



Derivatives Monthly Statistics Report

For May 2005

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2005 | GOVI On 05-May-05 | | | jGovi | 215.9700 | 216.4900 | 215.9740 | 216.4900 | 10.00 |
| 03/05/2005 | GOVI On 04-August-05 | | | jGovi | 219.7200 | 220.2460 | 219.7180 | 220.2460 | 17.00 |
| 03/05/2005 | GOVI On 03-November-05 | | | jGovi | 223.4000 | 223.9220 | 223.4000 | 223.9220 | 0.00 |
| 03/05/2005 | GOVI On 05-May-05 | 220.00 | Call | jGovi | 161 | 2894 | 161 | 2894 | 0.00 |
| 03/05/2005 | GOVI On 05-May-05 | 220.00 | Put | jGovi | 40421 | 37994 | 40421 | 37994 | 0.00 |
| 03/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 13667 | 16155 | 13667 | 16155 | 0.00 |
| 03/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 56487 | 53695 | 56487 | 53695 | 0.00 |
| 03/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 23304 | 25969 | 23304 | 25969 | 0.00 |
| 03/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 69304 | 66749 | 69304 | 66749 | 0.00 |
| 03/05/2005 | J152 On 28-February-06 | | | jSwap | 7.0900 | 7.0890 | 0.0039 | 0.0040 | 0.00 |
| 03/05/2005 | J153 On 31-August-10 | | | jSwap | 8.2200 | 8.1951 | 0.0322 | 0.0310 | 0.00 |
| 03/05/2005 | J157 On 15-September-15 | | | jSwap | 8.5400 | 8.5191 | 0.0726 | 0.0712 | 0.00 |
| 03/05/2005 | J186 On 21-December-26 | | | jSwap | 8.1700 | 8.0900 | 0.0687 | 0.0611 | 0.00 |
| 03/05/2005 | J194 On 28-February-08 | | | jSwap | 7.6800 | 7.6663 | 0.0049 | 0.0045 | 0.00 |
| 03/05/2005 | J201 On 22-December-14 | | | jSwap | 8.4900 | 8.4770 | 0.0685 | 0.0675 | 0.00 |
| 03/05/2005 | J203 On 15-September-17 | | | jSwap | 8.5100 | 8.4721 | 0.0783 | 0.0753 | 0.00 |
| 03/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9500 | 6.9500 | 0.0000 | 0.0000 | 0.00 |
| 03/05/2005 | JFRA On 02-February-06 | | | jFra | 7.0500 | 7.0480 | 0.0173 | 0.0173 | 0.00 |
| 03/05/2005 | JFRA On 01-February-07 | | | jFra | 8.1000 | 8.0550 | 0.0198 | 0.0197 | 0.00 |
| 03/05/2005 | JFRA On 05-May-05 | | | jFra | 6.9600 | 6.9650 | 0.0170 | 0.0171 | 0.00 |
| 03/05/2005 | JFRA On 04-May-06 | | | jFra | 7.3000 | 7.3000 | 0.0179 | 0.0179 | 0.00 |
| 03/05/2005 | JFRA On 03-May-07 | | | jFra | 8.3000 | 8.2610 | 0.0203 | 0.0202 | 0.00 |
| 03/05/2005 | JFRA On 04-August-05 | | | jFra | 6.8100 | 6.7990 | 0.0167 | 0.0167 | 500.00 |

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|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2005 | JFRA On 03-August-06 | | | jFra | 7.5500 | 7.5530 | 0.0185 | 0.0185 | 0.00 |
| 03/05/2005 | JFRA On 02-August-07 | | | jFra | 8.5000 | 8.4290 | 0.0207 | 0.0206 | 0.00 |
| 03/05/2005 | JFRA On 03-November-05 | | | jFra | 6.8200 | 6.8210 | 0.0167 | 0.0167 | 500.00 |
| 03/05/2005 | JFRA On 02-November-06 | | | jFra | 7.8000 | 7.8120 | 0.0191 | 0.0191 | 0.00 |
| 03/05/2005 | JFRA On 01-November-07 | | | jFra | 8.6000 | 8.5710 | 0.0226 | 0.0225 | 0.00 |
| 03/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 1201 | 1224 | 1201 | 1224 | 0.00 |
| 03/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1694 | 1719 | 1694 | 1719 | 0.00 |
| 03/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 3077 | 3023 | 3077 | 3023 | 0.00 |
| 03/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1609 | 1666 | 1609 | 1666 | 0.00 |
| 03/05/2005 | JFRA On 05-May-05 | 7.25 | Call | Option on jFra | 0 | 2 | 0 | 2 | 0.00 |
| 03/05/2005 | JFRA On 05-May-05 | 7.25 | Put | Option on jFra | 724 | 701 | 724 | 701 | 0.00 |
| 03/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 2107 | 2130 | 2107 | 2130 | 0.00 |
| 03/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1370 | 1396 | 1370 | 1396 | 0.00 |
| 03/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 3888 | 3901 | 3888 | 3901 | 0.00 |
| 03/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 1940 | 2043 | 1940 | 2043 | 0.00 |
| 03/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 161 | 168 | 161 | 168 | 0.00 |
| 03/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1230 | 1273 | 1230 | 1273 | 0.00 |
| 03/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2683 | 2700 | 2683 | 2700 | 0.00 |
| 03/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1330 | 1347 | 1330 | 1347 | 0.00 |
| 03/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4662 | 4616 | 4662 | 4616 | 0.00 |
| 03/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 2230 | 2348 | 2230 | 2348 | 0.00 |
| 03/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 544 | 571 | 544 | 571 | 0.00 |
| 03/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1608 | 1623 | 1608 | 1623 | 0.00 |
| 03/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 3237 | 3284 | 3237 | 3284 | 0.00 |
| 03/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1278 | 1298 | 1278 | 1298 | 0.00 |
| 03/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 5156 | 5176 | 5156 | 5176 | 0.00 |
| 03/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 2269 | 2365 | 2269 | 2365 | 0.00 |
| 03/05/2005 | JN02 On 05-May-05 | | | jNote | 7.2800 | 7.2770 | 0.1343 | 0.1343 | 0.00 |
| 03/05/2005 | JN02 On 04-August-05 | | | jNote | 7.4400 | 7.4340 | 0.1372 | 0.1370 | 0.00 |
| 03/05/2005 | JN02 On 03-November-05 | | | jNote | 7.6500 | 7.6360 | 0.1407 | 0.1404 | 0.00 |
| 03/05/2005 | JN02 On 05-May-05 | 7.50 | Call | Option on jNote | 13 | 184 | 13 | 184 | 0.00 |
| 03/05/2005 | JN02 On 05-May-05 | 7.50 | Put | Option on jNote | 4050 | 4300 | 4050 | 4300 | 0.00 |
| 03/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 5390 | 5480 | 5390 | 5480 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 6422 | 6696 | 6422 | 6696 | 0.00 |
| 03/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 10371 | 10379 | 10371 | 10379 | 0.00 |
| 03/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 7576 | 7877 | 7576 | 7877 | 0.00 |
| 03/05/2005 | JN05 On 05-May-05 | | | jNote | 8.1100 | 8.0880 | 0.3340 | 0.3331 | 0.00 |
| 03/05/2005 | JN05 On 04-August-05 | | | jNote | 8.2200 | 8.1910 | 0.3373 | 0.3363 | 0.00 |
| 03/05/2005 | JN05 On 03-November-05 | | | jNote | 8.3400 | 8.3050 | 0.3409 | 0.3398 | 0.00 |
| 03/05/2005 | JN05 On 05-May-05 | 8.00 | Call | Option on jNote | 5005 | 5292 | 5005 | 5292 | 0.00 |
| 03/05/2005 | JN05 On 05-May-05 | 8.00 | Put | Option on jNote | 355 | 1669 | 355 | 1669 | 0.00 |
| 03/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 17674 | 17408 | 17674 | 17408 | 0.00 |
| 03/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 8687 | 9567 | 8687 | 9567 | 0.00 |
| 03/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 25938 | 25506 | 25938 | 25506 | 0.00 |
| 03/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 12160 | 13030 | 12160 | 13030 | 0.00 |
| 03/05/2005 | JN10 On 05-May-05 | | | jNote | 8.4500 | 8.4380 | 0.5728 | 0.5722 | 0.00 |
| 03/05/2005 | JN10 On 04-August-05 | | | jNote | 8.5100 | 8.4940 | 0.5747 | 0.5738 | 0.00 |
| 03/05/2005 | JN10 On 03-November-05 | | | jNote | 8.5800 | 8.5560 | 0.5766 | 0.5755 | 0.00 |
| 03/05/2005 | JN10 On 05-May-05 | 8.00 | Call | Option on jNote | 30695 | 29726 | 30695 | 29726 | 0.00 |
| 03/05/2005 | JN10 On 05-May-05 | 8.00 | Put | Option on jNote | 0 | 26 | 0 | 26 | 0.00 |
| 03/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 41280 | 40838 | 41280 | 40838 | 0.00 |
| 03/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 6651 | 7466 | 6651 | 7466 | 0.00 |
| 03/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 51437 | 50942 | 51437 | 50942 | 0.00 |
| 03/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 12521 | 13543 | 12521 | 13543 | 0.00 |
| 03/05/2005 | JROD On 31-January-06 | | | jRod | 6.8900 | 6.7880 | 0.0082 | 0.0089 | 0.00 |
| 03/05/2005 | JROD On 28-February-06 | | | jRod | 6.9300 | 6.9290 | 0.0104 | 0.0104 | 0.00 |
| 03/05/2005 | JROD On 31-March-06 | | | jRod | 6.9000 | 6.9010 | 0.0106 | 0.0106 | 0.00 |
| 03/05/2005 | JROD On 28-April-06 | | | jRod | 6.9000 | 6.8150 | 0.0105 | 0.0113 | 0.00 |
| 03/05/2005 | JROD On 31-May-05 | | | jRod | 7.0300 | 7.0360 | 0.0024 | 0.0024 | 0.00 |
| 03/05/2005 | JROD On 31-May-06 | | | jRod | 6.9300 | 6.9220 | 0.0129 | 0.0130 | 0.00 |
| 03/05/2005 | JROD On 30-June-05 | | | jRod | 6.9500 | 6.9580 | 0.0014 | 0.0013 | 0.00 |
| 03/05/2005 | JROD On 29-July-05 | | | jRod | 6.9400 | 6.6510 | 0.0014 | 0.0021 | 0.00 |
| 03/05/2005 | JROD On 31-August-05 | | | jRod | 6.9900 | 6.9940 | 0.0025 | 0.0025 | 0.00 |
| 03/05/2005 | JROD On 30-September-05 | | | jRod | 6.9200 | 6.9260 | 0.0028 | 0.0028 | 0.00 |
| 03/05/2005 | JROD On 31-October-05 | | | jRod | 6.9000 | 6.7490 | 0.0030 | 0.0037 | 0.00 |
| 03/05/2005 | JROD On 30-November-05 | | | jRod | 6.9400 | 6.9390 | 0.0041 | 0.0041 | 0.00 |

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|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2005 | JROD On 30-December-05 | | | jRod | 6.9000 | 6.8970 | 0.0044 | 0.0044 | 0.00 |
| 03/05/2005 | R152 On 05-May-05 | | | Bond Future | 6.7500 | 6.7300 | 106.3459 | 106.3652 | 0.00 |
| 03/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.6000 | 6.5640 | 108.2115 | 108.2320 | 0.00 |
| 03/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.5100 | 6.4690 | 103.9228 | 103.9368 | 0.00 |
| 03/05/2005 | R152 On 05-May-05 | 7.00 | Call | Option on Bond Future | 1970 | 2172 | 1970 | 2172 | 0.00 |
| 03/05/2005 | R152 On 05-May-05 | 7.00 | Put | Option on Bond Future | 0 | 10 | 0 | 10 | 0.00 |
| 03/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 6389 | 6596 | 6389 | 6596 | 0.00 |
| 03/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 54 | 56 | 54 | 56 | 0.00 |
| 03/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1662 | 1769 | 1662 | 1769 | 0.00 |
| 03/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 925 | 891 | 925 | 891 | 0.00 |
| 03/05/2005 | R153 On 05-May-05 | | | Bond Future | 7.9100 | 7.8580 | 124.2043 | 124.4466 | 1.00 |
| 03/05/2005 | R153 On 04-August-05 | | | Bond Future | 7.9600 | 7.9090 | 126.3863 | 126.6314 | 0.00 |
| 03/05/2005 | R153 On 03-November-05 | | | Bond Future | 8.0500 | 7.9910 | 121.8911 | 122.1287 | 0.00 |
| 03/05/2005 | R153 On 05-May-05 | 7.75 | Call | Option on Bond Future | 152 | 1548 | 152 | 1548 | 0.00 |
