-06			Bond Future	7.6900	7.6570	96.7221	97.0030	0.00
24/11/2005	R207 On 04-May-06			Bond Future	7.7000	7.6590	98.5338	98.8363	0.00
24/11/2005	R207 On 03-August-06			Bond Future	7.7000	7.6610	96.7387	97.0542	0.00
25/11/2005	GOVI On 02-February-06			jGovi	233.7000	233.7610	233.6970	233.7610	506.00
25/11/2005	GOVI On 04-May-06			jGovi	238.0500	238.1510	238.0520	238.1510	200.00
25/11/2005	GOVI On 03-August-06			jGovi	242.5000	242.6170	242.4980	242.6170	0.00
25/11/2005	GOVI On 02-November-06			jGovi	247.0100	247.1360	247.0090	247.1360	0.00
25/11/2005	J152 On 28-February-06			jSwap	7.1600	7.1800	0.0017	0.0016	0.00
25/11/2005	J153 On 31-August-10			jSwap	7.5200	7.5170	0.0009	0.0007	0.00
25/11/2005	J157 On 15-September-15			jSwap	7.7700	7.7670	0.0191	0.0187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2005	J186 On 21-December-26			jSwap	7.3600	7.3590	0.0148	0.0153	0.00
25/11/2005	J194 On 28-February-08			jSwap	7.3600	7.3500	0.0032	0.0034	0.00
25/11/2005	J201 On 22-December-14			jSwap	7.7000	7.7000	0.0137	0.0137	0.00
25/11/2005	J203 On 15-September-17			jSwap	7.7200	7.7230	0.0175	0.0175	0.00
25/11/2005	J204 On 21-December-18			jSwap	7.6800	7.6760	0.0155	0.0151	0.00
25/11/2005	J207 On 15-January-20			jSwap	7.6600	7.6510	0.0302	0.0311	0.00
25/11/2005	JBAR On 16-March-05			jBar	7.1600	7.1930	0.0000	0.0000	0.00
25/11/2005	JFRA On 02-February-06			jFra	7.2900	7.2650	0.0178	0.0178	0.00
25/11/2005	JFRA On 01-February-07			jFra	7.6100	7.5180	0.0186	0.0184	500.00
25/11/2005	JFRA On 04-May-06			jFra	7.2900	7.2070	0.0178	0.0176	0.00
25/11/2005	JFRA On 03-May-07			jFra	7.6600	7.5930	0.0187	0.0186	0.00
25/11/2005	JFRA On 03-August-06			jFra	7.4500	7.3460	0.0182	0.0180	0.00
25/11/2005	JFRA On 02-August-07			jFra	7.7300	7.6110	0.0189	0.0186	0.00
25/11/2005	JFRA On 02-November-06			jFra	7.5200	7.4250	0.0184	0.0182	0.00
25/11/2005	JFRA On 01-November-07			jFra	7.6700	7.7020	0.0202	0.0203	0.00
25/11/2005	JN02 On 02-February-06			jNote	7.5200	7.4540	0.1395	0.1383	0.00
25/11/2005	JN05 On 02-February-06			jNote	7.7400	7.7170	0.3195	0.3189	0.00
25/11/2005	JN10 On 02-February-06			jNote	7.8400	7.8220	0.5417	0.5413	0.00
25/11/2005	JROD On 31-January-06			jRod	6.7600	6.9380	0.0026	0.0025	0.00
25/11/2005	JROD On 28-February-06			jRod	6.8500	6.9430	0.0052	0.0050	0.00
25/11/2005	JROD On 31-March-06			jRod	6.9500	7.0520	0.0046	0.0045	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2005	JROD On 28-April-06			jRod	7.0400	7.1440	0.0041	0.0039	0.00
25/11/2005	JROD On 31-May-06			jRod	7.0100	7.0700	0.0068	0.0067	0.00
25/11/2005	JROD On 30-June-06			jRod	7.0800	7.1410	0.0062	0.0061	0.00
25/11/2005	JROD On 31-July-06			jRod	7.1600	7.2290	0.0056	0.0054	0.00
25/11/2005	JROD On 31-August-06			jRod	7.1200	7.1760	0.0081	0.0078	0.00
25/11/2005	JROD On 30-November-05			jRod	6.5100	6.6640	0.0019	0.0019	0.00
25/11/2005	JROD On 30-December-05			jRod	6.5900	6.7430	0.0017	0.0017	0.00
25/11/2005	R153 On 02-February-06			Bond Future	7.5700	7.5610	126.3490	126.3789	276.00
25/11/2005	R153 On 04-May-06			Bond Future	7.5700	7.5550	122.1119	122.1606	0.00
25/11/2005	R153 On 03-August-06			Bond Future	7.5600	7.5480	124.3908	124.4483	0.00
25/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	12951	13229	12951	13229	0.00
25/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	15674	15465	15674	15465	0.00
25/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	18216	18547	18216	18547	0.00
25/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	10819	10663	10819	10663	0.00
25/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	24529	24907	24529	24907	0.00
25/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	7120	7011	7120	7011	0.00
