



# Derivatives Monthly Statistics Report

For February 2005

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2005	GOVI On 05-May-05			jGovi	219.9900	0.0000	219.9850	0.0000	0.00
11/02/2005	GOVI On 04-August-05			jGovi	224.0100	0.0000	224.0130	0.0000	0.00
11/02/2005	GOVI On 03-November-05			jGovi	227.8900	0.0000	227.8870	0.0000	0.00
11/02/2005	GOVI On 05-May-05	220.00	Call	jGovi	24793	0	24793	0	0.00
11/02/2005	GOVI On 05-May-05	220.00	Put	jGovi	24943	0	24943	0	0.00
11/02/2005	GOVI On 04-August-05	224.00	Call	jGovi	35992	0	35992	0	0.00
11/02/2005	GOVI On 04-August-05	224.00	Put	jGovi	35862	0	35862	0	0.00
11/02/2005	GOVI On 03-November-05	228.00	Call	jGovi	42995	0	42995	0	0.00
11/02/2005	GOVI On 03-November-05	228.00	Put	jGovi	44125	0	44125	0	0.00
11/02/2005	J152 On 28-February-06			jSwap	7.3900	0.0000	0.0016	0.0000	0.00
11/02/2005	J153 On 31-August-10			jSwap	7.9300	0.0000	0.0210	0.0000	0.00
11/02/2005	J157 On 15-September-15			jSwap	8.0600	0.0000	0.0420	0.0000	0.00
11/02/2005	J186 On 21-December-26			jSwap	7.6300	0.0000	0.0137	0.0000	0.00
11/02/2005	J194 On 28-February-08			jSwap	7.6800	0.0000	0.0055	0.0000	0.00
11/02/2005	J201 On 22-December-14			jSwap	8.0900	0.0000	0.0403	0.0000	0.00
11/02/2005	J203 On 15-September-17			jSwap	8.0200	0.0000	0.0425	0.0000	0.00
11/02/2005	JBAR On 16-March-05			jBar	0.0000	0.0000	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
11/02/2005	JFRA On 05-May-05			jFra	7.2100	0.0000	0.0176	0.0000	0.00
11/02/2005	JFRA On 04-August-05			jFra	7.1600	0.0000	0.0175	0.0000	0.00
11/02/2005	JFRA On 03-November-05			jFra	7.2200	0.0000	0.0177	0.0000	0.00
11/02/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	371	0	371	0	0.00
11/02/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	478	0	478	0	0.00
11/02/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	839	0	839	0	0.00
11/02/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1065	0	1065	0	0.00
11/02/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1385	0	1385	0	0.00
11/02/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1471	0	1471	0	0.00
11/02/2005	JN02 On 05-May-05			jNote	7.4500	0.0000	0.1371	0.0000	0.00
11/02/2005	JN02 On 04-August-05			jNote	7.5500	0.0000	0.1389	0.0000	0.00
11/02/2005	JN02 On 03-November-05			jNote	7.6800	0.0000	0.1411	0.0000	0.00
11/02/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	4734	0	4734	0	0.00
11/02/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	5617	0	5617	0	0.00
11/02/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	8443	0	8443	0	0.00
11/02/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	7451	0	7451	0	0.00
11/02/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	11794	0	11794	0	0.00
11/02/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8452	0	8452	0	0.00
11/02/2005	JN05 On 05-May-05			jNote	7.9000	0.0000	0.3254	0.0000	0.00
11/02/2005	JN05 On 04-August-05			jNote	7.9500	0.0000	0.3272	0.0000	0.00
11/02/2005	JN05 On 03-November-05			jNote	8.0200	0.0000	0.3291	0.0000	0.00
11/02/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	8194	0	8194	0	0.00
11/02/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	12523	0	12523	0	0.00
11/02/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	14144	0	14144	0	0.00
11/02/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	16038	0	16038	0	0.00
11/02/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	19103	0	19103	0	0.00
11/02/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	18365	0	18365	0	0.00
11/02/2005	JN10 On 05-May-05			jNote	8.0400	0.0000	0.5513	0.0000	0.00
11/02/2005	JN10 On 04-August-05			jNote	8.0600	0.0000	0.5522	0.0000	0.00
11/02/2005	JN10 On 03-November-05			jNote	8.0900	0.0000	0.5529	0.0000	0.00
11/02/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	16516	0	16516	0	0.00
11/02/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	14116	0	14116	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
11/02/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	24970	0	24970	0	0.00
11/02/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	20590	0	20590	0	0.00
11/02/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	31938	0	31938	0	0.00
11/02/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	25586	0	25586	0	0.00
11/02/2005	JROD On 28-February-05			jRod	7.2100	0.0000	0.0019	0.0000	0.00
11/02/2005	JROD On 31-March-05			jRod	7.3100	0.0000	0.0005	0.0000	0.00
11/02/2005	JROD On 29-April-05			jRod	7.4400	0.0000	0.0002	0.0000	0.00
11/02/2005	JROD On 31-May-05			jRod	7.3700	0.0000	0.0031	0.0000	0.00
11/02/2005	JROD On 30-June-05			jRod	7.4000	0.0000	0.0005	0.0000	0.00
11/02/2005	JROD On 29-July-05			jRod	7.4100	0.0000	0.0004	0.0000	0.00
11/02/2005	JROD On 31-August-05			jRod	7.3400	0.0000	0.0012	0.0000	0.00
11/02/2005	JROD On 30-September-05			jRod	7.3400	0.0000	0.0012	0.0000	0.00
11/02/2005	JROD On 31-October-05			jRod	7.3400	0.0000	0.0011	0.0000	0.00
11/02/2005	JROD On 30-November-05			jRod	7.3100	0.0000	0.0018	0.0000	0.00
11/02/2005	JROD On 30-December-05			jRod	7.3100	0.0000	0.0018	0.0000	0.00
11/02/2005	R152 On 05-May-05			Bond Future	7.0300	0.0000	106.1242	0.0000	0.00
11/02/2005	R152 On 04-August-05			Bond Future	6.8400	0.0000	108.0813	0.0000	0.00
11/02/2005	R152 On 03-November-05			Bond Future	6.7600	0.0000	103.8459	0.0000	0.00
11/02/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	1918	0	1918	0	0.00
11/02/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	2166	0	2166	0	0.00
11/02/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	5674	0	5674	0	0.00
11/02/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	640	0	640	0	0.00
11/02/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1728	0	1728	0	0.00
11/02/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1760	0	1760	0	0.00
11/02/2005	R153 On 05-May-05			Bond Future	7.7200	0.0000	125.1136	0.0000	0.00
11/02/2005	R153 On 04-August-05			Bond Future	7.7400	0.0000	127.4217	0.0000	0.00
11/02/2005	R153 On 03-November-05			Bond Future	7.7900	0.0000	123.0098	0.0000	0.00
11/02/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	12337	0	12337	0	0.00
11/02/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	10921	0	10921	0	0.00
11/02/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	16936	0	16936	0	0.00
11/02/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	16423	0	16423	0	0.00
11/02/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	19185	0	19185	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
11/02/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	21055	0	21055	0	0.00
11/02/2005	R157 On 05-May-05			Bond Future	7.9300	0.0000	140.8808	0.0000	0.00
11/02/2005	R157 On 04-August-05			Bond Future	7.9300	0.0000	140.8808	0.0000	0.00
11/02/2005	R157 On 03-November-05			Bond Future	7.9900	0.0000	139.1072	0.0000	0.00
11/02/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	22538	0	22538	0	0.00
11/02/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	16173	0	16173	0	0.00
11/02/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	31079	0	31079	0	0.00
11/02/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	24714	0	24714	0	0.00
11/02/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	34856	0	34856	0	0.00
11/02/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	33686	0	33686	0	0.00
11/02/2005	R186 On 05-May-05			Bond Future	7.2200	0.0000	139.6723	0.0000	0.00
11/02/2005	R186 On 04-August-05			Bond Future	7.2100	0.0000	136.9441	0.0000	0.00
11/02/2005	R186 On 03-November-05			Bond Future	7.2200	0.0000	139.2836	0.0000	0.00
11/02/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	48464	0	48464	0	0.00
11/02/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	44073	0	44073	0	0.00
11/02/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	70264	0	70264	0	0.00
11/02/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	65355	0	65355	0	0.00
11/02/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	86529	0	86529	0	0.00
11/02/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	82331	0	82331	0	0.00
11/02/2005	R194 On 05-May-05			Bond Future	7.5300	0.0000	108.0591	0.0000	0.00
11/02/2005	R194 On 04-August-05			Bond Future	7.5400	0.0000	110.0526	0.0000	0.00
11/02/2005	R194 On 03-November-05			Bond Future	7.6100	0.0000	106.8640	0.0000	0.00
11/02/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	6617	0	6617	0	0.00
11/02/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	7342	0	7342	0	0.00
11/02/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	9372	0	9372	0	0.00
11/02/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	10249	0	10249	0	0.00
11/02/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	10271	0	10271	0	0.00
11/02/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	12597	0	12597	0	0.00
11/02/2005	R201 On 05-May-05			Bond Future	7.9300	0.0000	108.7747	0.0000	0.00
11/02/2005	R201 On 04-August-05			Bond Future	7.9500	0.0000	106.3649	0.0000	0.00
11/02/2005	R201 On 03-November-05			Bond Future	7.9900	0.0000	108.1739	0.0000	0.00
11/02/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	17385	0	17385	0	0.00

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11/02/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	12792	0	12792	0	0.00
11/02/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	23380	0	23380	0	0.00
11/02/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	20287	0	20287	0	0.00
11/02/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	27071	0	27071	0	0.00
11/02/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	26544	0	26544	0	0.00
11/02/2005	R203 On 05-May-05			Bond Future	7.8900	0.0000	104.0226	0.0000	0.00
11/02/2005	R203 On 04-August-05			Bond Future	7.9100	0.0000	105.9377	0.0000	0.00
11/02/2005	R203 On 03-November-05			Bond Future	7.9400	0.0000	103.5742	0.0000	0.00
11/02/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	22665	0	22665	0	0.00
11/02/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	14210	0	14210	0	0.00
11/02/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	30181	0	30181	0	0.00
11/02/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	23007	0	23007	0	0.00
11/02/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	35150	0	35150	0	0.00
11/02/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	30460	0	30460	0	0.00
14/02/2005	GOVI On 05-May-05			jGovi	220.8400	219.9850	220.8430	219.9850	0.00
14/02/2005	GOVI On 04-August-05			jGovi	224.8800	224.0130	224.8800	224.0130	0.00
14/02/2005	GOVI On 03-November-05			jGovi	228.7300	227.8870	228.7270	227.8870	0.00
14/02/2005	GOVI On 05-May-05	220.00	Call	jGovi	43626	24793	43626	24793	0.00
14/02/2005	GOVI On 05-May-05	220.00	Put	jGovi	35196	24793	35196	24793	0.00
14/02/2005	GOVI On 04-August-05	224.00	Call	jGovi	39800	35992	39800	35992	0.00
14/02/2005	GOVI On 04-August-05	224.00	Put	jGovi	31000	35992	31000	35992	0.00
14/02/2005	GOVI On 03-November-05	228.00	Call	jGovi	46560	42995	46560	42995	0.00
14/02/2005	GOVI On 03-November-05	228.00	Put	jGovi	39290	42995	39290	42995	0.00
14/02/2005	J152 On 28-February-06			jSwap	7.3500	7.3859	0.0022	0.0016	0.00
14/02/2005	J153 On 31-August-10			jSwap	7.8600	7.9299	0.0179	0.0210	0.00
14/02/2005	J157 On 15-September-15			jSwap	7.9900	8.0628	0.0365	0.0420	0.00
14/02/2005	J186 On 21-December-26			jSwap	7.5700	7.6302	0.0072	0.0137	0.00
14/02/2005	J194 On 28-February-08			jSwap	7.6200	7.6765	0.0036	0.0055	0.00
14/02/2005	J201 On 22-December-14			jSwap	8.0100	8.0857	0.0351	0.0403	0.00

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14/02/2005	J203 On 15-September-17			jSwap	7.9400	8.0159	0.0367	0.0425	0.00
14/02/2005	JBAR On 16-March-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
14/02/2005	JFRA On 05-May-05			jFra	7.1600	7.2060	0.0175	0.0176	0.00
14/02/2005	JFRA On 04-August-05			jFra	7.0600	7.1580	0.0173	0.0175	0.00
14/02/2005	JFRA On 03-November-05			jFra	7.1500	7.2150	0.0175	0.0177	0.00
14/02/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	307	371	307	371	0.00
14/02/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	530	371	530	371	0.00
14/02/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	714	839	714	839	0.00
14/02/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1180	839	1180	839	0.00
14/02/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1279	1385	1279	1385	0.00
14/02/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1527	1385	1527	1385	0.00
14/02/2005	JN02 On 05-May-05			jNote	7.3700	7.4520	0.1357	0.1371	0.00
14/02/2005	JN02 On 04-August-05			jNote	7.4700	7.5540	0.1374	0.1389	0.00
14/02/2005	JN02 On 03-November-05			jNote	7.6000	7.6820	0.1397	0.1411	0.00
14/02/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	3890	4734	3890	4734	0.00
14/02/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	6284	4734	6284	4734	0.00
14/02/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	7497	8443	7497	8443	0.00
14/02/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	8067	8443	8067	8443	0.00
14/02/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	10809	11794	10809	11794	0.00
14/02/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8934	11794	8934	11794	0.00
14/02/2005	JN05 On 05-May-05			jNote	7.8200	7.8950	0.3229	0.3254	0.00
14/02/2005	JN05 On 04-August-05			jNote	7.8800	7.9540	0.3247	0.3272	0.00
14/02/2005	JN05 On 03-November-05			jNote	7.9400	8.0180	0.3267	0.3291	0.00
14/02/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	6684	8194	6684	8194	0.00
14/02/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	14034	8194	14034	8194	0.00
14/02/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	12443	14144	12443	14144	0.00
14/02/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	17431	14144	17431	14144	0.00
14/02/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	17304	19103	17304	19103	0.00
14/02/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	19609	19103	19609	19103	0.00
14/02/2005	JN10 On 05-May-05			jNote	7.9500	8.0350	0.5476	0.5513	0.00

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14/02/2005	JN10 On 04-August-05			jNote	7.9800	8.0640	0.5484	0.5522	0.00
14/02/2005	JN10 On 03-November-05			jNote	8.0100	8.0930	0.5491	0.5529	0.00
14/02/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	13379	16516	13379	16516	0.00
14/02/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	16617	16516	16617	16516	0.00
14/02/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	21799	24970	21799	24970	0.00
14/02/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	23106	24970	23106	24970	0.00
14/02/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	28635	31938	28635	31938	0.00
14/02/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	27951	31938	27951	31938	0.00
14/02/2005	JROD On 28-February-05			jRod	7.2100	7.2140	0.0019	0.0019	0.00
14/02/2005	JROD On 31-March-05			jRod	7.3000	7.3080	0.0005	0.0005	0.00
14/02/2005	JROD On 29-April-05			jRod	7.4300	7.4370	0.0002	0.0002	0.00
14/02/2005	JROD On 31-May-05			jRod	7.3800	7.3720	0.0031	0.0031	0.00
14/02/2005	JROD On 30-June-05			jRod	7.4200	7.4030	0.0004	0.0005	0.00
14/02/2005	JROD On 29-July-05			jRod	7.4500	7.4120	0.0003	0.0004	0.00
14/02/2005	JROD On 31-August-05			jRod	7.3700	7.3390	0.0009	0.0012	0.00
14/02/2005	JROD On 30-September-05			jRod	7.3800	7.3410	0.0009	0.0012	0.00
14/02/2005	JROD On 31-October-05			jRod	7.4000	7.3440	0.0008	0.0011	0.00
14/02/2005	JROD On 30-November-05			jRod	7.3500	7.3090	0.0014	0.0018	0.00
14/02/2005	JROD On 30-December-05			jRod	7.3600	7.3090	0.0013	0.0018	0.00
14/02/2005	R152 On 05-May-05			Bond Future	6.9600	7.0310	106.1794	106.1242	0.00
14/02/2005	R152 On 04-August-05			Bond Future	6.7400	6.8360	108.1328	108.0813	0.00
14/02/2005	R152 On 03-November-05			Bond Future	6.6600	6.7600	103.8781	103.8459	0.00
14/02/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2132	1918	2132	1918	0.00
14/02/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1829	1918	1829	1918	0.00
14/02/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6062	5674	6062	5674	0.00
14/02/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	514	5674	514	5674	0.00
14/02/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1859	1728	1859	1728	0.00
14/02/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1568	1728	1568	1728	0.00