| 03/05/2005 | R153 On 05-May-05 | 7.75 | Put | Option on Bond Future | 7830 | 6803 | 7830 | 6803 | 0.00 |
| 03/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 9605 | 10997 | 9605 | 10997 | 0.00 |
| 03/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 19446 | 18387 | 19446 | 18387 | 0.00 |
| 03/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 13545 | 14878 | 13545 | 14878 | 0.00 |
| 03/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 26602 | 25559 | 26602 | 25559 | 0.00 |
| 03/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 21444 | 23435 | 21444 | 23435 | 0.00 |
| 03/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 8238 | 7779 | 8238 | 7779 | 0.00 |
| 03/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 38364 | 40691 | 38364 | 40691 | 0.00 |
| 03/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 2668 | 2544 | 2668 | 2544 | 0.00 |
| 03/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 48096 | 50497 | 48096 | 50497 | 0.00 |
| 03/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 1357 | 1308 | 1357 | 1308 | 0.00 |
| 03/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 58286 | 60722 | 58286 | 60722 | 0.00 |
| 03/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 638 | 624 | 638 | 624 | 0.00 |
| 03/05/2005 | R157 On 05-May-05 | | | Bond Future | 8.3700 | 8.3280 | 137.0540 | 137.4334 | 0.00 |
| 03/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.4300 | 8.3790 | 139.4651 | 139.8439 | 0.00 |
| 03/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.4900 | 8.4470 | 134.9488 | 135.3262 | 0.00 |
| 03/05/2005 | R157 On 05-May-05 | 8.00 | Call | Option on Bond Future | 0 | 193 | 0 | 193 | 0.00 |
| 03/05/2005 | R157 On 05-May-05 | 8.00 | Put | Option on Bond Future | 31904 | 28302 | 31904 | 28302 | 0.00 |
| 03/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 16238 | 18506 | 16238 | 18506 | 0.00 |

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|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 30728 | 29208 | 30728 | 29208 | 200.00 |
| 03/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 17169 | 19004 | 17169 | 19004 | 0.00 |
| 03/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 57584 | 55645 | 57584 | 55645 | 0.00 |
| 03/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 8743 | 10349 | 8743 | 10349 | 0.00 |
| 03/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 44309 | 42127 | 44309 | 42127 | 0.00 |
| 03/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 39624 | 42885 | 39624 | 42885 | 0.00 |
| 03/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 13273 | 12746 | 13273 | 12746 | 400.00 |
| 03/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 54421 | 57952 | 54421 | 57952 | 0.00 |
| 03/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 8285 | 8028 | 8285 | 8028 | 500.00 |
| 03/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 68732 | 74213 | 68732 | 74213 | 0.00 |
| 03/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 3220 | 4913 | 3220 | 4913 | 100.00 |
| 03/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 4016 | 5009 | 4016 | 5009 | 200.00 |
| 03/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 61109 | 58314 | 61109 | 58314 | 0.00 |
| 03/05/2005 | R157 On 05-May-05 | 7.75 | Call | Option on Bond Future | 0 | 2 | 0 | 2 | 0.00 |
| 03/05/2005 | R157 On 05-May-05 | 7.75 | Put | Option on Bond Future | 53869 | 50076 | 53869 | 50076 | 0.00 |
| 03/05/2005 | R186 On 05-May-05 | | | Bond Future | 7.8000 | 7.7410 | 132.0017 | 132.7600 | 0.00 |
| 03/05/2005 | R186 On 05-May-05 | | | Bond Future | 7.8000 | 7.7410 | 132.0017 | 132.7600 | 0.00 |
| 03/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.8200 | 7.7600 | 129.0171 | 129.7812 | 0.00 |
| 03/05/2005 | R186 On 03-November-05 | | | Bond Future | 7.8500 | 7.7850 | 131.1402 | 131.9216 | 0.00 |
| 03/05/2005 | R186 On 05-May-05 | 7.25 | Call | Option on Bond Future | 0 | 206 | 0 | 206 | 0.00 |
| 03/05/2005 | R186 On 05-May-05 | 7.25 | Call | Option on Bond Future | 0 | 206 | 0 | 206 | 0.00 |
| 03/05/2005 | R186 On 05-May-05 | 7.25 | Put | Option on Bond Future | 72315 | 64939 | 72315 | 64939 | 0.00 |
| 03/05/2005 | R186 On 05-May-05 | 7.25 | Put | Option on Bond Future | 72315 | 64939 | 72315 | 64939 | 0.00 |
| 03/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 20182 | 23894 | 20182 | 23894 | 0.00 |
| 03/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 94543 | 90615 | 94543 | 90615 | 0.00 |
| 03/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 37058 | 41330 | 37058 | 41330 | 0.00 |
| 03/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 114295 | 110753 | 114295 | 110753 | 0.00 |
| 03/05/2005 | R194 On 05-May-05 | | | Bond Future | 7.5000 | 7.4630 | 108.1238 | 108.2274 | 0.00 |
| 03/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.5500 | 7.5060 | 110.0218 | 110.1261 | 0.00 |
| 03/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.6500 | 7.6030 | 106.7759 | 106.8747 | 0.00 |
| 03/05/2005 | R194 On 05-May-05 | 7.50 | Call | Option on Bond Future | 1103 | 2509 | 1103 | 2509 | 0.00 |
| 03/05/2005 | R194 On 05-May-05 | 7.50 | Put | Option on Bond Future | 1180 | 1551 | 1180 | 1551 | 0.00 |
| 03/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 7101 | 7816 | 7101 | 7816 | 0.00 |

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|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 8286 | 7958 | 8286 | 7958 | 0.00 |
| 03/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 8816 | 9453 | 8816 | 9453 | 0.00 |
| 03/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 12023 | 11671 | 12023 | 11671 | 0.00 |
| 03/05/2005 | R201 On 05-May-05 | | | Bond Future | 8.3900 | 8.3380 | 105.7066 | 106.0380 | 0.00 |
| 03/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.4400 | 8.3900 | 103.1437 | 103.4808 | 0.00 |
| 03/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.5100 | 8.4550 | 104.8506 | 105.1799 | 0.00 |
| 03/05/2005 | R201 On 05-May-05 | 8.00 | Call | Option on Bond Future | 0 | 125 | 0 | 125 | 0.00 |
| 03/05/2005 | R201 On 05-May-05 | 8.00 | Put | Option on Bond Future | 26089 | 22899 | 26089 | 22899 | 0.00 |
| 03/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 7545 | 8978 | 7545 | 8978 | 0.00 |
| 03/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 36664 | 34726 | 36664 | 34726 | 0.00 |
| 03/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 13045 | 14570 | 13045 | 14570 | 0.00 |
| 03/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 45751 | 43984 | 45751 | 43984 | 0.00 |
| 03/05/2005 | R203 On 05-May-05 | | | Bond Future | 8.3800 | 8.3420 | 100.2341 | 100.5368 | 0.00 |
| 03/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.4300 | 8.3840 | 101.9927 | 102.2980 | 0.00 |
| 03/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.4800 | 8.4390 | 99.5142 | 99.8142 | 0.00 |
| 03/05/2005 | R203 On 05-May-05 | 8.00 | Call | Option on Bond Future | 0 | 205 | 0 | 205 | 0.00 |
| 03/05/2005 | R203 On 05-May-05 | 8.00 | Put | Option on Bond Future | 29430 | 26608 | 29430 | 26608 | 0.00 |
| 03/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 10300 | 11883 | 10300 | 11883 | 0.00 |
| 03/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 42576 | 41106 | 42576 | 41106 | 0.00 |
| 03/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 17572 | 19291 | 17572 | 19291 | 0.00 |
| 03/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 53483 | 52202 | 53483 | 52202 | 0.00 |
| 04/05/2005 | GOVI On 05-May-05 | | | jGovi | 217.2700 | 215.9740 | 217.2680 | 215.9740 | 10.00 |
| 04/05/2005 | GOVI On 04-August-05 | | | jGovi | 221.0300 | 219.7180 | 221.0330 | 219.7180 | 17.00 |
| 04/05/2005 | GOVI On 03-November-05 | | | jGovi | 224.7300 | 223.4000 | 224.7300 | 223.4000 | 0.00 |
| 04/05/2005 | GOVI On 05-May-05 | 220.00 | Call | jGovi | 1 | 161 | 1 | 161 | 0.00 |
| 04/05/2005 | GOVI On 05-May-05 | 220.00 | Put | jGovi | 27321 | 40421 | 27321 | 40421 | 0.00 |
| 04/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 17632 | 13667 | 17632 | 13667 | 0.00 |
| 04/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 47302 | 56487 | 47302 | 56487 | 0.00 |
| 04/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 27861 | 23304 | 27861 | 23304 | 0.00 |
| 04/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 60561 | 69304 | 60561 | 69304 | 0.00 |
| 04/05/2005 | J152 On 28-February-06 | | | jSwap | 7.0700 | 7.0920 | 0.0042 | 0.0039 | 0.00 |
| 04/05/2005 | J153 On 31-August-10 | | | jSwap | 8.1200 | 8.2228 | 0.0276 | 0.0322 | 0.00 |
| 04/05/2005 | J157 On 15-September-15 | | | jSwap | 8.4100 | 8.5385 | 0.0638 | 0.0726 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2005 | J186 On 21-December-26 | | | jSwap | 8.0400 | 8.1653 | 0.0568 | 0.0687 | 0.00 |
| 04/05/2005 | J194 On 28-February-08 | | | jSwap | 7.5800 | 7.6839 | 0.0021 | 0.0049 | 0.00 |
| 04/05/2005 | J201 On 22-December-14 | | | jSwap | 8.3700 | 8.4915 | 0.0605 | 0.0685 | 0.00 |
| 04/05/2005 | J203 On 15-September-17 | | | jSwap | 8.3800 | 8.5117 | 0.0683 | 0.0783 | 0.00 |
| 04/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9500 | 6.9500 | 0.0000 | 0.0000 | 0.00 |
| 04/05/2005 | JFRA On 02-February-06 | | | jFra | 6.9200 | 7.0490 | 0.0170 | 0.0173 | 0.00 |
| 04/05/2005 | JFRA On 01-February-07 | | | jFra | 7.9300 | 8.1010 | 0.0194 | 0.0198 | 250.00 |
| 04/05/2005 | JFRA On 05-May-05 | | | jFra | 6.9500 | 6.9550 | 0.0170 | 0.0170 | 0.00 |
| 04/05/2005 | JFRA On 04-May-06 | | | jFra | 7.1600 | 7.3010 | 0.0175 | 0.0179 | 0.00 |
| 04/05/2005 | JFRA On 03-May-07 | | | jFra | 8.1200 | 8.2970 | 0.0198 | 0.0203 | 0.00 |
| 04/05/2005 | JFRA On 04-August-05 | | | jFra | 6.7900 | 6.8140 | 0.0166 | 0.0167 | 500.00 |
| 04/05/2005 | JFRA On 03-August-06 | | | jFra | 7.4000 | 7.5530 | 0.0181 | 0.0185 | 0.00 |
| 04/05/2005 | JFRA On 02-August-07 | | | jFra | 8.3200 | 8.4960 | 0.0203 | 0.0207 | 0.00 |
| 04/05/2005 | JFRA On 03-November-05 | | | jFra | 6.7700 | 6.8160 | 0.0166 | 0.0167 | 500.00 |
| 04/05/2005 | JFRA On 02-November-06 | | | jFra | 7.6500 | 7.8010 | 0.0187 | 0.0191 | 0.00 |