25/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	31766	32182	31766	32182	0.00
25/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	31766	32182	31766	32182	0.00
25/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	31766	32182	31766	32182	0.00
25/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	31766	32182	31766	32182	0.00
25/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	31766	32182	31766	32182	0.00
25/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	4453	4381	4453	4381	20.00
25/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	4453	4381	4453	4381	20.00
25/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	4453	4381	4453	4381	20.00
25/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	4453	4381	4453	4381	20.00
25/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	4453	4381	4453	4381	20.00
25/11/2005	R157 On 02-February-06			Bond Future	7.7900	7.7850	143.4811	143.5310	140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2005	R157 On 04-May-06			Bond Future	7.8000	7.7920	139.3361	139.4011	0.00
25/11/2005	R157 On 03-August-06			Bond Future	7.8100	7.7970	141.9341	142.0215	0.00
25/11/2005	R186 On 02-February-06			Bond Future	7.4300	7.4190	133.7350	133.8135	0.00
25/11/2005	R186 On 04-May-06			Bond Future	7.4200	7.4150	136.2338	136.3248	0.00
25/11/2005	R186 On 03-August-06			Bond Future	7.4200	7.4100	133.4696	133.5858	0.00
25/11/2005	R194 On 02-February-06			Bond Future	7.4100	7.3980	109.2656	109.2946	0.00
25/11/2005	R194 On 04-May-06			Bond Future	7.3900	7.3620	106.2327	106.2756	0.00
25/11/2005	R194 On 03-August-06			Bond Future	7.3500	7.3110	108.2165	108.2687	0.00
25/11/2005	R201 On 02-February-06			Bond Future	7.7600	7.7620	107.3876	107.3876	0.00
25/11/2005	R201 On 04-May-06			Bond Future	7.7700	7.7690	109.3872	109.4065	0.00
25/11/2005	R201 On 03-August-06			Bond Future	7.7800	7.7760	107.0106	107.0421	0.00
25/11/2005	R203 On 02-February-06			Bond Future	7.7600	7.7600	106.9877	106.9954	0.00
25/11/2005	R203 On 04-May-06			Bond Future	7.7700	7.7650	104.8090	104.8319	0.00
25/11/2005	R203 On 03-August-06			Bond Future	7.7700	7.7690	106.7728	106.7953	0.00
25/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	76653	76880	76653	76880	0.00
25/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	76653	76880	76653	76880	0.00
25/11/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	76653	76880	76653	76880	0.00
25/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	76653	76880	76653	76880	0.00
25/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	76653	76880	76653	76880	0.00
25/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	76653	76880	76653	76880	0.00
25/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	6449	6449	6449	6449	0.00
25/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	6449	6449	6449	6449	0.00
25/11/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	6449	6449	6449	6449	0.00
25/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	6449	6449	6449	6449	0.00
25/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	6449	6449	6449	6449	0.00
25/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	6449	6449	6449	6449	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2005	R204 On 02-February-06			Bond Future	7.7300	7.7270	103.1924	103.2415	0.00
25/11/2005	R204 On 04-May-06			Bond Future	7.7400	7.7310	105.1200	105.1846	0.00
25/11/2005	R204 On 03-August-06			Bond Future	7.7500	7.7360	103.0407	103.1125	0.00
25/11/2005	R207 On 02-February-06			Bond Future	7.7000	7.6910	96.6397	96.7221	0.00
25/11/2005	R207 On 04-May-06			Bond Future	7.7100	7.6960	98.4359	98.5338	0.00
25/11/2005	R207 On 03-August-06			Bond Future	7.7100	7.7000	96.6339	96.7387	0.00