14/02/2005	R153 On 05-May-05			Bond Future	7.6500	7.7210	125.4808	125.1136	0.00
14/02/2005	R153 On 04-August-05			Bond Future	7.6600	7.7390	127.7865	127.4217	0.00
14/02/2005	R153 On 03-November-05			Bond Future	7.7100	7.7920	123.3574	123.0098	0.00
14/02/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	14013	12337	14013	12337	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	8925	12337	8925	12337	0.00
14/02/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	18503	16936	18503	16936	0.00
14/02/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	14341	16936	14341	16936	0.00
14/02/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	20529	19185	20529	19185	0.00
14/02/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	18923	19185	18923	19185	0.00
14/02/2005	R157 On 05-May-05			Bond Future	7.8400	7.9270	141.6182	140.8808	0.00
14/02/2005	R157 On 04-August-05			Bond Future	7.8400	7.9270	141.6182	140.8808	0.00
14/02/2005	R157 On 03-November-05			Bond Future	7.9000	7.9860	139.8288	139.1072	0.00
14/02/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	26370	22538	26370	22538	0.00
14/02/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	12631	22538	12631	22538	0.00
14/02/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	34760	31079	34760	31079	0.00
14/02/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	21021	31079	21021	31079	0.00
14/02/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	38245	34856	38245	34856	0.00
14/02/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	29861	34856	29861	34856	0.00
14/02/2005	R186 On 05-May-05			Bond Future	7.1400	7.2180	140.7378	139.6723	0.00
14/02/2005	R186 On 04-August-05			Bond Future	7.1400	7.2140	138.0170	136.9441	0.00
14/02/2005	R186 On 03-November-05			Bond Future	7.1400	7.2190	140.3486	139.2836	0.00
14/02/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	52608	48464	52608	48464	0.00
14/02/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	37562	48464	37562	48464	0.00
14/02/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	74224	70264	74224	70264	0.00
14/02/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	58587	70264	58587	70264	0.00
14/02/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	90202	86529	90202	86529	0.00
14/02/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	75355	86529	75355	86529	0.00
14/02/2005	R194 On 05-May-05			Bond Future	7.4500	7.5280	108.2585	108.0591	0.00
14/02/2005	R194 On 04-August-05			Bond Future	7.4500	7.5370	110.2495	110.0526	0.00
14/02/2005	R194 On 03-November-05			Bond Future	7.5200	7.6080	107.0448	106.8640	0.00
14/02/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	7423	6617	7423	6617	0.00
14/02/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	6154	6617	6154	6617	0.00
14/02/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	10157	9372	10157	9372	0.00
14/02/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	9066	9372	9066	9372	0.00
14/02/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	10936	10271	10936	10271	0.00
14/02/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	11454	10271	11454	10271	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2005	R201 On 05-May-05			Bond Future	7.8500	7.9330	109.3473	108.7747	0.00
14/02/2005	R201 On 04-August-05			Bond Future	7.8700	7.9540	106.9395	106.3649	0.00
14/02/2005	R201 On 03-November-05			Bond Future	7.9100	7.9920	108.7426	108.1739	0.00
14/02/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	20326	17385	20326	17385	0.00
14/02/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	10007	17385	10007	17385	0.00
14/02/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	26138	23380	26138	23380	0.00
14/02/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	17300	23380	17300	23380	0.00
14/02/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	29680	27071	29680	27071	0.00
14/02/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	23466	27071	23466	27071	0.00
14/02/2005	R203 On 05-May-05			Bond Future	7.8100	7.8930	104.6770	104.0226	0.00
14/02/2005	R203 On 04-August-05			Bond Future	7.8200	7.9080	106.6066	105.9377	0.00
14/02/2005	R203 On 03-November-05			Bond Future	7.8500	7.9390	104.2325	103.5742	0.00
14/02/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	26186	22665	26186	22665	0.00
14/02/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	11186	22665	11186	22665	0.00
14/02/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	33575	30181	33575	30181	0.00
14/02/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	19712	30181	19712	30181	0.00
14/02/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	38316	35150	38316	35150	0.00
14/02/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	27044	35150	27044	35150	0.00
15/02/2005	GOVI On 05-May-05			jGovi	221.4100	220.8430	221.4060	220.8430	0.00
15/02/2005	GOVI On 04-August-05			jGovi	225.4400	224.8800	225.4440	224.8800	0.00
15/02/2005	GOVI On 03-November-05			jGovi	229.2700	228.7270	229.2730	228.7270	0.00
15/02/2005	GOVI On 05-May-05	220.00	Call	jGovi	46166	43626	46166	43626	0.00
15/02/2005	GOVI On 05-May-05	220.00	Put	jGovi	32106	43626	32106	43626	0.00
15/02/2005	GOVI On 04-August-05	224.00	Call	jGovi	43261	39800	43261	39800	0.00
15/02/2005	GOVI On 04-August-05	224.00	Put	jGovi	28821	39800	28821	39800	0.00
15/02/2005	GOVI On 03-November-05	228.00	Call	jGovi	49944	46560	49944	46560	0.00
15/02/2005	GOVI On 03-November-05	228.00	Put	jGovi	37214	46560	37214	46560	0.00
15/02/2005	J152 On 28-February-06			jSwap	7.3200	7.3482	0.0026	0.0022	0.00
15/02/2005	J153 On 31-August-10			jSwap	7.7600	7.8647	0.0127	0.0179	0.00
15/02/2005	J157 On 15-September-15			jSwap	7.8700	7.9865	0.0280	0.0365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2005	J186 On 21-December-26			jSwap	7.4400	7.5680	0.0065	0.0072	0.00
15/02/2005	J194 On 28-February-08			jSwap	7.5300	7.6153	0.0010	0.0036	0.00
15/02/2005	J201 On 22-December-14			jSwap	7.8900	8.0085	0.0270	0.0351	0.00
15/02/2005	J203 On 15-September-17			jSwap	7.8200	7.9434	0.0270	0.0367	0.00
15/02/2005	JBAR On 16-March-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
15/02/2005	JFRA On 05-May-05			jFra	7.1400	7.1590	0.0175	0.0175	0.00
15/02/2005	JFRA On 04-August-05			jFra	7.0000	7.0600	0.0172	0.0173	0.00
15/02/2005	JFRA On 03-November-05			jFra	7.0800	7.1490	0.0173	0.0175	0.00
15/02/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	281	307	281	307	0.00
15/02/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	553	307	553	307	0.00
15/02/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	637	714	637	714	0.00
15/02/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1254	714	1254	714	0.00
15/02/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1184	1279	1184	1279	0.00
15/02/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1603	1279	1603	1279	0.00
15/02/2005	JN02 On 05-May-05			jNote	7.3000	7.3700	0.1346	0.1357	0.00
15/02/2005	JN02 On 04-August-05			jNote	7.3900	7.4690	0.1360	0.1374	0.00
15/02/2005	JN02 On 03-November-05			jNote	7.5000	7.6020	0.1379	0.1397	0.00
15/02/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	3332	3890	3332	3890	0.00
15/02/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	6944	3890	6944	3890	0.00
15/02/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	6701	7497	6701	7497	0.00
15/02/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	8800	7497	8800	7497	0.00
15/02/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	9742	10809	9742	10809	0.00
15/02/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9797	10809	9797	10809	0.00
15/02/2005	JN05 On 05-May-05			jNote	7.7000	7.8220	0.3187	0.3229	0.00
15/02/2005	JN05 On 04-August-05			jNote	7.7500	7.8790	0.3203	0.3247	0.00
15/02/2005	JN05 On 03-November-05			jNote	7.8100	7.9440	0.3222	0.3267	0.00
15/02/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	4888	6684	4888	6684	0.00
15/02/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	17307	6684	17307	6684	0.00
15/02/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	10198	12443	10198	12443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	20531	12443	20531	12443	0.00
15/02/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	14779	17304	14779	17304	0.00
15/02/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	22576	17304	22576	17304	0.00
15/02/2005	JN10 On 05-May-05			jNote	7.8300	7.9530	0.5420	0.5476	0.00
15/02/2005	JN10 On 04-August-05			jNote	7.8500	7.9810	0.5426	0.5484	0.00
15/02/2005	JN10 On 03-November-05			jNote	7.8800	8.0100	0.5433	0.5491	0.00
15/02/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	9799	13379	9799	13379	0.00
15/02/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	21497	13379	21497	13379	0.00
15/02/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	17815	21799	17815	21799	0.00
15/02/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	27904	21799	27904	21799	0.00
15/02/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	24476	28635	24476	28635	0.00
15/02/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	32750	28635	32750	28635	0.00
15/02/2005	JROD On 28-February-05			jRod	7.2100	7.2100	0.0019	0.0019	0.00
15/02/2005	JROD On 31-March-05			jRod	7.3000	7.3000	0.0005	0.0005	0.00
15/02/2005	JROD On 29-April-05			jRod	7.4300	7.4310	0.0002	0.0002	0.00
15/02/2005	JROD On 31-May-05			jRod	7.3800	7.3770	0.0031	0.0031	0.00
15/02/2005	JROD On 30-June-05			jRod	7.4200	7.4210	0.0004	0.0004	0.00
15/02/2005	JROD On 29-July-05			jRod	7.4500	7.4450	0.0002	0.0003	0.00
15/02/2005	JROD On 31-August-05			jRod	7.3800	7.3720	0.0009	0.0009	0.00
15/02/2005	JROD On 30-September-05			jRod	7.3900	7.3830	0.0008	0.0009	0.00
15/02/2005	JROD On 31-October-05			jRod	7.4000	7.3960	0.0007	0.0008	0.00
15/02/2005	JROD On 30-November-05			jRod	7.3600	7.3540	0.0014	0.0014	0.00
15/02/2005	JROD On 30-December-05			jRod	7.3600	7.3610	0.0013	0.0013	0.00
15/02/2005	R152 On 05-May-05			Bond Future	6.9200	6.9620	106.2114	106.1794	0.00
15/02/2005	R152 On 04-August-05			Bond Future	6.6900	6.7430	108.1605	108.1328	0.00
15/02/2005	R152 On 03-November-05			Bond Future	6.6100	6.6570	103.8934	103.8781	0.00
15/02/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2275	2132	2275	2132	0.00
15/02/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1651	2132	1651	2132	0.00
15/02/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6277	6062	6277	6062	0.00
15/02/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	451	6062	451	6062	0.00
15/02/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1923	1859	1923	1859	0.00
15/02/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1480	1859	1480	1859	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2005	R153 On 05-May-05			Bond Future	7.5500	7.6460	125.9725	125.4808	0.00
15/02/2005	R153 On 04-August-05			Bond Future	7.5600	7.6610	128.2845	127.7865	0.00
15/02/2005	R153 On 03-November-05			Bond Future	7.6000	7.7140	123.8498	123.3574	0.00
15/02/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	16926	14013	16926	14013	0.00
15/02/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	6922	14013	6922	14013	0.00
15/02/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	21288	18503	21288	18503	0.00
15/02/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	12146	18503	12146	18503	0.00
15/02/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	23146	20529	23146	20529	0.00
15/02/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	16616	20529	16616	20529	0.00
15/02/2005	R157 On 05-May-05			Bond Future	7.7500	7.8430	142.4852	141.6182	0.00
15/02/2005	R157 On 04-August-05			Bond Future	7.7500	7.8430	142.4852	141.6182	0.00
15/02/2005	R157 On 03-November-05			Bond Future	7.8000	7.9000	140.7082	139.8288	0.00
15/02/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	32005	26370	32005	26370	0.00
15/02/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	9595	26370	9595	26370	0.00
15/02/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	40084	34760	40084	34760	0.00
15/02/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	17674	34760	17674	34760	0.00
15/02/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	43288	38245	43288	38245	0.00
15/02/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	26109	38245	26109	38245	0.00
15/02/2005	R186 On 05-May-05			Bond Future	7.0400	7.1410	142.1690	140.7378	0.00
15/02/2005	R186 On 04-August-05			Bond Future	7.0300	7.1360	139.4817	138.0170	0.00
15/02/2005	R186 On 03-November-05			Bond Future	7.0400	7.1410	141.8023	140.3486	0.00
15/02/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	60737	52608	60737	52608	0.00
15/02/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	31380	52608	31380	52608	0.00
15/02/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	82354	74224	82354	74224	0.00
15/02/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	52069	74224	52069	74224	0.00
15/02/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	98173	90202	98173	90202	0.00
15/02/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	68789	90202	68789	90202	0.00
15/02/2005	R194 On 05-May-05			Bond Future	7.3600	7.4510	108.5000	108.2585	0.00
15/02/2005	R194 On 04-August-05			Bond Future	7.3500	7.4540	110.4897	110.2495	0.00
15/02/2005	R194 On 03-November-05			Bond Future	7.4200	7.5240	107.2758	107.0448	0.00
15/02/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	8689	7423	8689	7423	0.00
15/02/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	5005	7423	5005	7423	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	11366	10157	11366	10157	0.00
15/02/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	7873	10157	7873	10157	0.00
15/02/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	12027	10936	12027	10936	0.00
15/02/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	10235	10936	10235	10936	0.00
15/02/2005	R201 On 05-May-05			Bond Future	7.7500	7.8500	110.0705	109.3473	0.00
15/02/2005	R201 On 04-August-05			Bond Future	7.7600	7.8690	107.6685	106.9395	0.00
15/02/2005	R201 On 03-November-05			Bond Future	7.8000	7.9060	109.4758	108.7426	0.00
15/02/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	24991	20326	24991	20326	0.00
15/02/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	7440	20326	7440	20326	0.00
15/02/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	30499	26138	30499	26138	0.00
15/02/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	14370	26138	14370	26138	0.00
15/02/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	33857	29680	33857	29680	0.00
15/02/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	20311	29680	20311	29680	0.00
15/02/2005	R203 On 05-May-05			Bond Future	7.7100	7.8110	105.4665	104.6770	0.00
15/02/2005	R203 On 04-August-05			Bond Future	7.7200	7.8230	107.4010	106.6066	0.00
15/02/2005	R203 On 03-November-05			Bond Future	7.7500	7.8540	105.0300	104.2325	0.00
15/02/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	31422	26186	31422	26186	0.00
15/02/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	8527	26186	8527	26186	0.00
15/02/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	38498	33575	38498	33575	0.00
15/02/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	16691	33575	16691	33575	0.00
15/02/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	42969	38316	42969	38316	0.00
15/02/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	23722	38316	23722	38316	0.00
16/02/2005	GOVI On 05-May-05			jGovi	220.9900	221.4060	220.9900	221.4060	0.00
16/02/2005	GOVI On 04-August-05			jGovi	225.0300	225.4440	225.0260	225.4440	0.00
16/02/2005	GOVI On 03-November-05			jGovi	228.8700	229.2730	228.8660	229.2730	0.00
16/02/2005	GOVI On 05-May-05	220.00	Call	jGovi	44972	46166	44972	46166	0.00
16/02/2005	GOVI On 05-May-05	220.00	Put	jGovi	35072	46166	35072	46166	0.00
16/02/2005	GOVI On 04-August-05	224.00	Call	jGovi	40913	43261	40913	43261	0.00
16/02/2005	GOVI On 04-August-05	224.00	Put	jGovi	30653	43261	30653	43261	0.00
16/02/2005	GOVI On 03-November-05	228.00	Call	jGovi	47728	49944	47728	49944	0.00
16/02/2005	GOVI On 03-November-05	228.00	Put	jGovi	39068	49944	39068	49944	0.00