| 04/05/2005 | JFRA On 01-November-07 | | | jFra | 8.4300 | 8.6000 | 0.0221 | 0.0226 | 0.00 |
| 04/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 1050 | 1201 | 1050 | 1201 | 0.00 |
| 04/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1851 | 1694 | 1851 | 1694 | 0.00 |
| 04/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 2788 | 3077 | 2788 | 3077 | 0.00 |
| 04/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1748 | 1609 | 1748 | 1609 | 0.00 |
| 04/05/2005 | JFRA On 05-May-05 | 7.25 | Call | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2005 | JFRA On 05-May-05 | 7.25 | Put | Option on jFra | 731 | 724 | 731 | 724 | 0.00 |
| 04/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 1890 | 2107 | 1890 | 2107 | 0.00 |
| 04/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1498 | 1370 | 1498 | 1370 | 0.00 |
| 04/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 3581 | 3888 | 3581 | 3888 | 0.00 |
| 04/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 2071 | 1940 | 2071 | 1940 | 0.00 |
| 04/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 141 | 161 | 141 | 161 | 0.00 |
| 04/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1273 | 1230 | 1273 | 1230 | 0.00 |
| 04/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2438 | 2683 | 2438 | 2683 | 0.00 |
| 04/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1449 | 1330 | 1449 | 1330 | 0.00 |
| 04/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4329 | 4662 | 4329 | 4662 | 0.00 |
| 04/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 2321 | 2230 | 2321 | 2230 | 0.00 |
| 04/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 495 | 544 | 495 | 544 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1664 | 1608 | 1664 | 1608 | 0.00 |
| 04/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 2975 | 3237 | 2975 | 3237 | 0.00 |
| 04/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1377 | 1278 | 1377 | 1278 | 0.00 |
| 04/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4829 | 5156 | 4829 | 5156 | 0.00 |
| 04/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 2391 | 2269 | 2391 | 2269 | 0.00 |
| 04/05/2005 | JN02 On 05-May-05 | | | jNote | 7.1800 | 7.2810 | 0.1326 | 0.1343 | 0.00 |
| 04/05/2005 | JN02 On 04-August-05 | | | jNote | 7.3200 | 7.4440 | 0.1351 | 0.1372 | 0.00 |
| 04/05/2005 | JN02 On 03-November-05 | | | jNote | 7.5100 | 7.6520 | 0.1383 | 0.1407 | 0.00 |
| 04/05/2005 | JN02 On 05-May-05 | 7.50 | Call | Option on jNote | 0 | 13 | 0 | 13 | 0.00 |
| 04/05/2005 | JN02 On 05-May-05 | 7.50 | Put | Option on jNote | 5863 | 4050 | 5863 | 4050 | 0.00 |
| 04/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 4285 | 5390 | 4285 | 5390 | 0.00 |
| 04/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 7551 | 6422 | 7551 | 6422 | 0.00 |
| 04/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 8875 | 10371 | 8875 | 10371 | 0.00 |
| 04/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 8654 | 7576 | 8654 | 7576 | 0.00 |
| 04/05/2005 | JN05 On 05-May-05 | | | jNote | 8.0000 | 8.1130 | 0.3303 | 0.3340 | 0.00 |
| 04/05/2005 | JN05 On 04-August-05 | | | jNote | 8.1100 | 8.2190 | 0.3336 | 0.3373 | 0.00 |
| 04/05/2005 | JN05 On 03-November-05 | | | jNote | 8.2200 | 8.3370 | 0.3372 | 0.3409 | 0.00 |
| 04/05/2005 | JN05 On 05-May-05 | 8.00 | Call | Option on jNote | 1301 | 5005 | 1301 | 5005 | 0.00 |
| 04/05/2005 | JN05 On 05-May-05 | 8.00 | Put | Option on jNote | 1220 | 355 | 1220 | 355 | 0.00 |
| 04/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 14769 | 17674 | 14769 | 17674 | 0.00 |
| 04/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 10449 | 8687 | 10449 | 8687 | 0.00 |
| 04/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 22872 | 25938 | 22872 | 25938 | 0.00 |
| 04/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 13809 | 12160 | 13809 | 12160 | 0.00 |
| 04/05/2005 | JN10 On 05-May-05 | | | jNote | 8.3300 | 8.4530 | 0.5670 | 0.5728 | 0.00 |
| 04/05/2005 | JN10 On 04-August-05 | | | jNote | 8.3800 | 8.5130 | 0.5686 | 0.5747 | 0.00 |
| 04/05/2005 | JN10 On 03-November-05 | | | jNote | 8.4400 | 8.5790 | 0.5703 | 0.5766 | 0.00 |
| 04/05/2005 | JN10 On 05-May-05 | 8.00 | Call | Option on jNote | 22198 | 30695 | 22198 | 30695 | 0.00 |
| 04/05/2005 | JN10 On 05-May-05 | 8.00 | Put | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 34648 | 41280 | 34648 | 41280 | 0.00 |
| 04/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 8931 | 6651 | 8931 | 6651 | 0.00 |
| 04/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 44934 | 51437 | 44934 | 51437 | 0.00 |
| 04/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 15333 | 12521 | 15333 | 12521 | 0.00 |
| 04/05/2005 | JROD On 31-January-06 | | | jRod | 6.8900 | 6.8890 | 0.0082 | 0.0082 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2005 | JROD On 28-February-06 | | | jRod | 6.9300 | 6.9300 | 0.0104 | 0.0104 | 0.00 |
| 04/05/2005 | JROD On 31-March-06 | | | jRod | 6.9000 | 6.9040 | 0.0106 | 0.0106 | 0.00 |
| 04/05/2005 | JROD On 28-April-06 | | | jRod | 6.9000 | 6.8970 | 0.0106 | 0.0105 | 0.00 |
| 04/05/2005 | JROD On 31-May-05 | | | jRod | 7.0200 | 7.0260 | 0.0025 | 0.0024 | 0.00 |
| 04/05/2005 | JROD On 31-May-06 | | | jRod | 6.9300 | 6.9280 | 0.0129 | 0.0129 | 0.00 |
| 04/05/2005 | JROD On 30-June-05 | | | jRod | 6.9400 | 6.9480 | 0.0014 | 0.0014 | 0.00 |
| 04/05/2005 | JROD On 29-July-05 | | | jRod | 6.9400 | 6.9420 | 0.0014 | 0.0014 | 0.00 |
| 04/05/2005 | JROD On 31-August-05 | | | jRod | 6.9900 | 6.9920 | 0.0025 | 0.0025 | 0.00 |
| 04/05/2005 | JROD On 30-September-05 | | | jRod | 6.9200 | 6.9240 | 0.0028 | 0.0028 | 0.00 |
| 04/05/2005 | JROD On 31-October-05 | | | jRod | 6.8900 | 6.8960 | 0.0030 | 0.0030 | 0.00 |
| 04/05/2005 | JROD On 30-November-05 | | | jRod | 6.9400 | 6.9380 | 0.0042 | 0.0041 | 0.00 |
| 04/05/2005 | JROD On 30-December-05 | | | jRod | 6.8900 | 6.8970 | 0.0044 | 0.0044 | 0.00 |
| 04/05/2005 | R152 On 05-May-05 | | | Bond Future | 6.7200 | 6.7540 | 106.3724 | 106.3459 | 0.00 |
| 04/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.5500 | 6.6010 | 108.2381 | 108.2115 | 0.00 |
| 04/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.4400 | 6.5140 | 103.9459 | 103.9228 | 0.00 |
| 04/05/2005 | R152 On 05-May-05 | 7.00 | Call | Option on Bond Future | 2234 | 1970 | 2234 | 1970 | 0.00 |
| 04/05/2005 | R152 On 05-May-05 | 7.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 6641 | 6389 | 6641 | 6389 | 0.00 |
| 04/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 40 | 54 | 40 | 54 | 0.00 |
| 04/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1783 | 1662 | 1783 | 1662 | 0.00 |
| 04/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 814 | 925 | 814 | 925 | 0.00 |
| 04/05/2005 | R153 On 05-May-05 | | | Bond Future | 7.7900 | 7.9080 | 124.7966 | 124.2043 | 1.00 |
| 04/05/2005 | R153 On 04-August-05 | | | Bond Future | 7.8300 | 7.9620 | 126.9885 | 126.3863 | 0.00 |
| 04/05/2005 | R153 On 03-November-05 | | | Bond Future | 7.9100 | 8.0450 | 122.4996 | 121.8911 | 0.00 |
| 04/05/2005 | R153 On 05-May-05 | 7.75 | Call | Option on Bond Future | 719 | 152 | 719 | 152 | 0.00 |
| 04/05/2005 | R153 On 05-May-05 | 7.75 | Put | Option on Bond Future | 2474 | 7830 | 2474 | 7830 | 0.00 |
| 04/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 11877 | 9605 | 11877 | 9605 | 0.00 |
| 04/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 15695 | 19446 | 15695 | 19446 | 0.00 |
| 04/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 15794 | 13545 | 15794 | 13545 | 0.00 |
| 04/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 22766 | 26602 | 22766 | 26602 | 0.00 |
| 04/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 25302 | 21444 | 25302 | 21444 | 0.00 |
| 04/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 6074 | 8238 | 6074 | 8238 | 0.00 |
| 04/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 43472 | 38364 | 43472 | 38364 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 1753 | 2668 | 1753 | 2668 | 0.00 |
| 04/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 53595 | 48096 | 53595 | 48096 | 0.00 |
| 04/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 834 | 1357 | 834 | 1357 | 0.00 |
| 04/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 64035 | 58286 | 64035 | 58286 | 0.00 |
| 04/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 365 | 638 | 365 | 638 | 0.00 |
| 04/05/2005 | R157 On 05-May-05 | | | Bond Future | 8.2500 | 8.3730 | 138.0862 | 137.0540 | 0.00 |
| 04/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.3000 | 8.4250 | 140.5145 | 139.4651 | 0.00 |
| 04/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.3600 | 8.4940 | 136.0125 | 134.9488 | 0.00 |
| 04/05/2005 | R157 On 05-May-05 | 8.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2005 | R157 On 05-May-05 | 8.00 | Put | Option on Bond Future | 21581 | 31904 | 21581 | 31904 | 0.00 |
| 04/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 23415 | 16238 | 23415 | 16238 | 0.00 |
| 04/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 27411 | 30728 | 27411 | 30728 | 200.00 |
| 04/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 20610 | 17169 | 20610 | 17169 | 0.00 |
| 04/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 50388 | 57584 | 50388 | 57584 | 0.00 |
| 04/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 14137 | 8743 | 14137 | 8743 | 0.00 |
| 04/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 32209 | 44309 | 32209 | 44309 | 0.00 |
| 04/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 49154 | 39624 | 49154 | 39624 | 0.00 |
| 04/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 12309 | 13273 | 12309 | 13273 | 400.00 |
| 04/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 64499 | 54421 | 64499 | 54421 | 0.00 |
| 04/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 7869 | 8285 | 7869 | 8285 | 500.00 |
| 04/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 80927 | 68732 | 80927 | 68732 | 0.00 |
| 04/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 4921 | 3220 | 4921 | 3220 | 100.00 |
| 04/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 7625 | 4016 | 7625 | 4016 | 200.00 |
| 04/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 54224 | 61109 | 54224 | 61109 | 0.00 |
| 04/05/2005 | R157 On 05-May-05 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2005 | R157 On 05-May-05 | 7.75 | Put | Option on Bond Future | 43546 | 53869 | 43546 | 53869 | 0.00 |
| 04/05/2005 | R186 On 05-May-05 | | | Bond Future | 7.6900 | 7.8010 | 133.4739 | 132.0017 | 0.00 |
| 04/05/2005 | R186 On 05-May-05 | | | Bond Future | 7.6900 | 7.8010 | 133.4739 | 132.0017 | 0.00 |
| 04/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.7000 | 7.8210 | 130.5142 | 129.0171 | 0.00 |
| 04/05/2005 | R186 On 03-November-05 | | | Bond Future | 7.7300 | 7.8480 | 132.6600 | 131.1402 | 0.00 |
| 04/05/2005 | R186 On 05-May-05 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2005 | R186 On 05-May-05 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2005 | R186 On 05-May-05 | 7.25 | Put | Option on Bond Future | 57593 | 72315 | 57593 | 72315 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/05/2005 | R186 On 05-May-05 | 7.25 | Put | Option on Bond Future | 57593 | 72315 | 57593 | 72315 | 0.00 |
| 04/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 24456 | 20182 | 24456 | 20182 | 0.00 |
| 04/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 83846 | 94543 | 83846 | 94543 | 0.00 |
| 04/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 42317 | 37058 | 42317 | 37058 | 0.00 |
| 04/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 104356 | 114295 | 104356 | 114295 | 0.00 |
| 04/05/2005 | R194 On 05-May-05 | | | Bond Future | 7.3900 | 7.5030 | 108.4272 | 108.1238 | 0.00 |
| 04/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.4200 | 7.5500 | 110.3303 | 110.0218 | 0.00 |
| 04/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.5100 | 7.6490 | 107.0858 | 106.7759 | 0.00 |
| 04/05/2005 | R194 On 05-May-05 | 7.50 | Call | Option on Bond Future | 3017 | 1103 | 3017 | 1103 | 0.00 |
| 04/05/2005 | R194 On 05-May-05 | 7.50 | Put | Option on Bond Future | 61 | 1180 | 61 | 1180 | 0.00 |
| 04/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 8519 | 7101 | 8519 | 7101 | 0.00 |
| 04/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 6619 | 8286 | 6619 | 8286 | 0.00 |
| 04/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 10104 | 8816 | 10104 | 8816 | 0.00 |
| 04/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 10212 | 12023 | 10212 | 12023 | 0.00 |
| 04/05/2005 | R201 On 05-May-05 | | | Bond Future | 8.2700 | 8.3880 | 106.5176 | 105.7066 | 0.00 |
| 04/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.3200 | 8.4420 | 103.9695 | 103.1437 | 0.00 |
| 04/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.3800 | 8.5070 | 105.6828 | 104.8506 | 0.00 |
| 04/05/2005 | R201 On 05-May-05 | 8.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2005 | R201 On 05-May-05 | 8.00 | Put | Option on Bond Future | 17978 | 26089 | 17978 | 26089 | 0.00 |
| 04/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 9829 | 7545 | 9829 | 7545 | 0.00 |
| 04/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 30691 | 36664 | 30691 | 36664 | 0.00 |
| 04/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 15625 | 13045 | 15625 | 13045 | 0.00 |
| 04/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 40009 | 45751 | 40009 | 45751 | 0.00 |
| 04/05/2005 | R203 On 05-May-05 | | | Bond Future | 8.2700 | 8.3820 | 101.1231 | 100.2341 | 0.00 |
| 04/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.3100 | 8.4250 | 102.8899 | 101.9927 | 0.00 |
| 04/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.3600 | 8.4800 | 100.4253 | 99.5142 | 0.00 |
| 04/05/2005 | R203 On 05-May-05 | 8.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/05/2005 | R203 On 05-May-05 | 8.00 | Put | Option on Bond Future | 20540 | 29430 | 20540 | 29430 | 0.00 |
| 04/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 13003 | 10300 | 13003 | 10300 | 0.00 |
| 04/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 36307 | 42576 | 36307 | 42576 | 0.00 |
| 04/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 20723 | 17572 | 20723 | 17572 | 0.00 |
| 04/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 47522 | 53483 | 47522 | 53483 | 0.00 |
| 05/05/2005 | GOVI On 05-May-05 | | | jGovi | 217.7900 | 217.2680 | 217.7910 | 217.2680 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2005 | GOVI On 04-August-05 | | | jGovi | 221.8900 | 221.0330 | 221.8930 | 221.0330 | 17.00 |
| 05/05/2005 | GOVI On 03-November-05 | | | jGovi | 225.5800 | 224.7300 | 225.5810 | 224.7300 | 0.00 |
| 05/05/2005 | GOVI On 05-May-05 | 220.00 | Call | jGovi | 0 | 1 | 0 | 1 | 0.00 |
| 05/05/2005 | GOVI On 05-May-05 | 220.00 | Put | jGovi | 22090 | 27321 | 22090 | 27321 | 0.00 |
| 05/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 43038 | 17632 | 43038 | 17632 | 0.00 |
| 05/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 64108 | 47302 | 64108 | 47302 | 0.00 |
| 05/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 31989 | 27861 | 31989 | 27861 | 0.00 |
| 05/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 56179 | 60561 | 56179 | 60561 | 0.00 |
| 05/05/2005 | J152 On 28-February-06 | | | jSwap | 7.0400 | 7.0677 | 0.0045 | 0.0042 | 0.00 |
| 05/05/2005 | J153 On 31-August-10 | | | jSwap | 8.0400 | 8.1179 | 0.0241 | 0.0276 | 0.00 |
| 05/05/2005 | J157 On 15-September-15 | | | jSwap | 8.3300 | 8.4080 | 0.0588 | 0.0638 | 0.00 |
| 05/05/2005 | J186 On 21-December-26 | | | jSwap | 7.9800 | 8.0447 | 0.0499 | 0.0568 | 0.00 |
| 05/05/2005 | J194 On 28-February-08 | | | jSwap | 7.5100 | 7.5781 | 0.0003 | 0.0021 | 0.00 |
| 05/05/2005 | J201 On 22-December-14 | | | jSwap | 8.3000 | 8.3717 | 0.0556 | 0.0605 | 0.00 |
| 05/05/2005 | J203 On 15-September-17 | | | jSwap | 8.3000 | 8.3774 | 0.0628 | 0.0683 | 0.00 |
| 05/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9500 | 6.9500 | 0.0000 | 0.0000 | 0.00 |
| 05/05/2005 | JFRA On 02-February-06 | | | jFra | 6.8300 | 6.9230 | 0.0168 | 0.0170 | 0.00 |
| 05/05/2005 | JFRA On 01-February-07 | | | jFra | 7.8600 | 7.9250 | 0.0192 | 0.0194 | 250.00 |
| 05/05/2005 | JFRA On 05-May-05 | | | jFra | 6.9500 | 6.9520 | 0.0170 | 0.0170 | 0.00 |
| 05/05/2005 | JFRA On 04-May-06 | | | jFra | 7.0700 | 7.1600 | 0.0173 | 0.0175 | 0.00 |
| 05/05/2005 | JFRA On 03-May-07 | | | jFra | 8.0500 | 8.1180 | 0.0197 | 0.0198 | 0.00 |
| 05/05/2005 | JFRA On 04-August-05 | | | jFra | 6.7500 | 6.7880 | 0.0166 | 0.0166 | 500.00 |
| 05/05/2005 | JFRA On 03-August-06 | | | jFra | 7.3100 | 7.4040 | 0.0179 | 0.0181 | 0.00 |
| 05/05/2005 | JFRA On 02-August-07 | | | jFra | 8.2500 | 8.3220 | 0.0202 | 0.0203 | 0.00 |
| 05/05/2005 | JFRA On 03-November-05 | | | jFra | 6.7100 | 6.7730 | 0.0164 | 0.0166 | 500.00 |
| 05/05/2005 | JFRA On 02-November-06 | | | jFra | 7.5700 | 7.6530 | 0.0185 | 0.0187 | 0.00 |
| 05/05/2005 | JFRA On 01-November-07 | | | jFra | 8.3400 | 8.4290 | 0.0219 | 0.0221 | 0.00 |
| 05/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 941 | 1050 | 941 | 1050 | 0.00 |
| 05/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1968 | 1851 | 1968 | 1851 | 0.00 |
| 05/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 2677 | 2788 | 2677 | 2788 | 0.00 |
| 05/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1794 | 1748 | 1794 | 1748 | 0.00 |
| 05/05/2005 | JFRA On 05-May-05 | 7.25 | Call | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2005 | JFRA On 05-May-05 | 7.25 | Put | Option on jFra | 737 | 731 | 737 | 731 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 1747 | 1890 | 1747 | 1890 | 0.00 |
| 05/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1586 | 1498 | 1586 | 1498 | 0.00 |
| 05/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 3443 | 3581 | 3443 | 3581 | 0.00 |
| 05/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 2111 | 2071 | 2111 | 2071 | 0.00 |
| 05/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 118 | 141 | 118 | 141 | 0.00 |
| 05/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1342 | 1273 | 1342 | 1273 | 0.00 |
| 05/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2290 | 2438 | 2290 | 2438 | 0.00 |
| 05/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1526 | 1449 | 1526 | 1449 | 0.00 |
| 05/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4179 | 4329 | 4179 | 4329 | 0.00 |
| 05/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 2352 | 2321 | 2352 | 2321 | 0.00 |
| 05/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 436 | 495 | 436 | 495 | 0.00 |
| 05/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1769 | 1664 | 1769 | 1664 | 0.00 |
| 05/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 2828 | 2975 | 2828 | 2975 | 0.00 |
| 05/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1436 | 1377 | 1436 | 1377 | 0.00 |
| 05/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4649 | 4829 | 4649 | 4829 | 0.00 |
| 05/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 2436 | 2391 | 2436 | 2391 | 0.00 |
| 05/05/2005 | JN02 On 05-May-05 | | | jNote | 7.1800 | 7.1820 | 0.1326 | 0.1326 | 0.00 |
| 05/05/2005 | JN02 On 04-August-05 | | | jNote | 7.2500 | 7.3230 | 0.1338 | 0.1351 | 0.00 |
| 05/05/2005 | JN02 On 03-November-05 | | | jNote | 7.4300 | 7.5120 | 0.1370 | 0.1383 | 0.00 |
| 05/05/2005 | JN02 On 05-May-05 | 7.50 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2005 | JN02 On 05-May-05 | 7.50 | Put | Option on jNote | 7079 | 5863 | 7079 | 5863 | 0.00 |
| 05/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 3666 | 4285 | 3666 | 4285 | 0.00 |
| 05/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 8318 | 7551 | 8318 | 7551 | 0.00 |
| 05/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 8044 | 8875 | 8044 | 8875 | 0.00 |
| 05/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 9298 | 8654 | 9298 | 8654 | 0.00 |
| 05/05/2005 | JN05 On 05-May-05 | | | jNote | 8.0000 | 8.0020 | 0.3302 | 0.3303 | 0.00 |
| 05/05/2005 | JN05 On 04-August-05 | | | jNote | 8.0200 | 8.1050 | 0.3307 | 0.3336 | 0.00 |
| 05/05/2005 | JN05 On 03-November-05 | | | jNote | 8.1300 | 8.2210 | 0.3341 | 0.3372 | 0.00 |