16/02/2005	J152 On 28-February-06			jSwap	7.3100	7.3199	0.0027	0.0026	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2005	J153 On 31-August-10			jSwap	7.7600	7.7584	0.0125	0.0127	0.00
16/02/2005	J157 On 15-September-15			jSwap	7.9100	7.8712	0.0311	0.0280	0.00
16/02/2005	J186 On 21-December-26			jSwap	7.5200	7.4394	0.0025	0.0065	0.00
16/02/2005	J194 On 28-February-08			jSwap	7.5200	7.5330	0.0006	0.0010	0.00
16/02/2005	J201 On 22-December-14			jSwap	7.9200	7.8890	0.0291	0.0270	0.00
16/02/2005	J203 On 15-September-17			jSwap	7.8700	7.8242	0.0311	0.0270	0.00
16/02/2005	JBAR On 16-March-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
16/02/2005	JFRA On 05-May-05			jFra	7.1300	7.1390	0.0175	0.0175	0.00
16/02/2005	JFRA On 04-August-05			jFra	6.9900	6.9980	0.0171	0.0172	0.00
16/02/2005	JFRA On 03-November-05			jFra	7.0700	7.0790	0.0173	0.0173	0.00
16/02/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	268	281	268	281	0.00
16/02/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	559	281	559	281	0.00
16/02/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	614	637	614	637	0.00
16/02/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1263	637	1263	637	0.00
16/02/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1166	1184	1166	1184	0.00
16/02/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1604	1184	1604	1184	0.00
16/02/2005	JN02 On 05-May-05			jNote	7.2900	7.3040	0.1344	0.1346	0.00
16/02/2005	JN02 On 04-August-05			jNote	7.3700	7.3860	0.1357	0.1360	0.00
16/02/2005	JN02 On 03-November-05			jNote	7.4800	7.4970	0.1376	0.1379	0.00
16/02/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	3184	3332	3184	3332	0.00
16/02/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	7054	3332	7054	3332	0.00
16/02/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	6486	6701	6486	6701	0.00
16/02/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	8935	6701	8935	6701	0.00
16/02/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	9511	9742	9511	9742	0.00
16/02/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9916	9742	9916	9742	0.00
16/02/2005	JN05 On 05-May-05			jNote	7.6900	7.7000	0.3185	0.3187	0.00
16/02/2005	JN05 On 04-August-05			jNote	7.7500	7.7500	0.3203	0.3203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2005	JN05 On 03-November-05			jNote	7.8100	7.8110	0.3223	0.3222	0.00
16/02/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	4712	4888	4712	4888	0.00
16/02/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	17425	4888	17425	4888	0.00
16/02/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	10060	10198	10060	10198	0.00
16/02/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	20521	10198	20521	10198	0.00
16/02/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	14693	14779	14693	14779	0.00
16/02/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	22492	14779	22492	14779	0.00
16/02/2005	JN10 On 05-May-05			jNote	7.8700	7.8310	0.5443	0.5420	0.00
16/02/2005	JN10 On 04-August-05			jNote	7.9000	7.8540	0.5453	0.5426	0.00
16/02/2005	JN10 On 03-November-05			jNote	7.9300	7.8800	0.5464	0.5433	0.00
16/02/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	10686	9799	10686	9799	0.00
16/02/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	19820	9799	19820	9799	0.00
16/02/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	19037	17815	19037	17815	0.00
16/02/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	26151	17815	26151	17815	0.00
16/02/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	26051	24476	26051	24476	0.00
16/02/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	30806	24476	30806	24476	0.00
16/02/2005	JROD On 28-February-05			jRod	7.2100	7.2090	0.0019	0.0019	0.00
16/02/2005	JROD On 31-March-05			jRod	7.3000	7.3030	0.0005	0.0005	0.00
16/02/2005	JROD On 29-April-05			jRod	7.4300	7.4310	0.0002	0.0002	0.00
16/02/2005	JROD On 31-May-05			jRod	7.3700	7.3750	0.0031	0.0031	0.00
16/02/2005	JROD On 30-June-05			jRod	7.4100	7.4210	0.0004	0.0004	0.00
16/02/2005	JROD On 29-July-05			jRod	7.4300	7.4500	0.0003	0.0002	0.00
16/02/2005	JROD On 31-August-05			jRod	7.3600	7.3780	0.0010	0.0009	0.00
16/02/2005	JROD On 30-September-05			jRod	7.3600	7.3900	0.0010	0.0008	0.00
16/02/2005	JROD On 31-October-05			jRod	7.3700	7.4010	0.0009	0.0007	0.00
16/02/2005	JROD On 30-November-05			jRod	7.3300	7.3560	0.0016	0.0014	0.00
16/02/2005	JROD On 30-December-05			jRod	7.3300	7.3610	0.0016	0.0013	0.00
16/02/2005	R152 On 05-May-05			Bond Future	6.9400	6.9220	106.1970	106.2114	0.00
16/02/2005	R152 On 04-August-05			Bond Future	6.7100	6.6930	108.1488	108.1605	0.00
16/02/2005	R152 On 03-November-05			Bond Future	6.6200	6.6080	103.8903	103.8934	0.00
16/02/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2178	2275	2178	2275	0.00
16/02/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1698	2275	1698	2275	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6173	6277	6173	6277	0.00
16/02/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	464	6277	464	6277	0.00
16/02/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1900	1923	1900	1923	0.00
16/02/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1488	1923	1488	1923	0.00
16/02/2005	R153 On 05-May-05			Bond Future	7.5600	7.5460	125.9232	125.9725	0.00
16/02/2005	R153 On 04-August-05			Bond Future	7.5700	7.5550	128.2374	128.2845	0.00
16/02/2005	R153 On 03-November-05			Bond Future	7.6100	7.6040	123.8094	123.8498	0.00
16/02/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	16539	16926	16539	16926	0.00
16/02/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	7028	16926	7028	16926	0.00
16/02/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	20952	21288	20952	21288	0.00
16/02/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	12281	21288	12281	21288	0.00
16/02/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	22878	23146	22878	23146	0.00
16/02/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	16753	23146	16753	23146	0.00
16/02/2005	R157 On 05-May-05			Bond Future	7.7900	7.7450	142.0773	142.4852	0.00
16/02/2005	R157 On 04-August-05			Bond Future	7.7900	7.7450	142.0773	142.4852	0.00
16/02/2005	R157 On 03-November-05			Bond Future	7.8400	7.7960	140.3014	140.7082	0.00
16/02/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	29179	32005	29179	32005	0.00
16/02/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	10849	32005	10849	32005	0.00
16/02/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	37505	40084	37505	40084	0.00
16/02/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	19175	40084	19175	40084	0.00
16/02/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	40951	43288	40951	43288	0.00
16/02/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	27840	43288	27840	43288	0.00
16/02/2005	R186 On 05-May-05			Bond Future	7.1400	7.0390	140.8075	142.1690	0.00
16/02/2005	R186 On 04-August-05			Bond Future	7.1300	7.0310	138.0862	139.4817	0.00
16/02/2005	R186 On 03-November-05			Bond Future	7.1400	7.0360	140.4173	141.8023	0.00
16/02/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	52817	60737	52817	60737	0.00
16/02/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	37075	60737	37075	60737	0.00
16/02/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	74794	82354	74794	82354	0.00
16/02/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	58465	82354	58465	82354	0.00
16/02/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	90945	98173	90945	98173	0.00
16/02/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	75411	98173	75411	98173	0.00
16/02/2005	R194 On 05-May-05			Bond Future	7.3600	7.3580	108.4843	108.5000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2005	R194 On 04-August-05			Bond Future	7.3600	7.3530	110.4801	110.4897	0.00
16/02/2005	R194 On 03-November-05			Bond Future	7.4200	7.4170	107.2736	107.2758	0.00
16/02/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	8546	8689	8546	8689	0.00
16/02/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	5018	8689	5018	8689	0.00
16/02/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	11273	11366	11273	11366	0.00
16/02/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	7875	11366	7875	11366	0.00
16/02/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	11973	12027	11973	12027	0.00
16/02/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	10202	12027	10202	12027	0.00
16/02/2005	R201 On 05-May-05			Bond Future	7.7900	7.7460	109.7498	110.0705	0.00
16/02/2005	R201 On 04-August-05			Bond Future	7.8100	7.7620	107.3475	107.6685	0.00
16/02/2005	R201 On 03-November-05			Bond Future	7.8400	7.7960	109.1550	109.4758	0.00
16/02/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	22763	24991	22763	24991	0.00
16/02/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	8419	24991	8419	24991	0.00
16/02/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	28502	30499	28502	30499	0.00
16/02/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	15584	30499	15584	30499	0.00
16/02/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	31968	33857	31968	33857	0.00
16/02/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	21630	33857	21630	33857	0.00
16/02/2005	R203 On 05-May-05			Bond Future	7.7900	7.7130	104.8857	105.4665	0.00
16/02/2005	R203 On 04-August-05			Bond Future	7.8000	7.7230	106.8203	107.4010	0.00
16/02/2005	R203 On 03-November-05			Bond Future	7.8300	7.7520	104.4428	105.0300	0.00
16/02/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	27537	31422	27537	31422	0.00
16/02/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	10451	31422	10451	31422	0.00
16/02/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	35015	38498	35015	38498	0.00
16/02/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	19016	38498	19016	38498	0.00
16/02/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	39708	42969	39708	42969	0.00
16/02/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	26333	42969	26333	42969	0.00
17/02/2005	GOVI On 05-May-05			jGovi	220.3700	220.9900	220.3670	220.9900	0.00
17/02/2005	GOVI On 04-August-05			jGovi	224.3800	225.0260	224.3830	225.0260	0.00
17/02/2005	GOVI On 03-November-05			jGovi	228.2100	228.8660	228.2080	228.8660	0.00
17/02/2005	GOVI On 05-May-05	220.00	Call	jGovi	41881	44972	41881	44972	0.00
17/02/2005	GOVI On 05-May-05	220.00	Put	jGovi	38211	44972	38211	44972	0.00
17/02/2005	GOVI On 04-August-05	224.00	Call	jGovi	37443	40913	37443	40913	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2005	GOVI On 04-August-05	224.00	Put	jGovi	33613	40913	33613	40913	0.00
17/02/2005	GOVI On 03-November-05	228.00	Call	jGovi	44316	47728	44316	47728	0.00
17/02/2005	GOVI On 03-November-05	228.00	Put	jGovi	42236	47728	42236	47728	0.00
17/02/2005	J152 On 28-February-06			jSwap	7.3200	7.3137	0.0026	0.0027	0.00
17/02/2005	J153 On 31-August-10			jSwap	7.8000	7.7552	0.0145	0.0125	0.00
17/02/2005	J157 On 15-September-15			jSwap	7.9700	7.9126	0.0355	0.0311	0.00
17/02/2005	J186 On 21-December-26			jSwap	7.5900	7.5238	0.0094	0.0025	0.00
17/02/2005	J194 On 28-February-08			jSwap	7.5500	7.5184	0.0015	0.0006	0.00
17/02/2005	J201 On 22-December-14			jSwap	7.9800	7.9190	0.0332	0.0291	0.00
17/02/2005	J203 On 15-September-17			jSwap	7.9400	7.8731	0.0363	0.0311	0.00
17/02/2005	JBAR On 16-March-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
17/02/2005	JFRA On 05-May-05			jFra	7.1700	7.1310	0.0175	0.0175	0.00
17/02/2005	JFRA On 04-August-05			jFra	6.9900	6.9850	0.0171	0.0171	0.00
17/02/2005	JFRA On 03-November-05			jFra	7.0700	7.0710	0.0173	0.0173	0.00
17/02/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	299	268	299	268	0.00
17/02/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	502	268	502	268	0.00
17/02/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	614	614	614	614	0.00
17/02/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1243	614	1243	614	0.00
17/02/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1156	1166	1156	1166	0.00
17/02/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1597	1166	1597	1166	0.00
17/02/2005	JN02 On 05-May-05			jNote	7.3200	7.2900	0.1348	0.1344	0.00
17/02/2005	JN02 On 04-August-05			jNote	7.4000	7.3670	0.1363	0.1357	0.00
17/02/2005	JN02 On 03-November-05			jNote	7.5200	7.4780	0.1383	0.1376	0.00
17/02/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	3360	3184	3360	3184	0.00
17/02/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	6694	3184	6694	3184	0.00
17/02/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	6774	6486	6774	6486	0.00
17/02/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	8578	6486	8578	6486	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	9880	9511	9880	9511	0.00
17/02/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9549	9511	9549	9511	0.00
17/02/2005	JN05 On 05-May-05			jNote	7.7400	7.6930	0.3201	0.3185	0.00
17/02/2005	JN05 On 04-August-05			jNote	7.7900	7.7470	0.3219	0.3203	0.00
17/02/2005	JN05 On 03-November-05			jNote	7.8600	7.8110	0.3239	0.3223	0.00
17/02/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	5288	4712	5288	4712	0.00
17/02/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	16086	4712	16086	4712	0.00
17/02/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	10825	10060	10825	10060	0.00
17/02/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	19376	10060	19376	10060	0.00
17/02/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	15615	14693	15615	14693	0.00
17/02/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	21386	14693	21386	14693	0.00
17/02/2005	JN10 On 05-May-05			jNote	7.9300	7.8680	0.5475	0.5443	0.00
17/02/2005	JN10 On 04-August-05			jNote	7.9600	7.8970	0.5486	0.5453	0.00
17/02/2005	JN10 On 03-November-05			jNote	8.0000	7.9310	0.5497	0.5464	0.00
17/02/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	12557	10686	12557	10686	0.00
17/02/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	17252	10686	17252	10686	0.00
17/02/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	21176	19037	21176	19037	0.00
17/02/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	23726	19037	23726	19037	0.00
17/02/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	28400	26051	28400	26051	0.00
17/02/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	28471	26051	28471	26051	0.00
17/02/2005	JROD On 28-February-05			jRod	7.2100	7.2080	0.0020	0.0019	0.00
17/02/2005	JROD On 31-March-05			jRod	7.3100	7.3000	0.0005	0.0005	0.00
17/02/2005	JROD On 29-April-05			jRod	7.4300	7.4290	0.0002	0.0002	0.00
17/02/2005	JROD On 31-May-05			jRod	7.3700	7.3720	0.0031	0.0031	0.00
17/02/2005	JROD On 30-June-05			jRod	7.4000	7.4120	0.0005	0.0004	0.00
17/02/2005	JROD On 29-July-05			jRod	7.4100	7.4310	0.0004	0.0003	0.00
17/02/2005	JROD On 31-August-05			jRod	7.3400	7.3580	0.0012	0.0010	0.00
17/02/2005	JROD On 30-September-05			jRod	7.3500	7.3640	0.0011	0.0010	0.00
17/02/2005	JROD On 31-October-05			jRod	7.3500	7.3710	0.0011	0.0009	0.00
17/02/2005	JROD On 30-November-05			jRod	7.3200	7.3300	0.0018	0.0016	0.00
17/02/2005	JROD On 30-December-05			jRod	7.3200	7.3330	0.0017	0.0016	0.00
17/02/2005	R152 On 05-May-05			Bond Future	6.9400	6.9400	106.1962	106.1970	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2005	R152 On 04-August-05			Bond Future	6.7200	6.7140	108.1438	108.1488	0.00
17/02/2005	R152 On 03-November-05			Bond Future	6.6400	6.6180	103.8837	103.8903	0.00
17/02/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2150	2178	2150	2178	0.00
17/02/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1678	2178	1678	2178	0.00
17/02/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6119	6173	6119	6173	0.00
17/02/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	460	6173	460	6173	0.00
17/02/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1858	1900	1858	1900	0.00
17/02/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1511	1900	1511	1900	0.00
17/02/2005	R153 On 05-May-05			Bond Future	7.6000	7.5560	125.7165	125.9232	0.00
17/02/2005	R153 On 04-August-05			Bond Future	7.6100	7.5650	128.0211	128.2374	0.00
17/02/2005	R153 On 03-November-05			Bond Future	7.6600	7.6130	123.5899	123.8094	0.00
17/02/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	15224	16539	15224	16539	0.00
17/02/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	7779	16539	7779	16539	0.00