| 05/05/2005 | JN05 On 05-May-05 | 8.00 | Call | Option on jNote | 0 | 1301 | 0 | 1301 | 0.00 |
| 05/05/2005 | JN05 On 05-May-05 | 8.00 | Put | Option on jNote | 3336 | 1220 | 3336 | 1220 | 0.00 |
| 05/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 12704 | 14769 | 12704 | 14769 | 0.00 |
| 05/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 12005 | 10449 | 12005 | 10449 | 0.00 |
| 05/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 20607 | 22872 | 20607 | 22872 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 15306 | 13809 | 15306 | 13809 | 0.00 |
| 05/05/2005 | JN10 On 05-May-05 | | | jNote | 8.3300 | 8.3260 | 0.5670 | 0.5670 | 0.00 |
| 05/05/2005 | JN10 On 04-August-05 | | | jNote | 8.3000 | 8.3790 | 0.5654 | 0.5686 | 0.00 |
| 05/05/2005 | JN10 On 03-November-05 | | | jNote | 8.3600 | 8.4380 | 0.5671 | 0.5703 | 0.00 |
| 05/05/2005 | JN10 On 05-May-05 | 8.00 | Call | Option on jNote | 17162 | 22198 | 17162 | 22198 | 0.00 |
| 05/05/2005 | JN10 On 05-May-05 | 8.00 | Put | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 30955 | 34648 | 30955 | 34648 | 0.00 |
| 05/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 10389 | 8931 | 10389 | 8931 | 0.00 |
| 05/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 41373 | 44934 | 41373 | 44934 | 0.00 |
| 05/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 16953 | 15333 | 16953 | 15333 | 0.00 |
| 05/05/2005 | JROD On 31-January-06 | | | jRod | 6.8800 | 6.8860 | 0.0082 | 0.0082 | 0.00 |
| 05/05/2005 | JROD On 28-February-06 | | | jRod | 6.9200 | 6.9280 | 0.0105 | 0.0104 | 0.00 |
| 05/05/2005 | JROD On 31-March-06 | | | jRod | 6.9000 | 6.9030 | 0.0107 | 0.0106 | 0.00 |
| 05/05/2005 | JROD On 28-April-06 | | | jRod | 6.8900 | 6.8960 | 0.0106 | 0.0106 | 0.00 |
| 05/05/2005 | JROD On 31-May-05 | | | jRod | 7.0200 | 7.0210 | 0.0025 | 0.0025 | 0.00 |
| 05/05/2005 | JROD On 31-May-06 | | | jRod | 6.9200 | 6.9270 | 0.0130 | 0.0129 | 0.00 |
| 05/05/2005 | JROD On 30-June-05 | | | jRod | 6.9400 | 6.9420 | 0.0014 | 0.0014 | 0.00 |
| 05/05/2005 | JROD On 29-July-05 | | | jRod | 6.9400 | 6.9390 | 0.0014 | 0.0014 | 0.00 |
| 05/05/2005 | JROD On 31-August-05 | | | jRod | 6.9900 | 6.9910 | 0.0025 | 0.0025 | 0.00 |
| 05/05/2005 | JROD On 30-September-05 | | | jRod | 6.9200 | 6.9230 | 0.0029 | 0.0028 | 0.00 |
| 05/05/2005 | JROD On 31-October-05 | | | jRod | 6.8900 | 6.8930 | 0.0030 | 0.0030 | 0.00 |
| 05/05/2005 | JROD On 30-November-05 | | | jRod | 6.9300 | 6.9350 | 0.0042 | 0.0042 | 0.00 |
| 05/05/2005 | JROD On 30-December-05 | | | jRod | 6.8900 | 6.8930 | 0.0045 | 0.0044 | 0.00 |
| 05/05/2005 | R152 On 05-May-05 | | | Bond Future | 6.7800 | 6.7210 | 106.3251 | 106.3724 | 0.00 |
| 05/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.5000 | 6.5530 | 108.2686 | 108.2381 | 0.00 |
| 05/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.3800 | 6.4400 | 103.9659 | 103.9459 | 0.00 |
| 05/05/2005 | R152 On 05-May-05 | 7.00 | Call | Option on Bond Future | 1761 | 2234 | 1761 | 2234 | 0.00 |
| 05/05/2005 | R152 On 05-May-05 | 7.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 6935 | 6641 | 6935 | 6641 | 0.00 |
| 05/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 28 | 40 | 28 | 40 | 0.00 |
| 05/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1896 | 1783 | 1896 | 1783 | 0.00 |
| 05/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 727 | 814 | 727 | 814 | 0.00 |
| 05/05/2005 | R153 On 05-May-05 | | | Bond Future | 7.7300 | 7.7860 | 125.0697 | 124.7966 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2005 | R153 On 04-August-05 | | | Bond Future | 7.7500 | 7.8320 | 127.3610 | 126.9885 | 0.00 |
| 05/05/2005 | R153 On 03-November-05 | | | Bond Future | 7.8200 | 7.9070 | 122.8676 | 122.4996 | 0.00 |
| 05/05/2005 | R153 On 05-May-05 | 7.75 | Call | Option on Bond Future | 976 | 719 | 976 | 719 | 0.00 |
| 05/05/2005 | R153 On 05-May-05 | 7.75 | Put | Option on Bond Future | 0 | 2474 | 0 | 2474 | 0.00 |
| 05/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 13483 | 11877 | 13483 | 11877 | 0.00 |
| 05/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 13577 | 15695 | 13577 | 15695 | 0.00 |
| 05/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 17308 | 15794 | 17308 | 15794 | 0.00 |
| 05/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 20601 | 22766 | 20601 | 22766 | 0.00 |
| 05/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 27894 | 25302 | 27894 | 25302 | 0.00 |
| 05/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 4942 | 6074 | 4942 | 6074 | 0.00 |
| 05/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 46763 | 43472 | 46763 | 43472 | 0.00 |
| 05/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 1320 | 1753 | 1320 | 1753 | 0.00 |
| 05/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 57087 | 53595 | 57087 | 53595 | 0.00 |
| 05/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 601 | 834 | 601 | 834 | 0.00 |
| 05/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 67645 | 64035 | 67645 | 64035 | 0.00 |
| 05/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 250 | 365 | 250 | 365 | 0.00 |
| 05/05/2005 | R157 On 05-May-05 | | | Bond Future | 8.1900 | 8.2510 | 138.6064 | 138.0862 | 0.00 |
| 05/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.2300 | 8.2980 | 141.1229 | 140.5145 | 0.00 |
| 05/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.2900 | 8.3620 | 136.6222 | 136.0125 | 0.00 |
| 05/05/2005 | R157 On 05-May-05 | 8.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2005 | R157 On 05-May-05 | 8.00 | Put | Option on Bond Future | 16379 | 21581 | 16379 | 21581 | 0.00 |
| 05/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 26337 | 23415 | 26337 | 23415 | 0.00 |
| 05/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 24249 | 27411 | 24249 | 27411 | 200.00 |
| 05/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 22637 | 20610 | 22637 | 20610 | 0.00 |
| 05/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 46318 | 50388 | 46318 | 50388 | 0.00 |
| 05/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 16200 | 14137 | 16200 | 14137 | 0.00 |
| 05/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 35188 | 32209 | 35188 | 32209 | 0.00 |
| 05/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 53462 | 49154 | 53462 | 49154 | 0.00 |
| 05/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 10533 | 12309 | 10533 | 12309 | 400.00 |
| 05/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 69355 | 64499 | 69355 | 64499 | 0.00 |
| 05/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 6641 | 7869 | 6641 | 7869 | 500.00 |
| 05/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 86179 | 80927 | 86179 | 80927 | 0.00 |
| 05/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 4089 | 4921 | 4089 | 4921 | 100.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 8948 | 7625 | 8948 | 7625 | 200.00 |
| 05/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 49463 | 54224 | 49463 | 54224 | 0.00 |
| 05/05/2005 | R157 On 05-May-05 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2005 | R157 On 05-May-05 | 7.75 | Put | Option on Bond Future | 38344 | 43546 | 38344 | 43546 | 0.00 |
| 05/05/2005 | R186 On 05-May-05 | | | Bond Future | 7.6500 | 7.6850 | 133.9233 | 133.4739 | 0.00 |
| 05/05/2005 | R186 On 05-May-05 | | | Bond Future | 7.6500 | 7.6850 | 133.9233 | 133.4739 | 0.00 |
| 05/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.6300 | 7.7020 | 131.4973 | 130.5142 | 0.00 |
| 05/05/2005 | R186 On 03-November-05 | | | Bond Future | 7.6500 | 7.7260 | 133.6464 | 132.6600 | 0.00 |
| 05/05/2005 | R186 On 05-May-05 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2005 | R186 On 05-May-05 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2005 | R186 On 05-May-05 | 7.25 | Put | Option on Bond Future | 53100 | 57593 | 53100 | 57593 | 0.00 |
| 05/05/2005 | R186 On 05-May-05 | 7.25 | Put | Option on Bond Future | 53100 | 57593 | 53100 | 57593 | 0.00 |
| 05/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 27253 | 24456 | 27253 | 24456 | 0.00 |
| 05/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 76812 | 83846 | 76812 | 83846 | 0.00 |
| 05/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 45518 | 42317 | 45518 | 42317 | 0.00 |
| 05/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 97693 | 104356 | 97693 | 104356 | 0.00 |
| 05/05/2005 | R194 On 05-May-05 | | | Bond Future | 7.3300 | 7.3860 | 108.5728 | 108.4272 | 0.00 |
| 05/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.3400 | 7.4200 | 110.5159 | 110.3303 | 0.00 |
| 05/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.4200 | 7.5050 | 107.2628 | 107.0858 | 0.00 |
| 05/05/2005 | R194 On 05-May-05 | 7.50 | Call | Option on Bond Future | 4413 | 3017 | 4413 | 3017 | 0.00 |
| 05/05/2005 | R194 On 05-May-05 | 7.50 | Put | Option on Bond Future | 0 | 61 | 0 | 61 | 0.00 |
| 05/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 9456 | 8519 | 9456 | 8519 | 0.00 |
| 05/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 5701 | 6619 | 5701 | 6619 | 0.00 |
| 05/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 10892 | 10104 | 10892 | 10104 | 0.00 |
| 05/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 9230 | 10212 | 9230 | 10212 | 0.00 |
| 05/05/2005 | R201 On 05-May-05 | | | Bond Future | 8.2100 | 8.2660 | 106.8927 | 106.5176 | 0.00 |
| 05/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.2400 | 8.3150 | 104.4547 | 103.9695 | 0.00 |
| 05/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.3000 | 8.3760 | 106.1632 | 105.6828 | 0.00 |
| 05/05/2005 | R201 On 05-May-05 | 8.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2005 | R201 On 05-May-05 | 8.00 | Put | Option on Bond Future | 14227 | 17978 | 14227 | 17978 | 0.00 |
| 05/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 11331 | 9829 | 11331 | 9829 | 0.00 |
| 05/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 27341 | 30691 | 27341 | 30691 | 0.00 |
| 05/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 17214 | 15625 | 17214 | 15625 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 36794 | 40009 | 36794 | 40009 | 0.00 |