17/02/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	19711	20952	19711	20952	0.00
17/02/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	13203	20952	13203	20952	0.00
17/02/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	21715	22878	21715	22878	0.00
17/02/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	17785	22878	17785	22878	0.00
17/02/2005	R157 On 05-May-05			Bond Future	7.8600	7.7910	141.4861	142.0773	0.00
17/02/2005	R157 On 04-August-05			Bond Future	7.8600	7.7910	141.4861	142.0773	0.00
17/02/2005	R157 On 03-November-05			Bond Future	7.9200	7.8440	139.6857	140.3014	0.00
17/02/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	25444	29179	25444	29179	0.00
17/02/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	13026	29179	13026	29179	0.00
17/02/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	34095	37505	34095	37505	0.00
17/02/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	21677	37505	21677	37505	0.00
17/02/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	37711	40951	37711	40951	0.00
17/02/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	30757	40951	30757	40951	0.00
17/02/2005	R186 On 05-May-05			Bond Future	7.2200	7.1360	139.6723	140.8075	0.00
17/02/2005	R186 On 04-August-05			Bond Future	7.2200	7.1310	136.9304	138.0862	0.00
17/02/2005	R186 On 03-November-05			Bond Future	7.2200	7.1360	139.2294	140.4173	0.00
17/02/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	46282	52817	46282	52817	0.00
17/02/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	41891	52817	41891	52817	0.00
17/02/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	68283	74794	68283	74794	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	63511	74794	63511	74794	0.00
17/02/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	84341	90945	84341	90945	0.00
17/02/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	80687	90945	80687	90945	0.00
17/02/2005	R194 On 05-May-05			Bond Future	7.3900	7.3640	108.4142	108.4843	0.00
17/02/2005	R194 On 04-August-05			Bond Future	7.3900	7.3570	110.4040	110.4801	0.00
17/02/2005	R194 On 03-November-05			Bond Future	7.4600	7.4180	107.1937	107.2736	0.00
17/02/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	8108	8546	8108	8546	0.00
17/02/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	5281	8546	5281	8546	0.00
17/02/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	10838	11273	10838	11273	0.00
17/02/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	8201	11273	8201	11273	0.00
17/02/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	11561	11973	11561	11973	0.00
17/02/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	10589	11973	10589	11973	0.00
17/02/2005	R201 On 05-May-05			Bond Future	7.8600	7.7920	109.2850	109.7498	0.00
17/02/2005	R201 On 04-August-05			Bond Future	7.8800	7.8090	106.8717	107.3475	0.00
17/02/2005	R201 On 03-November-05			Bond Future	7.9200	7.8440	108.6630	109.1550	0.00
17/02/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	19852	22763	19852	22763	0.00
17/02/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	10156	22763	10156	22763	0.00
17/02/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	25848	28502	25848	28502	0.00
17/02/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	17688	28502	17688	28502	0.00
17/02/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	29409	31968	29409	31968	0.00
17/02/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	23991	31968	23991	31968	0.00
17/02/2005	R203 On 05-May-05			Bond Future	7.8500	7.7850	104.3571	104.8857	0.00
17/02/2005	R203 On 04-August-05			Bond Future	7.8700	7.7960	106.2675	106.8203	0.00
17/02/2005	R203 On 03-November-05			Bond Future	7.9000	7.8270	103.8911	104.4428	0.00
17/02/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	24188	27537	24188	27537	0.00
17/02/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	12388	27537	12388	27537	0.00
17/02/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	31862	35015	31862	35015	0.00
17/02/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	21390	35015	21390	35015	0.00
17/02/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	36747	39708	36747	39708	0.00
17/02/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	28890	39708	28890	39708	0.00
18/02/2005	GOVI On 05-May-05			jGovi	220.6900	220.3670	220.6900	220.3670	0.00
18/02/2005	GOVI On 04-August-05			jGovi	224.7100	224.3830	224.7130	224.3830	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2005	GOVI On 03-November-05			jGovi	228.5300	228.2080	228.5300	228.2080	0.00
18/02/2005	GOVI On 05-May-05	220.00	Call	jGovi	43273	41881	43273	41881	0.00
18/02/2005	GOVI On 05-May-05	220.00	Put	jGovi	36373	41881	36373	41881	0.00
18/02/2005	GOVI On 04-August-05	224.00	Call	jGovi	38937	37443	38937	37443	0.00
18/02/2005	GOVI On 04-August-05	224.00	Put	jGovi	31807	37443	31807	37443	0.00
18/02/2005	GOVI On 03-November-05	228.00	Call	jGovi	45726	44316	45726	44316	0.00
18/02/2005	GOVI On 03-November-05	228.00	Put	jGovi	40426	44316	40426	44316	0.00
18/02/2005	J152 On 28-February-06			jSwap	7.3200	7.3215	0.0026	0.0026	0.00
18/02/2005	J153 On 31-August-10			jSwap	7.7700	7.7954	0.0130	0.0145	0.00
18/02/2005	J157 On 15-September-15			jSwap	7.9500	7.9727	0.0336	0.0355	0.00
18/02/2005	J186 On 21-December-26			jSwap	7.5600	7.5883	0.0061	0.0094	0.00
18/02/2005	J194 On 28-February-08			jSwap	7.5400	7.5492	0.0012	0.0015	0.00
18/02/2005	J201 On 22-December-14			jSwap	7.9600	7.9793	0.0319	0.0332	0.00
18/02/2005	J203 On 15-September-17			jSwap	7.9000	7.9375	0.0333	0.0363	0.00
18/02/2005	JBAR On 16-March-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
18/02/2005	JFRA On 05-May-05			jFra	7.1700	7.1670	0.0176	0.0175	0.00
18/02/2005	JFRA On 04-August-05			jFra	6.9900	6.9930	0.0171	0.0171	0.00
18/02/2005	JFRA On 03-November-05			jFra	7.0600	7.0700	0.0173	0.0173	0.00
18/02/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	295	299	295	299	0.00
18/02/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	489	299	489	299	0.00
18/02/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	592	614	592	614	0.00
18/02/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1238	614	1238	614	0.00
18/02/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1134	1156	1134	1156	0.00
18/02/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1595	1156	1595	1156	0.00
18/02/2005	JN02 On 05-May-05			jNote	7.3100	7.3190	0.1346	0.1348	0.00
18/02/2005	JN02 On 04-August-05			jNote	7.3900	7.4020	0.1360	0.1363	0.00
18/02/2005	JN02 On 03-November-05			jNote	7.5000	7.5180	0.1380	0.1383	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	3223	3360	3223	3360	0.00
18/02/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	6779	3360	6779	3360	0.00
18/02/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	6593	6774	6593	6774	0.00
18/02/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	8674	6774	8674	6774	0.00
18/02/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	9674	9880	9674	9880	0.00
18/02/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9638	9880	9638	9880	0.00
18/02/2005	JN05 On 05-May-05			jNote	7.7100	7.7390	0.3189	0.3201	0.00
18/02/2005	JN05 On 04-August-05			jNote	7.7600	7.7930	0.3205	0.3219	0.00
18/02/2005	JN05 On 03-November-05			jNote	7.8200	7.8600	0.3225	0.3239	0.00
18/02/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	4773	5288	4773	5288	0.00
18/02/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	16899	5288	16899	5288	0.00
18/02/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	10112	10825	10112	10825	0.00
18/02/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	20197	10825	20197	10825	0.00
18/02/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	14778	15615	14778	15615	0.00
18/02/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	22244	15615	22244	15615	0.00
18/02/2005	JN10 On 05-May-05			jNote	7.9100	7.9320	0.5464	0.5475	0.00
18/02/2005	JN10 On 04-August-05			jNote	7.9400	7.9630	0.5472	0.5486	0.00
18/02/2005	JN10 On 03-November-05			jNote	7.9700	7.9990	0.5481	0.5497	0.00
18/02/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	11660	12557	11660	12557	0.00
18/02/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	18018	12557	18018	12557	0.00
18/02/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	20091	21176	20091	21176	0.00
18/02/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	24575	21176	24575	21176	0.00
18/02/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	27092	28400	27092	28400	0.00
18/02/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	29365	28400	29365	28400	0.00
18/02/2005	JROD On 28-February-05			jRod	7.2100	7.2070	0.0020	0.0020	0.00
18/02/2005	JROD On 31-March-05			jRod	7.3000	7.3060	0.0005	0.0005	0.00
18/02/2005	JROD On 29-April-05			jRod	7.4300	7.4330	0.0002	0.0002	0.00
18/02/2005	JROD On 31-May-05			jRod	7.3700	7.3670	0.0031	0.0031	0.00
18/02/2005	JROD On 30-June-05			jRod	7.4000	7.3990	0.0005	0.0005	0.00
18/02/2005	JROD On 29-July-05			jRod	7.4000	7.4120	0.0005	0.0004	0.00
18/02/2005	JROD On 31-August-05			jRod	7.3300	7.3420	0.0013	0.0012	0.00
18/02/2005	JROD On 30-September-05			jRod	7.3300	7.3470	0.0012	0.0011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2005	JROD On 31-October-05			jRod	7.3300	7.3530	0.0012	0.0011	0.00
18/02/2005	JROD On 30-November-05			jRod	7.3000	7.3180	0.0019	0.0018	0.00
18/02/2005	JROD On 30-December-05			jRod	7.3100	7.3220	0.0019	0.0017	0.00
18/02/2005	R152 On 05-May-05			Bond Future	6.9200	6.9410	106.2162	106.1962	0.00
18/02/2005	R152 On 04-August-05			Bond Future	6.6900	6.7230	108.1649	108.1438	0.00
18/02/2005	R152 On 03-November-05			Bond Future	6.5900	6.6390	103.8984	103.8837	0.00
18/02/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2224	2150	2224	2150	0.00
18/02/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1552	2150	1552	2150	0.00
18/02/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6281	6119	6281	6119	0.00
18/02/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	411	6119	411	6119	0.00
18/02/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1924	1858	1924	1858	0.00
18/02/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1430	1858	1430	1858	0.00
18/02/2005	R153 On 05-May-05			Bond Future	7.5600	7.5980	125.9232	125.7165	0.00
18/02/2005	R153 On 04-August-05			Bond Future	7.5700	7.6110	128.2327	128.0211	0.00
18/02/2005	R153 On 03-November-05			Bond Future	7.6200	7.6620	123.7960	123.5899	0.00
18/02/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	16374	15224	16374	15224	0.00
18/02/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	6862	15224	6862	15224	0.00
18/02/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	20796	19711	20796	19711	0.00
18/02/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	12173	19711	12173	19711	0.00
18/02/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	22679	21715	22679	21715	0.00
18/02/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	16688	21715	16688	21715	0.00
18/02/2005	R157 On 05-May-05			Bond Future	7.8400	7.8580	141.6710	141.4861	0.00
18/02/2005	R157 On 04-August-05			Bond Future	7.8400	7.8580	141.6710	141.4861	0.00
18/02/2005	R157 On 03-November-05			Bond Future	7.9000	7.9170	139.8624	139.6857	0.00
18/02/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	26370	25444	26370	25444	0.00
18/02/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	12103	25444	12103	25444	0.00
18/02/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	34943	34095	34943	34095	0.00
18/02/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	20676	34095	20676	34095	0.00
18/02/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	38392	37711	38392	37711	0.00
18/02/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	29670	37711	29670	37711	0.00
18/02/2005	R186 On 05-May-05			Bond Future	7.2000	7.2180	139.9479	139.6723	0.00
18/02/2005	R186 On 04-August-05			Bond Future	7.1900	7.2150	137.2180	136.9304	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2005	R186 On 03-November-05			Bond Future	7.2000	7.2230	139.5147	139.2294	0.00
18/02/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	47362	46282	47362	46282	0.00
18/02/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	40216	46282	40216	46282	0.00
18/02/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	69460	68283	69460	68283	0.00
18/02/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	61812	68283	61812	68283	0.00
18/02/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	85526	84341	85526	84341	0.00
18/02/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	79018	84341	79018	84341	0.00
18/02/2005	R194 On 05-May-05			Bond Future	7.3600	7.3910	108.4974	108.4142	0.00
18/02/2005	R194 On 04-August-05			Bond Future	7.3500	7.3890	110.4897	110.4040	0.00
18/02/2005	R194 On 03-November-05			Bond Future	7.4200	7.4550	107.2736	107.1937	0.00
18/02/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	8510	8108	8510	8108	0.00
18/02/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	4852	8108	4852	8108	0.00
18/02/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	11227	10838	11227	10838	0.00
18/02/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	7734	10838	7734	10838	0.00
18/02/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	11905	11561	11905	11561	0.00
18/02/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	10135	11561	10135	11561	0.00
18/02/2005	R201 On 05-May-05			Bond Future	7.8400	7.8590	109.3888	109.2850	0.00
18/02/2005	R201 On 04-August-05			Bond Future	7.8600	7.8790	106.9802	106.8717	0.00
18/02/2005	R201 On 03-November-05			Bond Future	7.9000	7.9180	108.7691	108.6630	0.00
18/02/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	20309	19852	20309	19852	0.00
18/02/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	9575	19852	9575	19852	0.00
18/02/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	26283	25848	26283	25848	0.00
18/02/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	17038	25848	17038	25848	0.00
18/02/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	29787	29409	29787	29409	0.00
18/02/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	23308	29409	23308	29409	0.00
18/02/2005	R203 On 05-May-05			Bond Future	7.8300	7.8510	104.5169	104.3571	0.00
18/02/2005	R203 On 04-August-05			Bond Future	7.8400	7.8660	106.4408	106.2675	0.00
18/02/2005	R203 On 03-November-05			Bond Future	7.8800	7.8980	104.0539	103.8911	0.00
18/02/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	24984	24188	24984	24188	0.00
18/02/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	11586	24188	11586	24188	0.00
18/02/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	32661	31862	32661	31862	0.00
18/02/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	20457	31862	20457	31862	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	37451	36747	37451	36747	0.00
18/02/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	27966	36747	27966	36747	0.00
21/02/2005	GOVI On 05-May-05			jGovi	220.1600	220.6900	220.1560	220.6900	0.00
21/02/2005	GOVI On 04-August-05			jGovi	224.1900	224.7130	224.1860	224.7130	0.00
21/02/2005	GOVI On 03-November-05			jGovi	228.0100	228.5300	228.0060	228.5300	0.00
21/02/2005	GOVI On 05-May-05	220.00	Call	jGovi	39536	43273	39536	43273	0.00
21/02/2005	GOVI On 05-May-05	220.00	Put	jGovi	37976	43273	37976	43273	0.00
21/02/2005	GOVI On 04-August-05	224.00	Call	jGovi	35519	38937	35519	38937	0.00
21/02/2005	GOVI On 04-August-05	224.00	Put	jGovi	33659	38937	33659	38937	0.00
21/02/2005	GOVI On 03-November-05	228.00	Call	jGovi	42382	45726	42382	45726	0.00
21/02/2005	GOVI On 03-November-05	228.00	Put	jGovi	42322	45726	42322	45726	0.00
21/02/2005	J152 On 28-February-06			jSwap	7.3300	7.3183	0.0025	0.0026	0.00
21/02/2005	J153 On 31-August-10			jSwap	7.8000	7.7650	0.0147	0.0130	0.00
21/02/2005	J157 On 15-September-15			jSwap	7.9700	7.9467	0.0356	0.0336	0.00
21/02/2005	J186 On 21-December-26			jSwap	7.6000	7.5572	0.0101	0.0061	0.00
21/02/2005	J194 On 28-February-08			jSwap	7.5600	7.5387	0.0018	0.0012	0.00
21/02/2005	J201 On 22-December-14			jSwap	7.9900	7.9603	0.0342	0.0319	0.00
21/02/2005	J203 On 15-September-17			jSwap	7.9300	7.9007	0.0359	0.0333	0.00
21/02/2005	JBAR On 16-March-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
21/02/2005	JFRA On 05-May-05			jFra	7.2200	7.1710	0.0177	0.0176	0.00
21/02/2005	JFRA On 04-August-05			jFra	6.9900	6.9860	0.0171	0.0171	0.00
21/02/2005	JFRA On 03-November-05			jFra	7.0800	7.0620	0.0173	0.0173	0.00
21/02/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	335	295	335	295	0.00
21/02/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	418	295	418	295	0.00
21/02/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	582	592	582	592	0.00
21/02/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1214	592	1214	592	0.00
21/02/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1135	1134	1135	1134	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1554	1134	1554	1134	0.00
21/02/2005	JN02 On 05-May-05			jNote	7.3300	7.3070	0.1351	0.1346	0.00
21/02/2005	JN02 On 04-August-05			jNote	7.4100	7.3870	0.1365	0.1360	0.00
21/02/2005	JN02 On 03-November-05			jNote	7.5300	7.5020	0.1384	0.1380	0.00
21/02/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	3304	3223	3304	3223	0.00
21/02/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	6362	3223	6362	3223	0.00
21/02/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	6695	6593	6695	6593	0.00
21/02/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	8316	6593	8316	6593	0.00
21/02/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	9824	9674	9824	9674	0.00
21/02/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	9309	9674	9309	9674	0.00
21/02/2005	JN05 On 05-May-05			jNote	7.7400	7.7070	0.3202	0.3189	0.00
21/02/2005	JN05 On 04-August-05			jNote	7.8000	7.7560	0.3219	0.3205	0.00
21/02/2005	JN05 On 03-November-05			jNote	7.8600	7.8190	0.3239	0.3225	0.00
21/02/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	5041	4773	5041	4773	0.00
21/02/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	15629	4773	15629	4773	0.00
21/02/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	10552	10112	10552	10112	0.00
21/02/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	19019	10112	19019	10112	0.00
21/02/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	15303	14778	15303	14778	0.00
21/02/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	21032	14778	21032	14778	0.00
21/02/2005	JN10 On 05-May-05			jNote	7.9400	7.9080	0.5477	0.5464	0.00
21/02/2005	JN10 On 04-August-05			jNote	7.9700	7.9350	0.5484	0.5472	0.00
21/02/2005	JN10 On 03-November-05			jNote	8.0000	7.9670	0.5492	0.5481	0.00
21/02/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	12263	11660	12263	11660	0.00
21/02/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	16403	11660	16403	11660	0.00
21/02/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	20722	20091	20722	20091	0.00
21/02/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	23133	20091	23133	20091	0.00
21/02/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	27724	27092	27724	27092	0.00
21/02/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	28000	27092	28000	27092	0.00
21/02/2005	JROD On 28-February-05			jRod	7.2000	7.2050	0.0020	0.0020	0.00
21/02/2005	JROD On 31-March-05			jRod	7.2800	7.2950	0.0005	0.0005	0.00
21/02/2005	JROD On 29-April-05			jRod	7.4100	7.4250	0.0002	0.0002	0.00
21/02/2005	JROD On 31-May-05			jRod	7.3600	7.3660	0.0032	0.0031	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2005	JROD On 30-June-05			jRod	7.3900	7.3950	0.0005	0.0005	0.00
21/02/2005	JROD On 29-July-05			jRod	7.4000	7.4010	0.0005	0.0005	0.00
21/02/2005	JROD On 31-August-05			jRod	7.3300	7.3280	0.0013	0.0013	0.00
21/02/2005	JROD On 30-September-05			jRod	7.3300	7.3280	0.0013	0.0012	0.00
21/02/2005	JROD On 31-October-05			jRod	7.3300	7.3310	0.0012	0.0012	0.00
21/02/2005	JROD On 30-November-05			jRod	7.3000	7.3010	0.0019	0.0019	0.00
21/02/2005	JROD On 30-December-05			jRod	7.3100	7.3050	0.0019	0.0019	0.00
21/02/2005	R152 On 05-May-05			Bond Future	6.9400	6.9160	106.1986	106.2162	0.00
21/02/2005	R152 On 04-August-05			Bond Future	6.7000	6.6850	108.1549	108.1649	0.00
21/02/2005	R152 On 03-November-05			Bond Future	6.6100	6.5920	103.8937	103.8984	0.00
21/02/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2075	2224	2075	2224	0.00
21/02/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1579	2224	1579	2224	0.00
21/02/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6173	6281	6173	6281	0.00
21/02/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	403	6281	403	6281	0.00
21/02/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1875	1924	1875	1924	0.00
21/02/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1428	1924	1428	1924	0.00
21/02/2005	R153 On 05-May-05			Bond Future	7.6000	7.5560	125.7115	125.9232	0.00
21/02/2005	R153 On 04-August-05			Bond Future	7.6100	7.5660	128.0305	128.2327	0.00
21/02/2005	R153 On 03-November-05			Bond Future	7.6600	7.6160	123.5943	123.7960	0.00
21/02/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	14800	16374	14800	16374	0.00
21/02/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	7405	16374	7405	16374	0.00
21/02/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	19417	20796	19417	20796	0.00
21/02/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	12816	20796	12816	20796	0.00
21/02/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	21370	22679	21370	22679	0.00
21/02/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	17395	22679	17395	22679	0.00
21/02/2005	R157 On 05-May-05			Bond Future	7.8900	7.8370	141.1698	141.6710	0.00
21/02/2005	R157 On 04-August-05			Bond Future	7.8900	7.8370	141.1698	141.6710	0.00
21/02/2005	R157 On 03-November-05			Bond Future	7.9600	7.8960	139.3667	139.8624	0.00
21/02/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	22893	26370	22893	26370	0.00
21/02/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	13638	26370	13638	26370	0.00
21/02/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	31688	34943	31688	34943	0.00
21/02/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	22433	34943	22433	34943	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	35358	38392	35358	38392	0.00
21/02/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	31594	38392	31594	38392	0.00
21/02/2005	R186 On 05-May-05			Bond Future	7.2600	7.1980	139.0418	139.9479	0.00
21/02/2005	R186 On 04-August-05			Bond Future	7.2600	7.1940	136.2902	137.2180	0.00
21/02/2005	R186 On 03-November-05			Bond Future	7.2700	7.2020	138.5807	139.5147	0.00
21/02/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	41064	47362	41064	47362	0.00
21/02/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	42978	47362	42978	47362	0.00
21/02/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	62967	69460	62967	69460	0.00
21/02/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	64597	69460	64597	69460	0.00
21/02/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	78737	85526	78737	85526	0.00
21/02/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	81569	85526	81569	85526	0.00
21/02/2005	R194 On 05-May-05			Bond Future	7.3800	7.3590	108.4376	108.4974	0.00
21/02/2005	R194 On 04-August-05			Bond Future	7.3800	7.3530	110.4373	110.4897	0.00
21/02/2005	R194 On 03-November-05			Bond Future	7.4400	7.4180	107.2261	107.2736	0.00
21/02/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	8003	8510	8003	8510	0.00
21/02/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	4943	8510	4943	8510	0.00
21/02/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	10803	11227	10803	11227	0.00
21/02/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	7834	11227	7834	11227	0.00
21/02/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	11544	11905	11544	11905	0.00
21/02/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	10249	11905	10249	11905	0.00
21/02/2005	R201 On 05-May-05			Bond Future	7.9000	7.8440	108.9950	109.3888	0.00
21/02/2005	R201 On 04-August-05			Bond Future	7.9200	7.8630	106.5875	106.9802	0.00
21/02/2005	R201 On 03-November-05			Bond Future	7.9600	7.9020	108.3784	108.7691	0.00
21/02/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	17617	20309	17617	20309	0.00
21/02/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	10822	20309	10822	20309	0.00
21/02/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	23784	26283	23784	26283	0.00
21/02/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	18465	26283	18465	26283	0.00
21/02/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	27458	29787	27458	29787	0.00
21/02/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	24885	29787	24885	29787	0.00
21/02/2005	R203 On 05-May-05			Bond Future	7.8900	7.8310	104.0703	104.5169	0.00
21/02/2005	R203 On 04-August-05			Bond Future	7.9000	7.8440	105.9848	106.4408	0.00
21/02/2005	R203 On 03-November-05			Bond Future	7.9400	7.8770	103.5974	104.0539	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	21818	24984	21818	24984	0.00
21/02/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	12886	24984	12886	24984	0.00
21/02/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	29680	32661	29680	32661	0.00
21/02/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	22036	32661	22036	32661	0.00
21/02/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	34587	37451	34587	37451	0.00
21/02/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	29666	37451	29666	37451	0.00
22/02/2005	GOVI On 05-May-05			jGovi	221.4400	220.1560	221.4410	220.1560	0.00
22/02/2005	GOVI On 04-August-05			jGovi	225.4800	224.1860	225.4800	224.1860	0.00
22/02/2005	GOVI On 03-November-05			jGovi	229.2900	228.0060	229.2850	228.0060	0.00
22/02/2005	GOVI On 05-May-05	220.00	Call	jGovi	45642	39536	45642	39536	0.00
22/02/2005	GOVI On 05-May-05	220.00	Put	jGovi	31232	39536	31232	39536	0.00
22/02/2005	GOVI On 04-August-05	224.00	Call	jGovi	42289	35519	42289	35519	0.00
22/02/2005	GOVI On 04-August-05	224.00	Put	jGovi	27489	35519	27489	35519	0.00
22/02/2005	GOVI On 03-November-05	228.00	Call	jGovi	48895	42382	48895	42382	0.00
22/02/2005	GOVI On 03-November-05	228.00	Put	jGovi	36045	42382	36045	42382	0.00
22/02/2005	J152 On 28-February-06			jSwap	7.2900	7.3290	0.0030	0.0025	0.00
22/02/2005	J153 On 31-August-10			jSwap	7.7000	7.7989	0.0100	0.0147	0.00
22/02/2005	J157 On 15-September-15			jSwap	7.8900	7.9740	0.0291	0.0356	0.00
22/02/2005	J186 On 21-December-26			jSwap	7.4900	7.5956	0.0006	0.0101	0.00
22/02/2005	J194 On 28-February-08			jSwap	7.4600	7.5574	0.0013	0.0018	0.00
22/02/2005	J201 On 22-December-14			jSwap	7.9000	7.9937	0.0279	0.0342	0.00
22/02/2005	J203 On 15-September-17			jSwap	7.8500	7.9318	0.0289	0.0359	0.00
22/02/2005	JBAR On 16-March-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
22/02/2005	JFRA On 05-May-05			jFra	7.1900	7.2160	0.0176	0.0177	0.00
22/02/2005	JFRA On 04-August-05			jFra	6.9200	6.9920	0.0170	0.0171	0.00
22/02/2005	JFRA On 03-November-05			jFra	6.9800	7.0790	0.0171	0.0173	0.00
22/02/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	294	335	294	335	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	454	335	454	335	0.00
22/02/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	503	582	503	582	0.00
22/02/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1316	582	1316	582	0.00
22/02/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1015	1135	1015	1135	0.00
22/02/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1667	1135	1667	1135	0.00
22/02/2005	JN02 On 05-May-05			jNote	7.2300	7.3340	0.1332	0.1351	0.00
22/02/2005	JN02 On 04-August-05			jNote	7.2800	7.4120	0.1343	0.1365	0.00
22/02/2005	JN02 On 03-November-05			jNote	7.3900	7.5280	0.1361	0.1384	0.00
22/02/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	2512	3304	2512	3304	0.00
22/02/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	7565	3304	7565	3304	0.00
22/02/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	5568	6695	5568	6695	0.00
22/02/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	9550	6695	9550	6695	0.00
22/02/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	8521	9824	8521	9824	0.00
22/02/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	10492	9824	10492	9824	0.00
22/02/2005	JN05 On 05-May-05			jNote	7.6400	7.7440	0.3166	0.3202	0.00
22/02/2005	JN05 On 04-August-05			jNote	7.6800	7.7950	0.3181	0.3219	0.00
22/02/2005	JN05 On 03-November-05			jNote	7.7400	7.8610	0.3200	0.3239	0.00
22/02/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	3648	5041	3648	5041	0.00
22/02/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	18742	5041	18742	5041	0.00
22/02/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	8679	10552	8679	10552	0.00
22/02/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	21850	10552	21850	10552	0.00
22/02/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	13131	15303	13131	15303	0.00
22/02/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	23713	15303	23713	15303	0.00
22/02/2005	JN10 On 05-May-05			jNote	7.8500	7.9400	0.5436	0.5477	0.00
22/02/2005	JN10 On 04-August-05			jNote	7.8700	7.9650	0.5443	0.5484	0.00
22/02/2005	JN10 On 03-November-05			jNote	7.9000	7.9960	0.5452	0.5492	0.00
22/02/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	9415	12263	9415	12263	0.00
22/02/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	20157	12263	20157	12263	0.00
22/02/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	17571	20722	17571	20722	0.00
22/02/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	26705	20722	26705	20722	0.00
22/02/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	24446	27724	24446	27724	0.00
22/02/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	31418	27724	31418	27724	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2005	JROD On 28-February-05			jRod	7.2000	7.2030	0.0020	0.0020	0.00
22/02/2005	JROD On 31-March-05			jRod	7.2800	7.2820	0.0005	0.0005	0.00
22/02/2005	JROD On 29-April-05			jRod	7.4100	7.4090	0.0002	0.0002	0.00
22/02/2005	JROD On 31-May-05			jRod	7.3600	7.3610	0.0032	0.0032	0.00
22/02/2005	JROD On 30-June-05			jRod	7.3900	7.3940	0.0005	0.0005	0.00
22/02/2005	JROD On 29-July-05			jRod	7.4000	7.4020	0.0005	0.0005	0.00
22/02/2005	JROD On 31-August-05			jRod	7.3300	7.3290	0.0013	0.0013	0.00
22/02/2005	JROD On 30-September-05			jRod	7.3300	7.3280	0.0012	0.0013	0.00
22/02/2005	JROD On 31-October-05			jRod	7.3300	7.3310	0.0012	0.0012	0.00
22/02/2005	JROD On 30-November-05			jRod	7.3000	7.3010	0.0019	0.0019	0.00
22/02/2005	JROD On 30-December-05			jRod	7.3100	7.3050	0.0019	0.0019	0.00
22/02/2005	R152 On 05-May-05			Bond Future	6.8700	6.9380	106.2514	106.1986	0.00
22/02/2005	R152 On 04-August-05			Bond Future	6.6200	6.7030	108.2009	108.1549	0.00
22/02/2005	R152 On 03-November-05			Bond Future	6.5100	6.6070	103.9231	103.8937	0.00
22/02/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2342	2075	2342	2075	0.00
22/02/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1318	2075	1318	2075	0.00
22/02/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6554	6173	6554	6173	0.00
22/02/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	324	6173	324	6173	0.00
22/02/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	2012	1875	2012	1875	0.00
22/02/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1271	1875	1271	1875	0.00
22/02/2005	R153 On 05-May-05			Bond Future	7.4800	7.5990	126.2835	125.7115	0.00
22/02/2005	R153 On 04-August-05			Bond Future	7.4900	7.6090	128.6006	128.0305	0.00
22/02/2005	R153 On 03-November-05			Bond Future	7.5400	7.6610	124.1554	123.5943	0.00
22/02/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	18387	14800	18387	14800	0.00
22/02/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	5273	14800	5273	14800	0.00
22/02/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	22679	19417	22679	19417	0.00
22/02/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	10376	19417	10376	19417	0.00
22/02/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	24360	21370	24360	21370	0.00
22/02/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	14774	21370	14774	21370	0.00
22/02/2005	R157 On 05-May-05			Bond Future	7.7900	7.8940	142.0773	141.1698	0.00
22/02/2005	R157 On 04-August-05			Bond Future	7.7900	7.8940	142.0773	141.1698	0.00