| 05/05/2005 | R203 On 05-May-05 | | | Bond Future | 8.1900 | 8.2650 | 101.6986 | 101.1231 | 0.00 |
| 05/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.2300 | 8.3050 | 103.4790 | 102.8899 | 0.00 |
| 05/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.2800 | 8.3560 | 101.0118 | 100.4253 | 0.00 |
| 05/05/2005 | R203 On 05-May-05 | 8.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/05/2005 | R203 On 05-May-05 | 8.00 | Put | Option on Bond Future | 14784 | 20540 | 14784 | 20540 | 0.00 |
| 05/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 14869 | 13003 | 14869 | 13003 | 0.00 |
| 05/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 32283 | 36307 | 32283 | 36307 | 0.00 |
| 05/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 22690 | 20723 | 22690 | 20723 | 0.00 |
| 05/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 43625 | 47522 | 43625 | 47522 | 0.00 |
| 05/05/2005 | R204 On 04-August-05 | | | Bond Future | 8.1300 | 0.0000 | 99.9974 | 0.0000 | 0.00 |
| 05/05/2005 | R204 On 03-November-05 | | | Bond Future | 8.1800 | 0.0000 | 101.6297 | 0.0000 | 0.00 |
| 05/05/2005 | R204 On 04-August-05 | 8.25 | Call | Option on Bond Future | 29145 | 0 | 29145 | 0 | 0.00 |
| 05/05/2005 | R204 On 04-August-05 | 8.25 | Put | Option on Bond Future | 19925 | 0 | 19925 | 0 | 0.00 |
| 05/05/2005 | R204 On 03-November-05 | 8.25 | Call | Option on Bond Future | 37429 | 0 | 37429 | 0 | 0.00 |
| 05/05/2005 | R204 On 03-November-05 | 8.25 | Put | Option on Bond Future | 31778 | 0 | 31778 | 0 | 0.00 |
| 06/05/2005 | GOVI On 04-August-05 | | | jGovi | 221.3300 | 221.8930 | 221.3300 | 221.8930 | 17.00 |
| 06/05/2005 | GOVI On 03-November-05 | | | jGovi | 225.0200 | 225.5810 | 225.0190 | 225.5810 | 0.00 |
| 06/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 41549 | 43038 | 41549 | 43038 | 0.00 |
| 06/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 68249 | 64108 | 68249 | 64108 | 0.00 |
| 06/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 29845 | 31989 | 29845 | 31989 | 0.00 |
| 06/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 59655 | 56179 | 59655 | 56179 | 0.00 |
| 06/05/2005 | J152 On 28-February-06 | | | jSwap | 7.0500 | 7.0354 | 0.0044 | 0.0045 | 0.00 |
| 06/05/2005 | J153 On 31-August-10 | | | jSwap | 8.0600 | 8.0371 | 0.0250 | 0.0241 | 0.00 |
| 06/05/2005 | J157 On 15-September-15 | | | jSwap | 8.3800 | 8.3347 | 0.0620 | 0.0588 | 0.00 |
| 06/05/2005 | J186 On 21-December-26 | | | jSwap | 8.0400 | 7.9763 | 0.0560 | 0.0499 | 0.00 |
| 06/05/2005 | J194 On 28-February-08 | | | jSwap | 7.5400 | 7.5114 | 0.0010 | 0.0003 | 0.00 |
| 06/05/2005 | J201 On 22-December-14 | | | jSwap | 8.3300 | 8.2984 | 0.0579 | 0.0556 | 0.00 |
| 06/05/2005 | J203 On 15-September-17 | | | jSwap | 8.3800 | 8.3033 | 0.0684 | 0.0628 | 0.00 |
| 06/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9500 | 6.9500 | 0.0000 | 0.0000 | 0.00 |
| 06/05/2005 | JFRA On 02-February-06 | | | jFra | 6.8700 | 6.8310 | 0.0168 | 0.0168 | 0.00 |
| 06/05/2005 | JFRA On 01-February-07 | | | jFra | 7.9200 | 7.8610 | 0.0194 | 0.0192 | 250.00 |
| 06/05/2005 | JFRA On 04-May-06 | | | jFra | 7.1100 | 7.0660 | 0.0174 | 0.0173 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2005 | JFRA On 03-May-07 | | | jFra | 8.0700 | 8.0450 | 0.0197 | 0.0197 | 0.00 |
| 06/05/2005 | JFRA On 04-August-05 | | | jFra | 6.7700 | 6.7510 | 0.0166 | 0.0166 | 1,000.00 |
| 06/05/2005 | JFRA On 03-August-06 | | | jFra | 7.3600 | 7.3120 | 0.0180 | 0.0179 | 0.00 |
| 06/05/2005 | JFRA On 02-August-07 | | | jFra | 8.2800 | 8.2480 | 0.0202 | 0.0202 | 0.00 |
| 06/05/2005 | JFRA On 03-November-05 | | | jFra | 6.7200 | 6.7060 | 0.0165 | 0.0164 | 1,000.00 |
| 06/05/2005 | JFRA On 02-November-06 | | | jFra | 7.6100 | 7.5690 | 0.0186 | 0.0185 | 0.00 |
| 06/05/2005 | JFRA On 01-November-07 | | | jFra | 8.3500 | 8.3430 | 0.0219 | 0.0219 | 0.00 |
| 06/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 978 | 941 | 978 | 941 | 0.00 |
| 06/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1912 | 1968 | 1912 | 1968 | 0.00 |
| 06/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 2775 | 2677 | 2775 | 2677 | 0.00 |
| 06/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1743 | 1794 | 1743 | 1794 | 0.00 |
| 06/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 1806 | 1747 | 1806 | 1747 | 0.00 |
| 06/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1542 | 1586 | 1542 | 1586 | 0.00 |
| 06/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 3462 | 3443 | 3462 | 3443 | 0.00 |
| 06/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 2074 | 2111 | 2074 | 2111 | 0.00 |
| 06/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 122 | 118 | 122 | 118 | 0.00 |
| 06/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1291 | 1342 | 1291 | 1342 | 0.00 |
| 06/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2368 | 2290 | 2368 | 2290 | 0.00 |
| 06/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1486 | 1526 | 1486 | 1526 | 0.00 |
| 06/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4223 | 4179 | 4223 | 4179 | 0.00 |
| 06/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 2309 | 2352 | 2309 | 2352 | 0.00 |
| 06/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 437 | 436 | 437 | 436 | 0.00 |
| 06/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1741 | 1769 | 1741 | 1769 | 0.00 |
| 06/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 2899 | 2828 | 2899 | 2828 | 0.00 |
| 06/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1411 | 1436 | 1411 | 1436 | 0.00 |
| 06/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4681 | 4649 | 4681 | 4649 | 0.00 |
| 06/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 2442 | 2436 | 2442 | 2436 | 0.00 |
| 06/05/2005 | JN02 On 04-August-05 | | | jNote | 7.2800 | 7.2480 | 0.1344 | 0.1338 | 0.00 |
| 06/05/2005 | JN02 On 03-November-05 | | | jNote | 7.4700 | 7.4320 | 0.1376 | 0.1370 | 0.00 |
| 06/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 3898 | 3666 | 3898 | 3666 | 0.00 |
| 06/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 7898 | 8318 | 7898 | 8318 | 0.00 |
| 06/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 8384 | 8044 | 8384 | 8044 | 0.00 |
| 06/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 8955 | 9298 | 8955 | 9298 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2005 | JN05 On 04-August-05 | | | jNote | 8.0400 | 8.0170 | 0.3314 | 0.3307 | 0.00 |
| 06/05/2005 | JN05 On 03-November-05 | | | jNote | 8.1500 | 8.1290 | 0.3349 | 0.3341 | 0.00 |
| 06/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 13115 | 12704 | 13115 | 12704 | 0.00 |
| 06/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 11468 | 12005 | 11468 | 12005 | 0.00 |
| 06/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 21096 | 20607 | 21096 | 20607 | 0.00 |
| 06/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 14855 | 15306 | 14855 | 15306 | 0.00 |
| 06/05/2005 | JN10 On 04-August-05 | | | jNote | 8.3500 | 8.3020 | 0.5678 | 0.5654 | 0.00 |
| 06/05/2005 | JN10 On 03-November-05 | | | jNote | 8.4100 | 8.3600 | 0.5700 | 0.5671 | 0.00 |
| 06/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 32985 | 30955 | 32985 | 30955 | 0.00 |
| 06/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 9381 | 10389 | 9381 | 10389 | 0.00 |
| 06/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 43684 | 41373 | 43684 | 41373 | 0.00 |
| 06/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 15770 | 16953 | 15770 | 16953 | 0.00 |
| 06/05/2005 | JROD On 31-January-06 | | | jRod | 6.8700 | 6.8790 | 0.0083 | 0.0082 | 0.00 |
| 06/05/2005 | JROD On 28-February-06 | | | jRod | 6.9100 | 6.9220 | 0.0105 | 0.0105 | 0.00 |
| 06/05/2005 | JROD On 31-March-06 | | | jRod | 6.8800 | 6.8950 | 0.0108 | 0.0107 | 0.00 |
| 06/05/2005 | JROD On 28-April-06 | | | jRod | 6.8700 | 6.8880 | 0.0108 | 0.0106 | 0.00 |
| 06/05/2005 | JROD On 31-May-05 | | | jRod | 7.0200 | 7.0220 | 0.0025 | 0.0025 | 0.00 |
| 06/05/2005 | JROD On 31-May-06 | | | jRod | 6.9100 | 6.9210 | 0.0132 | 0.0130 | 0.00 |
| 06/05/2005 | JROD On 30-June-05 | | | jRod | 6.9400 | 6.9440 | 0.0014 | 0.0014 | 0.00 |
| 06/05/2005 | JROD On 29-July-05 | | | jRod | 6.9400 | 6.9380 | 0.0014 | 0.0014 | 0.00 |
| 06/05/2005 | JROD On 31-August-05 | | | jRod | 6.9900 | 6.9880 | 0.0026 | 0.0025 | 0.00 |
| 06/05/2005 | JROD On 30-September-05 | | | jRod | 6.9200 | 6.9190 | 0.0029 | 0.0029 | 0.00 |
| 06/05/2005 | JROD On 31-October-05 | | | jRod | 6.8900 | 6.8880 | 0.0030 | 0.0030 | 0.00 |
| 06/05/2005 | JROD On 30-November-05 | | | jRod | 6.9300 | 6.9310 | 0.0042 | 0.0042 | 0.00 |
| 06/05/2005 | JROD On 30-December-05 | | | jRod | 6.8900 | 6.8880 | 0.0045 | 0.0045 | 0.00 |
| 06/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.5300 | 6.4980 | 108.2503 | 108.2686 | 0.00 |
| 06/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.4200 | 6.3760 | 103.9522 | 103.9659 | 0.00 |
| 06/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 6754 | 6935 | 6754 | 6935 | 0.00 |
| 06/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 31 | 28 | 31 | 28 | 0.00 |
| 06/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1799 | 1896 | 1799 | 1896 | 0.00 |
| 06/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 768 | 727 | 768 | 727 | 0.00 |
| 06/05/2005 | R153 On 04-August-05 | | | Bond Future | 7.7900 | 7.7520 | 127.1653 | 127.3610 | 0.00 |
| 06/05/2005 | R153 On 03-November-05 | | | Bond Future | 7.8700 | 7.8240 | 122.6724 | 122.8676 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 12485 | 13483 | 12485 | 13483 | 0.00 |
| 06/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 14536 | 13577 | 14536 | 13577 | 0.00 |
| 06/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 16387 | 17308 | 16387 | 17308 | 0.00 |
| 06/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 21632 | 20601 | 21632 | 20601 | 0.00 |
| 06/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 26403 | 27894 | 26403 | 27894 | 0.00 |
| 06/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 5408 | 4942 | 5408 | 4942 | 0.00 |
| 06/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 44965 | 46763 | 44965 | 46763 | 0.00 |
| 06/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 1479 | 1320 | 1479 | 1320 | 0.00 |
| 06/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 55210 | 57087 | 55210 | 57087 | 0.00 |
| 06/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 682 | 601 | 682 | 601 | 0.00 |
| 06/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 65725 | 67645 | 65725 | 67645 | 0.00 |
| 06/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 288 | 250 | 288 | 250 | 0.00 |
| 06/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.2800 | 8.2250 | 140.6475 | 141.1229 | 0.00 |
| 06/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.3500 | 8.2870 | 136.1423 | 136.6222 | 0.00 |
| 06/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 23787 | 26337 | 23787 | 26337 | 0.00 |
| 06/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 26453 | 24249 | 26453 | 24249 | 200.00 |
| 06/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 20866 | 22637 | 20866 | 22637 | 0.00 |
| 06/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 49346 | 46318 | 49346 | 46318 | 0.00 |
| 06/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 14332 | 16200 | 14332 | 16200 | 0.00 |
| 06/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 38074 | 35188 | 38074 | 35188 | 0.00 |
| 06/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 49862 | 53462 | 49862 | 53462 | 0.00 |
| 06/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 11687 | 10533 | 11687 | 10533 | 400.00 |
| 06/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 65361 | 69355 | 65361 | 69355 | 0.00 |
| 06/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 7401 | 6641 | 7401 | 6641 | 500.00 |
| 06/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 81919 | 86179 | 81919 | 86179 | 0.00 |
| 06/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 4583 | 4089 | 4583 | 4089 | 100.00 |
| 06/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 7711 | 8948 | 7711 | 8948 | 200.00 |
| 06/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 52980 | 49463 | 52980 | 49463 | 0.00 |
| 06/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.6800 | 7.6250 | 130.8449 | 131.4973 | 0.00 |
| 06/05/2005 | R186 On 03-November-05 | | | Bond Future | 7.7000 | 7.6480 | 132.9875 | 133.6464 | 0.00 |
| 06/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 25424 | 27253 | 25424 | 27253 | 0.00 |
| 06/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 81507 | 76812 | 81507 | 76812 | 0.00 |
| 06/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 43777 | 45518 | 43777 | 45518 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 102541 | 97693 | 102541 | 97693 | 0.00 |
| 06/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.3900 | 7.3420 | 110.4111 | 110.5159 | 0.00 |
| 06/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.4700 | 7.4230 | 107.1613 | 107.2628 | 0.00 |
| 06/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 8842 | 9456 | 8842 | 9456 | 0.00 |
| 06/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 6135 | 5701 | 6135 | 5701 | 0.00 |
| 06/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 10394 | 10892 | 10394 | 10892 | 0.00 |
| 06/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 9747 | 9230 | 9747 | 9230 | 0.00 |
| 06/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.3000 | 8.2410 | 104.0480 | 104.4547 | 0.00 |
| 06/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.3700 | 8.3010 | 105.7531 | 106.1632 | 0.00 |
| 06/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 9892 | 11331 | 9892 | 11331 | 0.00 |
| 06/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 29968 | 27341 | 29968 | 27341 | 0.00 |
| 06/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 15727 | 17214 | 15727 | 17214 | 0.00 |
| 06/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 39409 | 36794 | 39409 | 36794 | 0.00 |
| 06/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.2900 | 8.2270 | 103.0179 | 103.4790 | 0.00 |
| 06/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.3400 | 8.2770 | 100.5437 | 101.0118 | 0.00 |
| 06/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 13260 | 14869 | 13260 | 14869 | 0.00 |
| 06/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 35284 | 32283 | 35284 | 32283 | 0.00 |
| 06/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 21076 | 22690 | 21076 | 22690 | 0.00 |
| 06/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 46692 | 43625 | 46692 | 43625 | 0.00 |
| 06/05/2005 | R204 On 04-August-05 | | | Bond Future | 8.2000 | 8.1340 | 99.4951 | 99.9974 | 0.00 |
| 06/05/2005 | R204 On 03-November-05 | | | Bond Future | 8.2400 | 8.1780 | 101.1272 | 101.6297 | 0.00 |
| 06/05/2005 | R204 On 04-August-05 | 8.25 | Call | Option on Bond Future | 26545 | 29145 | 26545 | 29145 | 0.00 |
| 06/05/2005 | R204 On 04-August-05 | 8.25 | Put | Option on Bond Future | 22347 | 19925 | 22347 | 19925 | 0.00 |
| 06/05/2005 | R204 On 03-November-05 | 8.25 | Call | Option on Bond Future | 35117 | 37429 | 35117 | 37429 | 0.00 |
| 06/05/2005 | R204 On 03-November-05 | 8.25 | Put | Option on Bond Future | 34492 | 31778 | 34492 | 31778 | 0.00 |
| 09/05/2005 | GOVI On 04-August-05 | | | jGovi | 220.0100 | 221.3300 | 220.0080 | 221.3300 | 17.00 |
| 09/05/2005 | GOVI On 03-November-05 | | | jGovi | 223.6900 | 225.0190 | 223.6930 | 225.0190 | 0.00 |
| 09/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 35252 | 41549 | 35252 | 41549 | 0.00 |
| 09/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 75172 | 68249 | 75172 | 68249 | 0.00 |
| 09/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 24378 | 29845 | 24378 | 29845 | 0.00 |
| 09/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 67448 | 59655 | 67448 | 59655 | 0.00 |
| 09/05/2005 | J152 On 28-February-06 | | | jSwap | 7.0700 | 7.0461 | 0.0042 | 0.0044 | 0.00 |
| 09/05/2005 | J153 On 31-August-10 | | | jSwap | 8.1700 | 8.0576 | 0.0298 | 0.0250 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2005 | J157 On 15-September-15 | | | jSwap | 8.5000 | 8.3799 | 0.0700 | 0.0620 | 0.00 |
| 09/05/2005 | J186 On 21-December-26 | | | jSwap | 8.1200 | 8.0366 | 0.0641 | 0.0560 | 0.00 |
| 09/05/2005 | J194 On 28-February-08 | | | jSwap | 7.6400 | 7.5388 | 0.0037 | 0.0010 | 0.00 |
| 09/05/2005 | J201 On 22-December-14 | | | jSwap | 8.4500 | 8.3318 | 0.0659 | 0.0579 | 0.00 |
| 09/05/2005 | J203 On 15-September-17 | | | jSwap | 8.4700 | 8.3759 | 0.0750 | 0.0684 | 0.00 |
| 09/05/2005 | J204 On 21-December-18 | | | jSwap | 8.3900 | 0.0000 | 0.0752 | 0.0000 | 0.00 |
| 09/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9400 | 6.9500 | 0.0000 | 0.0000 | 0.00 |
| 09/05/2005 | JFRA On 02-February-06 | | | jFra | 6.9500 | 6.8690 | 0.0170 | 0.0168 | 0.00 |
| 09/05/2005 | JFRA On 01-February-07 | | | jFra | 8.1000 | 7.9220 | 0.0198 | 0.0194 | 250.00 |
| 09/05/2005 | JFRA On 04-May-06 | | | jFra | 7.2200 | 7.1080 | 0.0177 | 0.0174 | 0.00 |
| 09/05/2005 | JFRA On 03-May-07 | | | jFra | 8.2300 | 8.0680 | 0.0201 | 0.0197 | 0.00 |
| 09/05/2005 | JFRA On 04-August-05 | | | jFra | 6.8200 | 6.7730 | 0.0167 | 0.0166 | 1,000.00 |
| 09/05/2005 | JFRA On 03-August-06 | | | jFra | 7.4800 | 7.3600 | 0.0183 | 0.0180 | 0.00 |
| 09/05/2005 | JFRA On 02-August-07 | | | jFra | 8.4700 | 8.2840 | 0.0207 | 0.0202 | 0.00 |
| 09/05/2005 | JFRA On 03-November-05 | | | jFra | 6.7600 | 6.7180 | 0.0166 | 0.0165 | 1,000.00 |
| 09/05/2005 | JFRA On 02-November-06 | | | jFra | 7.7300 | 7.6080 | 0.0189 | 0.0186 | 750.00 |
| 09/05/2005 | JFRA On 01-November-07 | | | jFra | 8.5200 | 8.3530 | 0.0224 | 0.0219 | 0.00 |
| 09/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 1051 | 978 | 1051 | 978 | 0.00 |
| 09/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1786 | 1912 | 1786 | 1912 | 0.00 |
| 09/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 3055 | 2775 | 3055 | 2775 | 0.00 |
| 09/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1598 | 1743 | 1598 | 1743 | 0.00 |
| 09/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 1948 | 1806 | 1948 | 1806 | 0.00 |
| 09/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1421 | 1542 | 1421 | 1542 | 0.00 |
| 09/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 3707 | 3462 | 3707 | 3462 | 0.00 |
| 09/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 1914 | 2074 | 1914 | 2074 | 0.00 |
| 09/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 134 | 122 | 134 | 122 | 0.00 |
| 09/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1195 | 1291 | 1195 | 1291 | 0.00 |
| 09/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2536 | 2368 | 2536 | 2368 | 0.00 |
| 09/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1371 | 1486 | 1371 | 1486 | 0.00 |
| 09/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4505 | 4223 | 4505 | 4223 | 0.00 |
| 09/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 2143 | 2309 | 2143 | 2309 | 0.00 |
| 09/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 452 | 437 | 452 | 437 | 0.00 |
| 09/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1666 | 1741 | 1666 | 1741 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 3088 | 2899 | 3088 | 2899 | 0.00 |
| 09/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1302 | 1411 | 1302 | 1411 | 0.00 |
| 09/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4967 | 4681 | 4967 | 4681 | 0.00 |
| 09/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 2299 | 2442 | 2299 | 2442 | 0.00 |
| 09/05/2005 | JN02 On 04-August-05 | | | jNote | 7.3900 | 7.2830 | 0.1362 | 0.1344 | 0.00 |
| 09/05/2005 | JN02 On 03-November-05 | | | jNote | 7.5900 | 7.4690 | 0.1397 | 0.1376 | 0.00 |
| 09/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 4601 | 3898 | 4601 | 3898 | 0.00 |
| 09/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 6687 | 7898 | 6687 | 7898 | 0.00 |
| 09/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 9480 | 8384 | 9480 | 8384 | 0.00 |
| 09/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 7823 | 8955 | 7823 | 8955 | 0.00 |