22/02/2005	R157 On 03-November-05			Bond Future	7.8500	7.9550	140.2760	139.3667	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	28382	22893	28382	22893	0.00
22/02/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	10052	22893	10052	22893	0.00
22/02/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	36837	31688	36837	31688	0.00
22/02/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	18506	31688	18506	31688	0.00
22/02/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	40072	35358	40072	35358	0.00
22/02/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	27215	35358	27215	35358	0.00
22/02/2005	R186 On 05-May-05			Bond Future	7.1400	7.2640	140.7935	139.0418	0.00
22/02/2005	R186 On 04-August-05			Bond Future	7.1300	7.2620	138.0723	136.2902	0.00
22/02/2005	R186 On 03-November-05			Bond Future	7.1400	7.2710	140.3760	138.5807	0.00
22/02/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	49808	41064	49808	41064	0.00
22/02/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	34206	41064	34206	41064	0.00
22/02/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	71682	62967	71682	62967	0.00
22/02/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	55491	62967	55491	62967	0.00
22/02/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	87297	78737	87297	78737	0.00
22/02/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	72176	78737	72176	78737	0.00
22/02/2005	R194 On 05-May-05			Bond Future	7.2600	7.3820	108.7473	108.4376	0.00
22/02/2005	R194 On 04-August-05			Bond Future	7.2500	7.3750	110.7425	110.4373	0.00
22/02/2005	R194 On 03-November-05			Bond Future	7.3000	7.4400	107.5204	107.2261	0.00
22/02/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	9820	8003	9820	8003	0.00
22/02/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	3662	8003	3662	8003	0.00
22/02/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	12461	10803	12461	10803	0.00
22/02/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	6439	10803	6439	10803	0.00
22/02/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	13008	11544	13008	11544	0.00
22/02/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	8770	11544	8770	11544	0.00
22/02/2005	R201 On 05-May-05			Bond Future	7.7900	7.9010	109.7498	108.9950	0.00
22/02/2005	R201 On 04-August-05			Bond Future	7.8100	7.9210	107.3407	106.5875	0.00
22/02/2005	R201 On 03-November-05			Bond Future	7.8500	7.9610	109.1283	108.3784	0.00
22/02/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	22174	17617	22174	17617	0.00
22/02/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	7830	17617	7830	17617	0.00
22/02/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	27986	23784	27986	23784	0.00
22/02/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	15136	23784	15136	23784	0.00
22/02/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	31362	27458	31362	27458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	21291	27458	21291	27458	0.00
22/02/2005	R203 On 05-May-05			Bond Future	7.7800	7.8870	104.9339	104.0703	0.00
22/02/2005	R203 On 04-August-05			Bond Future	7.7900	7.9020	106.8520	105.9848	0.00
22/02/2005	R203 On 03-November-05			Bond Future	7.8200	7.9360	104.4662	103.5974	0.00
22/02/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	27019	21818	27019	21818	0.00
22/02/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	9450	21818	9450	21818	0.00
22/02/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	34468	29680	34468	29680	0.00
22/02/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	18152	29680	18152	29680	0.00
22/02/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	39155	34587	39155	34587	0.00
22/02/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	25545	34587	25545	34587	0.00
23/02/2005	GOVI On 05-May-05			jGovi	215.5300	221.4410	215.5290	221.4410	0.00
23/02/2005	GOVI On 04-August-05			jGovi	219.4700	225.4800	219.4670	225.4800	0.00
23/02/2005	GOVI On 03-November-05			jGovi	223.1800	229.2850	223.1750	229.2850	0.00
23/02/2005	GOVI On 05-May-05	220.00	Call	jGovi	18800	45642	18800	45642	0.00
23/02/2005	GOVI On 05-May-05	220.00	Put	jGovi	63510	45642	63510	45642	0.00
23/02/2005	GOVI On 04-August-05	224.00	Call	jGovi	16727	42289	16727	42289	0.00
23/02/2005	GOVI On 04-August-05	224.00	Put	jGovi	62057	42289	62057	42289	0.00
23/02/2005	GOVI On 03-November-05	228.00	Call	jGovi	22919	48895	22919	48895	0.00
23/02/2005	GOVI On 03-November-05	228.00	Put	jGovi	71169	48895	71169	48895	0.00
23/02/2005	J152 On 28-February-06			jSwap	8.4500	7.2916	0.0136	0.0030	0.00
23/02/2005	J153 On 31-August-10			jSwap	8.1400	7.7027	0.0309	0.0100	0.00
23/02/2005	J157 On 15-September-15			jSwap	7.9200	7.8860	0.0311	0.0291	0.00
23/02/2005	J186 On 21-December-26			jSwap	7.5200	7.4943	0.0023	0.0006	0.00
23/02/2005	J194 On 28-February-08			jSwap	8.0800	7.4600	0.0180	0.0013	0.00
23/02/2005	J201 On 22-December-14			jSwap	7.9300	7.9014	0.0294	0.0279	0.00
23/02/2005	J203 On 15-September-17			jSwap	7.8800	7.8460	0.0311	0.0289	0.00
23/02/2005	JBAR On 16-March-05			jBar	0.0000	0.0000	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
23/02/2005	JFRA On 05-May-05			jFra	7.2100	7.1850	0.0177	0.0176	0.00
23/02/2005	JFRA On 04-August-05			jFra	6.9200	6.9180	0.0170	0.0170	0.00
23/02/2005	JFRA On 03-November-05			jFra	7.0200	6.9840	0.0172	0.0171	0.00
23/02/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	321	294	321	294	0.00
23/02/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	411	294	411	294	0.00
23/02/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	493	503	493	503	0.00
23/02/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1314	503	1314	503	0.00
23/02/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	1050	1015	1050	1015	0.00
23/02/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1621	1015	1621	1015	0.00
23/02/2005	JN02 On 05-May-05			jNote	7.2700	7.2260	0.1340	0.1332	0.00
23/02/2005	JN02 On 04-August-05			jNote	7.3300	7.2840	0.1351	0.1343	0.00
23/02/2005	JN02 On 03-November-05			jNote	7.4400	7.3930	0.1370	0.1361	0.00
23/02/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	2804	2512	2804	2512	0.00
23/02/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	7007	2512	7007	2512	0.00
23/02/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	5960	5568	5960	5568	0.00
23/02/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	9074	5568	9074	5568	0.00
23/02/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	9022	8521	9022	8521	0.00
23/02/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	10071	8521	10071	8521	0.00
23/02/2005	JN05 On 05-May-05			jNote	7.6700	7.6360	0.3178	0.3166	0.00
23/02/2005	JN05 On 04-August-05			jNote	7.7200	7.6820	0.3193	0.3181	0.00
23/02/2005	JN05 On 03-November-05			jNote	7.7800	7.7440	0.3213	0.3200	0.00
23/02/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	4031	3648	4031	3648	0.00
23/02/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	17661	3648	17661	3648	0.00
23/02/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	9251	8679	9251	8679	0.00
23/02/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	20961	8679	20961	8679	0.00
23/02/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	13910	13131	13910	13131	0.00
23/02/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	22871	13131	22871	13131	0.00
23/02/2005	JN10 On 05-May-05			jNote	7.8700	7.8450	0.5449	0.5436	0.00
23/02/2005	JN10 On 04-August-05			jNote	7.9000	7.8680	0.5455	0.5443	0.00
23/02/2005	JN10 On 03-November-05			jNote	7.9300	7.8990	0.5465	0.5452	0.00
23/02/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	10159	9415	10159	9415	0.00
23/02/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	18880	9415	18880	9415	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	18462	17571	18462	17571	0.00
23/02/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	25580	17571	25580	17571	0.00
23/02/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	25549	24446	25549	24446	0.00
23/02/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	30374	24446	30374	24446	0.00
23/02/2005	JROD On 28-February-05			jRod	7.2000	7.2020	0.0020	0.0020	0.00
23/02/2005	JROD On 31-March-05			jRod	7.2800	7.2810	0.0005	0.0005	0.00
23/02/2005	JROD On 29-April-05			jRod	7.4000	7.4070	0.0002	0.0002	0.00
23/02/2005	JROD On 31-May-05			jRod	7.3600	7.3600	0.0032	0.0032	0.00
23/02/2005	JROD On 30-June-05			jRod	7.3900	7.3930	0.0005	0.0005	0.00
23/02/2005	JROD On 29-July-05			jRod	7.4000	7.4010	0.0005	0.0005	0.00
23/02/2005	JROD On 31-August-05			jRod	7.3300	7.3290	0.0013	0.0013	0.00
23/02/2005	JROD On 30-September-05			jRod	7.3300	7.3290	0.0013	0.0012	0.00
23/02/2005	JROD On 31-October-05			jRod	7.3300	7.3310	0.0012	0.0012	0.00
23/02/2005	JROD On 30-November-05			jRod	7.3000	7.3010	0.0020	0.0019	0.00
23/02/2005	JROD On 30-December-05			jRod	7.3000	7.3050	0.0019	0.0019	0.00
23/02/2005	R152 On 05-May-05			Bond Future	6.8700	6.8720	106.2506	106.2514	0.00
23/02/2005	R152 On 04-August-05			Bond Future	6.6200	6.6200	108.2032	108.2009	0.00
23/02/2005	R152 On 03-November-05			Bond Future	6.5000	6.5130	103.9272	103.9231	0.00
23/02/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2318	2342	2318	2342	0.00
23/02/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1302	2342	1302	2342	0.00
23/02/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6565	6554	6565	6554	0.00
23/02/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	312	6554	312	6554	0.00
23/02/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	2029	2012	2029	2012	0.00
23/02/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1248	2012	1248	2012	0.00
23/02/2005	R153 On 05-May-05			Bond Future	7.5100	7.4830	126.1303	126.2835	0.00
23/02/2005	R153 On 04-August-05			Bond Future	7.5200	7.4880	128.4448	128.6006	0.00
23/02/2005	R153 On 03-November-05			Bond Future	7.5700	7.5360	124.0025	124.1554	0.00
23/02/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	17346	18387	17346	18387	0.00
23/02/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	5763	18387	5763	18387	0.00
23/02/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	21790	22679	21790	22679	0.00
23/02/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	11045	22679	11045	22679	0.00
23/02/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	23581	24360	23581	24360	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	15524	24360	15524	24360	0.00
23/02/2005	R157 On 05-May-05			Bond Future	7.8200	7.7910	141.8122	142.0773	0.00
23/02/2005	R157 On 04-August-05			Bond Future	7.8200	7.7910	141.8122	142.0773	0.00
23/02/2005	R157 On 03-November-05			Bond Future	7.8800	7.8470	140.0057	140.2760	0.00
23/02/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	26609	28382	26609	28382	0.00
23/02/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	10930	28382	10930	28382	0.00
23/02/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	35265	36837	35265	36837	0.00
23/02/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	19586	36837	19586	36837	0.00
23/02/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	38687	40072	38687	40072	0.00
23/02/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	28532	40072	28532	40072	0.00
23/02/2005	R186 On 05-May-05			Bond Future	7.1600	7.1370	140.5015	140.7935	0.00
23/02/2005	R186 On 04-August-05			Bond Future	7.1500	7.1320	137.7820	138.0723	0.00
23/02/2005	R186 On 03-November-05			Bond Future	7.1600	7.1390	140.0743	140.3760	0.00
23/02/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	47993	49808	47993	49808	0.00
23/02/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	35310	49808	35310	49808	0.00
23/02/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	70070	71682	70070	71682	0.00
23/02/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	56782	71682	56782	71682	0.00
23/02/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	85682	87297	85682	87297	0.00
23/02/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	73578	87297	73578	87297	0.00
23/02/2005	R194 On 05-May-05			Bond Future	7.2800	7.2630	108.6926	108.7473	0.00
23/02/2005	R194 On 04-August-05			Bond Future	7.2700	7.2470	110.6900	110.7425	0.00
23/02/2005	R194 On 03-November-05			Bond Future	7.3300	7.3040	107.4662	107.5204	0.00
23/02/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	9451	9820	9451	9820	0.00
23/02/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	3840	9820	3840	9820	0.00
23/02/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	12162	12461	12162	12461	0.00
23/02/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	6666	12461	6666	12461	0.00
23/02/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	12756	13008	12756	13008	0.00
23/02/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	9059	13008	9059	13008	0.00
23/02/2005	R201 On 05-May-05			Bond Future	7.8200	7.7920	109.5344	109.7498	0.00
23/02/2005	R201 On 04-August-05			Bond Future	7.8400	7.8100	107.1296	107.3407	0.00
23/02/2005	R201 On 03-November-05			Bond Future	7.8800	7.8480	108.9153	109.1283	0.00
23/02/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	20724	22174	20724	22174	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	8534	22174	8534	22174	0.00
23/02/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	26751	27986	26751	27986	0.00
23/02/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	16012	27986	16012	27986	0.00
23/02/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	30211	31362	30211	31362	0.00
23/02/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	22270	31362	22270	31362	0.00
23/02/2005	R203 On 05-May-05			Bond Future	7.8100	7.7790	104.6850	104.9339	0.00
23/02/2005	R203 On 04-August-05			Bond Future	7.8200	7.7920	106.6145	106.8520	0.00
23/02/2005	R203 On 03-November-05			Bond Future	7.8600	7.8240	104.2170	104.4662	0.00
23/02/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	25353	27019	25353	27019	0.00
23/02/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	10273	27019	10273	27019	0.00
23/02/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	33094	34468	33094	34468	0.00
23/02/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	19153	34468	19153	34468	0.00
23/02/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	37799	39155	37799	39155	0.00
23/02/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	26682	39155	26682	39155	0.00
24/02/2005	GOVI On 05-May-05			jGovi	222.7000	215.5290	222.7020	215.5290	0.00
24/02/2005	GOVI On 04-August-05			jGovi	226.7600	219.4670	226.7630	219.4670	0.00
24/02/2005	GOVI On 03-November-05			jGovi	230.5700	223.1750	230.5680	223.1750	0.00
24/02/2005	GOVI On 05-May-05	220.00	Call	jGovi	52015	18800	52015	18800	0.00
24/02/2005	GOVI On 05-May-05	220.00	Put	jGovi	24995	18800	24995	18800	0.00
24/02/2005	GOVI On 04-August-05	224.00	Call	jGovi	50721	16727	50721	16727	0.00
24/02/2005	GOVI On 04-August-05	224.00	Put	jGovi	23091	16727	23091	16727	0.00
24/02/2005	GOVI On 03-November-05	228.00	Call	jGovi	57563	22919	57563	22919	0.00
24/02/2005	GOVI On 03-November-05	228.00	Put	jGovi	31883	22919	31883	22919	0.00
24/02/2005	J152 On 28-February-06			jSwap	8.4100	8.4455	0.0130	0.0136	0.00
24/02/2005	J153 On 31-August-10			jSwap	8.0300	8.1386	0.0260	0.0309	0.00
24/02/2005	J157 On 15-September-15			jSwap	7.8000	7.9170	0.0225	0.0311	0.00
24/02/2005	J186 On 21-December-26			jSwap	7.3600	7.5216	0.0147	0.0023	0.00
24/02/2005	J194 On 28-February-08			jSwap	8.0100	8.0808	0.0157	0.0180	0.00
24/02/2005	J201 On 22-December-14			jSwap	7.8100	7.9286	0.0215	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
24/02/2005	J203 On 15-September-17			jSwap	7.7600	7.8763	0.0220	0.0311	0.00
24/02/2005	JBAR On 16-March-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
24/02/2005	JFRA On 05-May-05			jFra	7.1900	7.2130	0.0176	0.0177	0.00
24/02/2005	JFRA On 04-August-05			jFra	6.8700	6.9150	0.0169	0.0170	0.00
24/02/2005	JFRA On 03-November-05			jFra	6.9400	7.0170	0.0170	0.0172	0.00
24/02/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	292	321	292	321	0.00
24/02/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	429	321	429	321	0.00
24/02/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	449	493	449	493	0.00
24/02/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1371	493	1371	493	0.00
24/02/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	955	1050	955	1050	0.00
24/02/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1715	1050	1715	1050	0.00
24/02/2005	JN02 On 05-May-05			jNote	7.1900	7.2720	0.1326	0.1340	0.00
24/02/2005	JN02 On 04-August-05			jNote	7.2400	7.3310	0.1336	0.1351	0.00
24/02/2005	JN02 On 03-November-05			jNote	7.3500	7.4430	0.1354	0.1370	0.00
24/02/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	2220	2804	2220	2804	0.00
24/02/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	7975	2804	7975	2804	0.00
24/02/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	5205	5960	5205	5960	0.00
24/02/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	9926	5960	9926	5960	0.00
24/02/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	8125	9022	8125	9022	0.00
24/02/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	10869	9022	10869	9022	0.00
24/02/2005	JN05 On 05-May-05			jNote	7.5700	7.6710	0.3141	0.3178	0.00
24/02/2005	JN05 On 04-August-05			jNote	7.6100	7.7170	0.3155	0.3193	0.00
24/02/2005	JN05 On 03-November-05			jNote	7.6700	7.7830	0.3173	0.3213	0.00
24/02/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	2861	4031	2861	4031	0.00
24/02/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	20881	4031	20881	4031	0.00
24/02/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	7576	9251	7576	9251	0.00
24/02/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	23918	9251	23918	9251	0.00
24/02/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	11883	13910	11883	13910	0.00
24/02/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	25710	13910	25710	13910	0.00
24/02/2005	JN10 On 05-May-05			jNote	7.7500	7.8740	0.5389	0.5449	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2005	JN10 On 04-August-05			jNote	7.7700	7.8970	0.5395	0.5455	0.00
24/02/2005	JN10 On 03-November-05			jNote	7.8000	7.9300	0.5403	0.5465	0.00
24/02/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	7026	10159	7026	10159	0.00
24/02/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	24483	10159	24483	10159	0.00
24/02/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	14799	18462	14799	18462	0.00
24/02/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	30912	18462	30912	18462	0.00
24/02/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	21563	25549	21563	25549	0.00
24/02/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	35561	25549	35561	25549	0.00
24/02/2005	JROD On 28-February-05			jRod	7.2000	7.2020	0.0020	0.0020	0.00
24/02/2005	JROD On 31-March-05			jRod	7.2700	7.2760	0.0006	0.0005	0.00
24/02/2005	JROD On 29-April-05			jRod	7.4000	7.4010	0.0002	0.0002	0.00
24/02/2005	JROD On 31-May-05			jRod	7.3600	7.3590	0.0032	0.0032	0.00
24/02/2005	JROD On 30-June-05			jRod	7.3900	7.3940	0.0005	0.0005	0.00
24/02/2005	JROD On 29-July-05			jRod	7.4000	7.4020	0.0005	0.0005	0.00
24/02/2005	JROD On 31-August-05			jRod	7.3200	7.3290	0.0013	0.0013	0.00
24/02/2005	JROD On 30-September-05			jRod	7.3200	7.3270	0.0013	0.0013	0.00
24/02/2005	JROD On 31-October-05			jRod	7.3200	7.3290	0.0013	0.0012	0.00
24/02/2005	JROD On 30-November-05			jRod	7.3000	7.2990	0.0020	0.0020	0.00
24/02/2005	JROD On 30-December-05			jRod	7.3000	7.3020	0.0019	0.0019	0.00
24/02/2005	R152 On 05-May-05			Bond Future	6.8300	6.8730	106.2890	106.2506	0.00
24/02/2005	R152 On 04-August-05			Bond Future	6.5500	6.6160	108.2386	108.2032	0.00
24/02/2005	R152 On 03-November-05			Bond Future	6.4300	6.5000	103.9506	103.9272	0.00
24/02/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2523	2318	2523	2318	0.00
24/02/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1122	2318	1122	2318	0.00
24/02/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6865	6565	6865	6565	0.00
24/02/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	258	6565	258	6565	0.00
24/02/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	2150	2029	2150	2029	0.00
24/02/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1135	2029	1135	2029	0.00
24/02/2005	R153 On 05-May-05			Bond Future	7.4200	7.5140	126.5956	126.1303	0.00
24/02/2005	R153 On 04-August-05			Bond Future	7.4200	7.5210	128.9178	128.4448	0.00
24/02/2005	R153 On 03-November-05			Bond Future	7.4700	7.5700	124.4621	124.0025	0.00
24/02/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	20518	17346	20518	17346	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	4282	17346	4282	17346	0.00
24/02/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	24650	21790	24650	21790	0.00
24/02/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	9176	21790	9176	21790	0.00
24/02/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	26179	23581	26179	23581	0.00
24/02/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	13526	23581	13526	23581	0.00
24/02/2005	R157 On 05-May-05			Bond Future	7.7100	7.8210	142.7700	141.8122	0.00
24/02/2005	R157 On 04-August-05			Bond Future	7.7100	7.8210	142.7700	141.8122	0.00
24/02/2005	R157 On 03-November-05			Bond Future	7.7700	7.8790	140.9718	140.0057	0.00
24/02/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	33048	26609	33048	26609	0.00
24/02/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	7791	26609	7791	26609	0.00
24/02/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	41217	35265	41217	35265	0.00
24/02/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	15961	35265	15961	35265	0.00
24/02/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	44328	38687	44328	38687	0.00
24/02/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	24513	38687	24513	38687	0.00
24/02/2005	R186 On 05-May-05			Bond Future	7.0100	7.1580	142.6510	140.5015	0.00
24/02/2005	R186 On 04-August-05			Bond Future	7.0000	7.1530	139.9611	137.7820	0.00
24/02/2005	R186 On 03-November-05			Bond Future	7.0000	7.1610	142.2780	140.0743	0.00
24/02/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	60338	47993	60338	47993	0.00
24/02/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	26160	47993	26160	47993	0.00
24/02/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	81993	70070	81993	70070	0.00
24/02/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	46914	70070	46914	70070	0.00
24/02/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	97513	85682	97513	85682	0.00
24/02/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	63372	85682	63372	85682	0.00
24/02/2005	R194 On 05-May-05			Bond Future	7.2100	7.2840	108.8857	108.6926	0.00
24/02/2005	R194 On 04-August-05			Bond Future	7.1900	7.2690	110.8835	110.6900	0.00
24/02/2005	R194 On 03-November-05			Bond Future	7.2400	7.3290	107.6527	107.4662	0.00
24/02/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	10643	9451	10643	9451	0.00
24/02/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	3102	9451	3102	9451	0.00
24/02/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	13248	12162	13248	12162	0.00
24/02/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	5816	12162	5816	12162	0.00
24/02/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	13692	12756	13692	12756	0.00
24/02/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	8130	12756	8130	12756	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2005	R201 On 05-May-05			Bond Future	7.7300	7.8230	110.2173	109.5344	0.00
24/02/2005	R201 On 04-August-05			Bond Future	7.7400	7.8410	107.8192	107.1296	0.00
24/02/2005	R201 On 03-November-05			Bond Future	7.7800	7.8800	109.6031	108.9153	0.00
24/02/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	25288	20724	25288	20724	0.00
24/02/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	6269	20724	6269	20724	0.00
24/02/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	30955	26751	30955	26751	0.00
24/02/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	13319	26751	13319	26751	0.00
24/02/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	34212	30211	34212	30211	0.00
24/02/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	19393	30211	19393	30211	0.00
24/02/2005	R203 On 05-May-05			Bond Future	7.7000	7.8100	105.5556	104.6850	0.00
24/02/2005	R203 On 04-August-05			Bond Future	7.7100	7.8220	107.4889	106.6145	0.00
24/02/2005	R203 On 03-November-05			Bond Future	7.7400	7.8560	105.1008	104.2170	0.00
24/02/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	31222	25353	31222	25353	0.00
24/02/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	7436	25353	7436	25353	0.00
24/02/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	38478	33094	38478	33094	0.00
24/02/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	15792	33094	15792	33094	0.00
24/02/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	42977	37799	42977	37799	0.00
24/02/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	23022	37799	23022	37799	0.00
25/02/2005	GOVI On 05-May-05			jGovi	222.7600	222.7020	222.7630	222.7020	0.00
25/02/2005	GOVI On 04-August-05			jGovi	226.8500	226.7630	226.8450	226.7630	0.00
25/02/2005	GOVI On 03-November-05			jGovi	230.6600	230.5680	230.6580	230.5680	0.00
25/02/2005	GOVI On 05-May-05	220.00	Call	jGovi	51904	52015	51904	52015	0.00
25/02/2005	GOVI On 05-May-05	220.00	Put	jGovi	24274	52015	24274	52015	0.00
25/02/2005	GOVI On 04-August-05	224.00	Call	jGovi	50718	50721	50718	50721	0.00
25/02/2005	GOVI On 04-August-05	224.00	Put	jGovi	22268	50721	22268	50721	0.00
25/02/2005	GOVI On 03-November-05	228.00	Call	jGovi	57478	57563	57478	57563	0.00
25/02/2005	GOVI On 03-November-05	228.00	Put	jGovi	30898	57563	30898	57563	0.00
25/02/2005	J152 On 28-February-06			jSwap	8.4500	8.4100	0.0136	0.0130	0.00
25/02/2005	J153 On 31-August-10			jSwap	8.0700	8.0344	0.0275	0.0260	0.00
25/02/2005	J157 On 15-September-15			jSwap	7.8200	7.7998	0.0237	0.0225	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2005	J186 On 21-December-26			jSwap	7.3700	7.3632	0.0136	0.0147	0.00
25/02/2005	J194 On 28-February-08			jSwap	8.0600	8.0086	0.0171	0.0157	0.00
25/02/2005	J201 On 22-December-14			jSwap	7.8300	7.8113	0.0230	0.0215	0.00
25/02/2005	J203 On 15-September-17			jSwap	7.7800	7.7642	0.0229	0.0220	0.00
25/02/2005	JBAR On 16-March-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
25/02/2005	JFRA On 02-February-06			jFra	7.0700	0.0000	0.0173	0.0000	0.00
25/02/2005	JFRA On 05-May-05			jFra	7.2600	7.1940	0.0178	0.0176	0.00
25/02/2005	JFRA On 04-May-06			jFra	7.2300	0.0000	0.0177	0.0000	0.00
25/02/2005	JFRA On 04-August-05			jFra	6.9000	6.8740	0.0169	0.0169	0.00
25/02/2005	JFRA On 03-August-06			jFra	7.3900	0.0000	0.0181	0.0000	0.00
25/02/2005	JFRA On 03-November-05			jFra	6.9800	6.9400	0.0171	0.0170	0.00
25/02/2005	JFRA On 02-November-06			jFra	7.5000	0.0000	0.0184	0.0000	0.00
25/02/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1327	0	1327	0	0.00
25/02/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1768	0	1768	0	0.00
25/02/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	362	292	362	292	0.00
25/02/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	339	292	339	292	0.00
25/02/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2049	0	2049	0	0.00
25/02/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1481	0	1481	0	0.00
25/02/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	460	449	460	449	0.00
25/02/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1313	449	1313	449	0.00
25/02/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2408	0	2408	0	0.00
25/02/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1461	0	1461	0	0.00
25/02/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	990	955	990	955	0.00
25/02/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1644	955	1644	955	0.00
25/02/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2731	0	2731	0	0.00
25/02/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1505	0	1505	0	0.00
25/02/2005	JN02 On 05-May-05			jNote	7.2400	7.1880	0.1334	0.1326	0.00
25/02/2005	JN02 On 04-August-05			jNote	7.2900	7.2440	0.1343	0.1336	0.00
25/02/2005	JN02 On 03-November-05			jNote	7.4000	7.3510	0.1362	0.1354	0.00
25/02/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	2461	2220	2461	2220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	7329	2220	7329	2220	0.00
25/02/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	5482	5205	5482	5205	0.00
25/02/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	9409	5205	9409	5205	0.00
25/02/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	8473	8125	8473	8125	0.00
25/02/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	10370	8125	10370	8125	0.00
25/02/2005	JN05 On 05-May-05			jNote	7.6000	7.5660	0.3153	0.3141	0.00
25/02/2005	JN05 On 04-August-05			jNote	7.6400	7.6060	0.3165	0.3155	0.00
25/02/2005	JN05 On 03-November-05			jNote	7.7000	7.6660	0.3184	0.3173	0.00
25/02/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	3112	2861	3112	2861	0.00
25/02/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	19620	2861	19620	2861	0.00
25/02/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	7913	7576	7913	7576	0.00
25/02/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	22873	7576	22873	7576	0.00
25/02/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	12284	11883	12284	11883	0.00
25/02/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	24733	11883	24733	11883	0.00
25/02/2005	JN10 On 05-May-05			jNote	7.7700	7.7490	0.5396	0.5389	0.00
25/02/2005	JN10 On 04-August-05			jNote	7.7900	7.7680	0.5400	0.5395	0.00
25/02/2005	JN10 On 03-November-05			jNote	7.8100	7.7980	0.5406	0.5403	0.00
25/02/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	7326	7026	7326	7026	0.00
25/02/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	23230	7026	23230	7026	0.00
25/02/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	15063	14799	15063	14799	0.00
25/02/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	29906	14799	29906	14799	0.00
25/02/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	21745	21563	21745	21563	0.00
25/02/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	34687	21563	34687	21563	0.00
25/02/2005	JROD On 31-January-06			jRod	7.2800	0.0000	0.0027	0.0000	0.00
25/02/2005	JROD On 28-February-05			jRod	7.2000	7.2030	0.0020	0.0020	0.00
25/02/2005	JROD On 28-February-06			jRod	7.2700	0.0000	0.0032	0.0000	0.00
25/02/2005	JROD On 31-March-05			jRod	7.2500	7.2720	0.0006	0.0006	0.00
25/02/2005	JROD On 31-March-06			jRod	7.2800	0.0000	0.0033	0.0000	0.00
25/02/2005	JROD On 29-April-05			jRod	7.3800	7.3960	0.0003	0.0002	0.00
25/02/2005	JROD On 31-May-05			jRod	7.2200	7.3590	0.0039	0.0032	0.00
25/02/2005	JROD On 30-June-05			jRod	7.4000	7.3930	0.0005	0.0005	0.00
25/02/2005	JROD On 29-July-05			jRod	7.4000	7.3980	0.0005	0.0005	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2005	JROD On 31-August-05			jRod	7.2200	7.3240	0.0020	0.0013	0.00
25/02/2005	JROD On 30-September-05			jRod	7.3100	7.3210	0.0014	0.0013	0.00
25/02/2005	JROD On 31-October-05			jRod	7.3000	7.3230	0.0014	0.0013	0.00
25/02/2005	JROD On 30-November-05			jRod	7.2100	7.2960	0.0028	0.0020	0.00
25/02/2005	JROD On 30-December-05			jRod	7.2800	7.2990	0.0021	0.0019	0.00
25/02/2005	R152 On 05-May-05			Bond Future	6.8400	6.8250	106.2810	106.2890	0.00
25/02/2005	R152 On 04-August-05			Bond Future	6.5500	6.5520	108.2398	108.2386	0.00
25/02/2005	R152 On 03-November-05			Bond Future	6.4100	6.4250	103.9544	103.9506	0.00
25/02/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2440	2523	2440	2523	0.00
25/02/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1120	2523	1120	2523	0.00
25/02/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6866	6865	6866	6865	0.00
25/02/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	247	6865	247	6865	0.00
25/02/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	2160	2150	2160	2150	0.00
25/02/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1107	2150	1107	2150	0.00
25/02/2005	R153 On 05-May-05			Bond Future	7.4200	7.4200	126.5906	126.5956	0.00
25/02/2005	R153 On 04-August-05			Bond Future	7.4200	7.4210	128.9225	128.9178	0.00
25/02/2005	R153 On 03-November-05			Bond Future	7.4700	7.4680	124.4756	124.4621	0.00
25/02/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	20330	20518	20330	20518	0.00
25/02/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	4144	20518	4144	20518	0.00
25/02/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	24505	24650	24505	24650	0.00
25/02/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	8983	24650	8983	24650	0.00
25/02/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	26059	26179	26059	26179	0.00
25/02/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	13271	26179	13271	26179	0.00
25/02/2005	R157 On 05-May-05			Bond Future	7.7000	7.7130	142.8591	142.7700	0.00
25/02/2005	R157 On 04-August-05			Bond Future	7.7000	7.7130	142.8591	142.7700	0.00
25/02/2005	R157 On 03-November-05			Bond Future	7.7500	7.7650	141.0826	140.9718	0.00
25/02/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	33430	33048	33430	33048	0.00
25/02/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	7282	33048	7282	33048	0.00
25/02/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	41461	41217	41461	41217	0.00
25/02/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	15313	41217	15313	41217	0.00
25/02/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	44600	44328	44600	44328	0.00
25/02/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	23677	44328	23677	44328	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2005	R186 On 05-May-05			Bond Future	7.0000	7.0050	142.7933	142.6510	0.00
25/02/2005	R186 On 04-August-05			Bond Future	6.9900	6.9970	140.1167	139.9611	0.00
25/02/2005	R186 On 03-November-05			Bond Future	6.9900	7.0020	142.4325	142.2780	0.00
25/02/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	60369	60338	60369	60338	0.00
25/02/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	24769	60338	24769	60338	0.00
25/02/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	81779	81993	81779	81993	0.00
25/02/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	45144	81993	45144	81993	0.00
25/02/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	97085	97513	97085	97513	0.00
25/02/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	61399	97513	61399	97513	0.00
25/02/2005	R194 On 05-May-05			Bond Future	7.2300	7.2100	108.8413	108.8857	0.00
25/02/2005	R194 On 04-August-05			Bond Future	7.2000	7.1880	110.8477	110.8835	0.00
25/02/2005	R194 On 03-November-05			Bond Future	7.2600	7.2430	107.6180	107.6527	0.00
25/02/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	10269	10643	10269	10643	0.00
25/02/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	3172	10643	3172	10643	0.00
25/02/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	12937	13248	12937	13248	0.00
25/02/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	5864	13248	5864	13248	0.00
25/02/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	13415	13692	13415	13692	0.00
25/02/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	8201	13692	8201	13692	0.00
25/02/2005	R201 On 05-May-05			Bond Future	7.7100	7.7250	110.3574	110.2173	0.00
25/02/2005	R201 On 04-August-05			Bond Future	7.7200	7.7400	107.9771	107.8192	0.00
25/02/2005	R201 On 03-November-05			Bond Future	7.7500	7.7770	109.7642	109.6031	0.00
25/02/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	26097	25288	26097	25288	0.00
25/02/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	5678	25288	5678	25288	0.00
25/02/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	31713	30955	31713	30955	0.00
25/02/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	12499	30955	12499	30955	0.00
25/02/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	34889	34212	34889	34212	0.00
25/02/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	18460	34212	18460	34212	0.00
25/02/2005	R203 On 05-May-05			Bond Future	7.6900	7.7020	105.6367	105.5556	0.00
25/02/2005	R203 On 04-August-05			Bond Future	7.7000	7.7120	107.5849	107.4889	0.00
25/02/2005	R203 On 03-November-05			Bond Future	7.7300	7.7430	105.1952	105.1008	0.00
25/02/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	31555	31222	31555	31222	0.00
25/02/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	6957	31222	6957	31222	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	38765	38478	38765	38478	0.00
25/02/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	15119	38478	15119	38478	0.00
25/02/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	43177	42977	43177	42977	0.00
25/02/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	22278	42977	22278	42977	0.00
28/02/2005	GOVI On 05-May-05			jGovi	223.1200	222.7630	223.1180	222.7630	0.00
28/02/2005	GOVI On 04-August-05			jGovi	227.2200	226.8450	227.2190	226.8450	0.00
28/02/2005	GOVI On 03-November-05			jGovi	231.0700	230.6580	231.0660	230.6580	0.00
28/02/2005	GOVI On 05-May-05	220.00	Call	jGovi	53167	51904	53167	51904	0.00
28/02/2005	GOVI On 05-May-05	220.00	Put	jGovi	21987	51904	21987	51904	0.00
28/02/2005	GOVI On 04-August-05	224.00	Call	jGovi	52589	50718	52589	50718	0.00
28/02/2005	GOVI On 04-August-05	224.00	Put	jGovi	20399	50718	20399	50718	0.00
28/02/2005	GOVI On 03-November-05	228.00	Call	jGovi	59381	57478	59381	57478	0.00
28/02/2005	GOVI On 03-November-05	228.00	Put	jGovi	28721	57478	28721	57478	0.00
28/02/2005	J152 On 28-February-06			jSwap	7.4400	8.4457	0.0009	0.0136	0.00
28/02/2005	J153 On 31-August-10			jSwap	7.6200	8.0687	0.0059	0.0275	0.00
28/02/2005	J157 On 15-September-15			jSwap	7.7500	7.8170	0.0189	0.0237	0.00
28/02/2005	J186 On 21-December-26			jSwap	7.3400	7.3734	0.0174	0.0136	0.00
28/02/2005	J194 On 28-February-08			jSwap	7.4400	8.0563	0.0019	0.0171	0.00
28/02/2005	J201 On 22-December-14			jSwap	7.7600	7.8346	0.0182	0.0230	0.00
28/02/2005	J203 On 15-September-17			jSwap	7.7100	7.7765	0.0179	0.0229	0.00
28/02/2005	JBAR On 16-March-05			jBar	0.0000	0.0000	0.0000	0.0000	0.00
28/02/2005	JFRA On 02-February-06			jFra	7.0600	7.0700	0.0173	0.0173	0.00
28/02/2005	JFRA On 05-May-05			jFra	7.1000	7.2590	0.0174	0.0178	0.00
28/02/2005	JFRA On 04-May-06			jFra	7.2100	7.2320	0.0176	0.0177	0.00
28/02/2005	JFRA On 04-August-05			jFra	6.9100	6.9020	0.0169	0.0169	0.00
28/02/2005	JFRA On 03-August-06			jFra	7.3600	7.3870	0.0180	0.0181	0.00
28/02/2005	JFRA On 03-November-05			jFra	6.9700	6.9830	0.0171	0.0171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2005	JFRA On 02-November-06			jFra	7.4400	7.5010	0.0182	0.0184	0.00
28/02/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	1292	1327	1292	1327	0.00
28/02/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1770	1327	1770	1327	0.00
28/02/2005	JFRA On 05-May-05	7.25	Call	Option on jFra	185	362	185	362	0.00
28/02/2005	JFRA On 05-May-05	7.25	Put	Option on jFra	553	362	553	362	0.00
28/02/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	2000	2049	2000	2049	0.00
28/02/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1495	2049	1495	2049	0.00
28/02/2005	JFRA On 04-August-05	7.25	Call	Option on jFra	452	460	452	460	0.00
28/02/2005	JFRA On 04-August-05	7.25	Put	Option on jFra	1286	460	1286	460	0.00
28/02/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2355	2408	2355	2408	0.00
28/02/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1466	2408	1466	2408	0.00
28/02/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	954	990	954	990	0.00
28/02/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	1645	990	1645	990	0.00
28/02/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2626	2731	2626	2731	0.00
28/02/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1544	2731	1544	2731	0.00
28/02/2005	JN02 On 05-May-05			jNote	7.2100	7.2360	0.1330	0.1334	0.00
28/02/2005	JN02 On 04-August-05			jNote	7.2400	7.2870	0.1335	0.1343	0.00
28/02/2005	JN02 On 03-November-05			jNote	7.3300	7.3970	0.1350	0.1362	0.00
28/02/2005	JN02 On 05-May-05	7.50	Call	Option on jNote	2191	2461	2191	2461	0.00
28/02/2005	JN02 On 05-May-05	7.50	Put	Option on jNote	7521	2461	7521	2461	0.00
28/02/2005	JN02 On 04-August-05	7.50	Call	Option on jNote	5001	5482	5001	5482	0.00
28/02/2005	JN02 On 04-August-05	7.50	Put	Option on jNote	9777	5482	9777	5482	0.00
28/02/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	7759	8473	7759	8473	0.00
28/02/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	10872	8473	10872	8473	0.00
28/02/2005	JN05 On 05-May-05			jNote	7.5300	7.6020	0.3128	0.3153	0.00
28/02/2005	JN05 On 04-August-05			jNote	7.5600	7.6390	0.3138	0.3165	0.00
28/02/2005	JN05 On 03-November-05			jNote	7.6200	7.6990	0.3155	0.3184	0.00
28/02/2005	JN05 On 05-May-05	8.00	Call	Option on jNote	2271	3112	2271	3112	0.00
28/02/2005	JN05 On 05-May-05	8.00	Put	Option on jNote	21798	3112	21798	3112	0.00
28/02/2005	JN05 On 04-August-05	8.00	Call	Option on jNote	6642	7913	6642	7913	0.00
28/02/2005	JN05 On 04-August-05	8.00	Put	Option on jNote	24861	7913	24861	7913	0.00
28/02/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	10712	12284	10712	12284	0.00
28/02/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	26663	12284	26663	12284	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2005	JN10 On 05-May-05			jNote	7.7000	7.7710	0.5364	0.5396	0.00
28/02/2005	JN10 On 04-August-05			jNote	7.7100	7.7860	0.5366	0.5400	0.00
28/02/2005	JN10 On 03-November-05			jNote	7.7400	7.8130	0.5374	0.5406	0.00
28/02/2005	JN10 On 05-May-05	8.00	Call	Option on jNote	5495	7326	5495	7326	0.00
28/02/2005	JN10 On 05-May-05	8.00	Put	Option on jNote	26540	7326	26540	7326	0.00
28/02/2005	JN10 On 04-August-05	8.00	Call	Option on jNote	12844	15063	12844	15063	0.00
28/02/2005	JN10 On 04-August-05	8.00	Put	Option on jNote	32883	15063	32883	15063	0.00
28/02/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	19327	21745	19327	21745	0.00
28/02/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	37452	21745	37452	21745	0.00
28/02/2005	JROD On 31-January-06			jRod	7.2700	7.2830	0.0070	0.0027	0.00
28/02/2005	JROD On 28-February-05			jRod	7.2400	7.2030	0.0000	0.0020	0.00
28/02/2005	JROD On 28-February-06			jRod	7.2500	7.2690	0.0072	0.0032	0.00
28/02/2005	JROD On 31-March-05			jRod	7.2500	7.2540	0.0006	0.0006	0.00
28/02/2005	JROD On 31-March-06			jRod	7.2600	7.2790	0.0089	0.0033	0.00
28/02/2005	JROD On 29-April-05			jRod	7.3700	7.3750	0.0003	0.0003	0.00
28/02/2005	JROD On 31-May-05			jRod	7.4200	7.2200	0.0014	0.0039	0.00
28/02/2005	JROD On 30-June-05			jRod	7.3900	7.3970	0.0005	0.0005	0.00
28/02/2005	JROD On 29-July-05			jRod	7.3900	7.3990	0.0005	0.0005	0.00
28/02/2005	JROD On 31-August-05			jRod	7.3300	7.2230	0.0008	0.0020	0.00
28/02/2005	JROD On 30-September-05			jRod	7.3000	7.3060	0.0014	0.0014	0.00
28/02/2005	JROD On 31-October-05			jRod	7.3000	7.3040	0.0015	0.0014	0.00
28/02/2005	JROD On 30-November-05			jRod	7.2700	7.2140	0.0017	0.0028	0.00
28/02/2005	JROD On 30-December-05			jRod	7.2700	7.2830	0.0022	0.0021	0.00
28/02/2005	R152 On 05-May-05			Bond Future	6.8700	6.8350	106.2514	106.2810	0.00
28/02/2005	R152 On 04-August-05			Bond Future	6.5900	6.5500	108.2159	108.2398	0.00
28/02/2005	R152 On 03-November-05			Bond Future	6.4500	6.4130	103.9431	103.9544	0.00
28/02/2005	R152 On 05-May-05	7.00	Call	Option on Bond Future	2225	2440	2225	2440	0.00
28/02/2005	R152 On 05-May-05	7.00	Put	Option on Bond Future	1201	2440	1201	2440	0.00
28/02/2005	R152 On 04-August-05	7.75	Call	Option on Bond Future	6643	6866	6643	6866	0.00
28/02/2005	R152 On 04-August-05	7.75	Put	Option on Bond Future	263	6866	263	6866	0.00
28/02/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	2086	2160	2086	2160	0.00
28/02/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1146	2160	1146	2160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2005	R153 On 05-May-05			Bond Future	7.3900	7.4210	126.7445	126.5906	1.00
28/02/2005	R153 On 04-August-05			Bond Future	7.3900	7.4200	129.0886	128.9225	0.00
28/02/2005	R153 On 03-November-05			Bond Future	7.4300	7.4650	124.6565	124.4756	0.00
28/02/2005	R153 On 05-May-05	7.75	Call	Option on Bond Future	21257	20330	21257	20330	0.00
28/02/2005	R153 On 05-May-05	7.75	Put	Option on Bond Future	3532	20330	3532	20330	0.00
28/02/2005	R153 On 04-August-05	7.75	Call	Option on Bond Future	25385	24505	25385	24505	0.00
28/02/2005	R153 On 04-August-05	7.75	Put	Option on Bond Future	8202	24505	8202	24505	0.00
28/02/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	26940	26059	26940	26059	0.00
28/02/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	12344	26059	12344	26059	0.00
28/02/2005	R157 On 05-May-05			Bond Future	7.6700	7.7030	143.1359	142.8591	0.00
28/02/2005	R157 On 04-August-05			Bond Future	7.6700	7.7030	143.1359	142.8591	0.00
28/02/2005	R157 On 03-November-05			Bond Future	7.7200	7.7520	141.3899	141.0826	0.00
28/02/2005	R157 On 05-May-05	8.00	Call	Option on Bond Future	35120	33430	35120	33430	0.00
28/02/2005	R157 On 05-May-05	8.00	Put	Option on Bond Future	6204	33430	6204	33430	0.00
28/02/2005	R157 On 04-August-05	8.00	Call	Option on Bond Future	42982	41461	42982	41461	0.00
28/02/2005	R157 On 04-August-05	8.00	Put	Option on Bond Future	14066	41461	14066	41461	0.00
28/02/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	46154	44600	46154	44600	0.00
28/02/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	22158	44600	22158	44600	0.00
28/02/2005	R186 On 05-May-05			Bond Future	6.9700	6.9950	143.2215	142.7933	0.00
28/02/2005	R186 On 04-August-05			Bond Future	6.9500	6.9860	140.5710	140.1167	0.00
28/02/2005	R186 On 03-November-05			Bond Future	6.9600	6.9910	142.9115	142.4325	0.00
28/02/2005	R186 On 05-May-05	7.25	Call	Option on Bond Future	61804	60369	61804	60369	0.00
28/02/2005	R186 On 05-May-05	7.25	Put	Option on Bond Future	21922	60369	21922	60369	0.00
28/02/2005	R186 On 04-August-05	7.25	Call	Option on Bond Future	83071	81779	83071	81779	0.00
28/02/2005	R186 On 04-August-05	7.25	Put	Option on Bond Future	41893	81779	41893	81779	0.00
28/02/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	98292	97085	98292	97085	0.00
28/02/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	57816	97085	57816	97085	0.00
28/02/2005	R194 On 05-May-05			Bond Future	7.1900	7.2270	108.9353	108.8413	0.00
28/02/2005	R194 On 04-August-05			Bond Future	7.1600	7.2030	110.9506	110.8477	0.00
28/02/2005	R194 On 03-November-05			Bond Future	7.2100	7.2590	107.7353	107.6180	0.00
28/02/2005	R194 On 05-May-05	7.50	Call	Option on Bond Future	10762	10269	10762	10269	0.00
28/02/2005	R194 On 05-May-05	7.50	Put	Option on Bond Future	2725	10269	2725	10269	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2005	R194 On 04-August-05	7.50	Call	Option on Bond Future	13448	12937	13448	12937	0.00
28/02/2005	R194 On 04-August-05	7.50	Put	Option on Bond Future	5345	12937	5345	12937	0.00
28/02/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	13951	13415	13951	13415	0.00
28/02/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	7564	13415	7564	13415	0.00
28/02/2005	R201 On 05-May-05			Bond Future	7.6700	7.7050	110.5749	110.3574	0.00
28/02/2005	R201 On 04-August-05			Bond Future	7.6800	7.7170	108.2041	107.9771	0.00
28/02/2005	R201 On 03-November-05			Bond Future	7.7200	7.7530	110.0064	109.7642	0.00
28/02/2005	R201 On 05-May-05	8.00	Call	Option on Bond Future	27441	26097	27441	26097	0.00
28/02/2005	R201 On 05-May-05	8.00	Put	Option on Bond Future	4845	26097	4845	26097	0.00
28/02/2005	R201 On 04-August-05	8.00	Call	Option on Bond Future	32953	31713	32953	31713	0.00
28/02/2005	R201 On 04-August-05	8.00	Put	Option on Bond Future	11469	31713	11469	31713	0.00
28/02/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	36160	34889	36160	34889	0.00
28/02/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	17308	34889	17308	34889	0.00
28/02/2005	R203 On 05-May-05			Bond Future	7.6600	7.6920	105.8806	105.6367	0.00
28/02/2005	R203 On 04-August-05			Bond Future	7.6700	7.7000	107.8415	107.5849	0.00
28/02/2005	R203 On 03-November-05			Bond Future	7.7000	7.7310	105.4714	105.1952	0.00
28/02/2005	R203 On 05-May-05	8.00	Call	Option on Bond Future	33000	31555	33000	31555	0.00
28/02/2005	R203 On 05-May-05	8.00	Put	Option on Bond Future	5965	31555	5965	31555	0.00
28/02/2005	R203 On 04-August-05	8.00	Call	Option on Bond Future	40121	38765	40121	38765	0.00
28/02/2005	R203 On 04-August-05	8.00	Put	Option on Bond Future	13910	38765	13910	38765	0.00
28/02/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	44542	43177	44542	43177	0.00
28/02/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	20881	43177	20881	43177	0.00
<b>Grand Total:</b>									<b>1.00</b>