| 09/05/2005 | JN05 On 04-August-05 | | | jNote | 8.1600 | 8.0400 | 0.3354 | 0.3314 | 0.00 |
| 09/05/2005 | JN05 On 03-November-05 | | | jNote | 8.2800 | 8.1520 | 0.3390 | 0.3349 | 0.00 |
| 09/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 15615 | 13115 | 15615 | 13115 | 0.00 |
| 09/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 9041 | 11468 | 9041 | 11468 | 0.00 |
| 09/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 23852 | 21096 | 23852 | 21096 | 0.00 |
| 09/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 12550 | 14855 | 12550 | 14855 | 0.00 |
| 09/05/2005 | JN10 On 04-August-05 | | | jNote | 8.4700 | 8.3470 | 0.5730 | 0.5678 | 0.00 |
| 09/05/2005 | JN10 On 03-November-05 | | | jNote | 8.5300 | 8.4120 | 0.5749 | 0.5700 | 0.00 |
| 09/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 38598 | 32985 | 38598 | 32985 | 0.00 |
| 09/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 6738 | 9381 | 6738 | 9381 | 0.00 |
| 09/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 48823 | 43684 | 48823 | 43684 | 0.00 |
| 09/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 12852 | 15770 | 12852 | 15770 | 0.00 |
| 09/05/2005 | JROD On 31-January-06 | | | jRod | 6.8700 | 6.8730 | 0.0083 | 0.0083 | 0.00 |
| 09/05/2005 | JROD On 28-February-06 | | | jRod | 6.9200 | 6.9140 | 0.0105 | 0.0105 | 0.00 |
| 09/05/2005 | JROD On 31-March-06 | | | jRod | 6.8800 | 6.8840 | 0.0108 | 0.0108 | 0.00 |
| 09/05/2005 | JROD On 28-April-06 | | | jRod | 6.8700 | 6.8740 | 0.0108 | 0.0108 | 0.00 |
| 09/05/2005 | JROD On 31-May-05 | | | jRod | 7.0100 | 7.0190 | 0.0025 | 0.0025 | 0.00 |
| 09/05/2005 | JROD On 31-May-06 | | | jRod | 6.9100 | 6.9070 | 0.0132 | 0.0132 | 0.00 |
| 09/05/2005 | JROD On 30-June-05 | | | jRod | 6.9300 | 6.9420 | 0.0014 | 0.0014 | 0.00 |
| 09/05/2005 | JROD On 29-July-05 | | | jRod | 6.9200 | 6.9350 | 0.0014 | 0.0014 | 0.00 |
| 09/05/2005 | JROD On 31-August-05 | | | jRod | 6.9800 | 6.9870 | 0.0026 | 0.0026 | 0.00 |
| 09/05/2005 | JROD On 30-September-05 | | | jRod | 6.9100 | 6.9180 | 0.0029 | 0.0029 | 0.00 |
| 09/05/2005 | JROD On 31-October-05 | | | jRod | 6.8900 | 6.8880 | 0.0030 | 0.0030 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2005 | JROD On 30-November-05 | | | jRod | 6.9300 | 6.9300 | 0.0042 | 0.0042 | 0.00 |
| 09/05/2005 | JROD On 30-December-05 | | | jRod | 6.8900 | 6.8860 | 0.0045 | 0.0045 | 0.00 |
| 09/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.5800 | 6.5310 | 108.2231 | 108.2503 | 0.00 |
| 09/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.4800 | 6.4200 | 103.9334 | 103.9522 | 0.00 |
| 09/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 6484 | 6754 | 6484 | 6754 | 0.00 |
| 09/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 33 | 31 | 33 | 31 | 0.00 |
| 09/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1670 | 1799 | 1670 | 1799 | 0.00 |
| 09/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 826 | 768 | 826 | 768 | 0.00 |
| 09/05/2005 | R153 On 04-August-05 | | | Bond Future | 7.9100 | 7.7940 | 126.6221 | 127.1653 | 0.00 |
| 09/05/2005 | R153 On 03-November-05 | | | Bond Future | 7.9900 | 7.8680 | 122.1287 | 122.6724 | 0.00 |
| 09/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 9844 | 12485 | 9844 | 12485 | 0.00 |
| 09/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 17326 | 14536 | 17326 | 14536 | 0.00 |
| 09/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 13898 | 16387 | 13898 | 16387 | 0.00 |
| 09/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 24579 | 21632 | 24579 | 21632 | 0.00 |
| 09/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 22353 | 26403 | 22353 | 26403 | 0.00 |
| 09/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 6789 | 5408 | 6789 | 5408 | 0.00 |
| 09/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 40013 | 44965 | 40013 | 44965 | 0.00 |
| 09/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 1958 | 1479 | 1958 | 1479 | 0.00 |
| 09/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 50022 | 55210 | 50022 | 55210 | 0.00 |
| 09/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 926 | 682 | 926 | 682 | 0.00 |
| 09/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 60406 | 65725 | 60406 | 65725 | 0.00 |
| 09/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 400 | 288 | 400 | 288 | 0.00 |
| 09/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.4100 | 8.2820 | 139.6214 | 140.6475 | 1.00 |
| 09/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.4700 | 8.3460 | 135.1092 | 136.1423 | 0.00 |
| 09/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 17807 | 23787 | 17807 | 23787 | 0.00 |
| 09/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 30734 | 26453 | 30734 | 26453 | 200.00 |
| 09/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 17015 | 20866 | 17015 | 20866 | 0.00 |
| 09/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 55826 | 49346 | 55826 | 49346 | 0.00 |
| 09/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 9986 | 14332 | 9986 | 14332 | 0.00 |
| 09/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 43989 | 38074 | 43989 | 38074 | 0.00 |
| 09/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 41477 | 49862 | 41477 | 49862 | 0.00 |
| 09/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 13563 | 11687 | 13563 | 11687 | 400.00 |
| 09/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 56296 | 65361 | 56296 | 65361 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 8597 | 7401 | 8597 | 7401 | 500.00 |
| 09/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 72337 | 81919 | 72337 | 81919 | 0.00 |
| 09/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 5262 | 4583 | 5262 | 4583 | 100.00 |
| 09/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 4866 | 7711 | 4866 | 7711 | 200.00 |
| 09/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 60396 | 52980 | 60396 | 52980 | 0.00 |
| 09/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.8000 | 7.6760 | 129.2293 | 130.8449 | 0.00 |
| 09/05/2005 | R186 On 03-November-05 | | | Bond Future | 7.8300 | 7.7000 | 131.3627 | 132.9875 | 0.00 |
| 09/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 19283 | 25424 | 19283 | 25424 | 0.00 |
| 09/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 91522 | 81507 | 91522 | 81507 | 0.00 |
| 09/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 36574 | 43777 | 36574 | 43777 | 0.00 |
| 09/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 111586 | 102541 | 111586 | 102541 | 0.00 |
| 09/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.5100 | 7.3860 | 110.1190 | 110.4111 | 0.00 |
| 09/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.6000 | 7.4700 | 106.8747 | 107.1613 | 0.00 |
| 09/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 7206 | 8842 | 7206 | 8842 | 0.00 |
| 09/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 7420 | 6135 | 7420 | 6135 | 0.00 |
| 09/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 8935 | 10394 | 8935 | 10394 | 0.00 |
| 09/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 11154 | 9747 | 11154 | 9747 | 0.00 |
| 09/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.4300 | 8.3030 | 103.2343 | 104.0480 | 0.00 |
| 09/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.4900 | 8.3650 | 104.9391 | 105.7531 | 0.00 |
| 09/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 7197 | 9892 | 7197 | 9892 | 0.00 |
| 09/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 35410 | 29968 | 35410 | 29968 | 0.00 |
| 09/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 12799 | 15727 | 12799 | 15727 | 0.00 |
| 09/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 44620 | 39409 | 44620 | 39409 | 0.00 |
| 09/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.4100 | 8.2880 | 102.0894 | 103.0179 | 0.00 |
| 09/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.4700 | 8.3400 | 99.6092 | 100.5437 | 0.00 |
| 09/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 9854 | 13260 | 9854 | 13260 | 0.00 |
| 09/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 41163 | 35284 | 41163 | 35284 | 0.00 |
| 09/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 17336 | 21076 | 17336 | 21076 | 0.00 |
| 09/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 52298 | 46692 | 52298 | 46692 | 0.00 |
| 09/05/2005 | R204 On 04-August-05 | | | Bond Future | 8.3200 | 8.1970 | 98.5168 | 99.4951 | 0.00 |
| 09/05/2005 | R204 On 03-November-05 | | | Bond Future | 8.3700 | 8.2420 | 100.1480 | 101.1272 | 0.00 |
| 09/05/2005 | R204 On 04-August-05 | 8.25 | Call | Option on Bond Future | 21067 | 26545 | 21067 | 26545 | 0.00 |
| 09/05/2005 | R204 On 04-August-05 | 8.25 | Put | Option on Bond Future | 26652 | 22347 | 26652 | 22347 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/05/2005 | R204 On 03-November-05 | 8.25 | Call | Option on Bond Future | 29825 | 35117 | 29825 | 35117 | 0.00 |
| 09/05/2005 | R204 On 03-November-05 | 8.25 | Put | Option on Bond Future | 38990 | 34492 | 38990 | 34492 | 0.00 |
| 10/05/2005 | GOVI On 04-August-05 | | | jGovi | 219.7100 | 220.0080 | 219.7100 | 220.0080 | 17.00 |
| 10/05/2005 | GOVI On 03-November-05 | | | jGovi | 223.3900 | 223.6930 | 223.3870 | 223.6930 | 0.00 |
| 10/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 33891 | 35252 | 33891 | 35252 | 0.00 |
| 10/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 76791 | 75172 | 76791 | 75172 | 0.00 |
| 10/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 23038 | 24378 | 23038 | 24378 | 0.00 |
| 10/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 69168 | 67448 | 69168 | 67448 | 0.00 |
| 10/05/2005 | J152 On 28-February-06 | | | jSwap | 7.0800 | 7.0684 | 0.0040 | 0.0042 | 0.00 |
| 10/05/2005 | J153 On 31-August-10 | | | jSwap | 8.2100 | 8.1672 | 0.0319 | 0.0298 | 0.00 |
| 10/05/2005 | J157 On 15-September-15 | | | jSwap | 8.5500 | 8.4978 | 0.0737 | 0.0700 | 0.00 |
| 10/05/2005 | J186 On 21-December-26 | | | jSwap | 8.1700 | 8.1185 | 0.0692 | 0.0641 | 0.00 |
| 10/05/2005 | J194 On 28-February-08 | | | jSwap | 7.6800 | 7.6391 | 0.0048 | 0.0037 | 0.00 |
| 10/05/2005 | J201 On 22-December-14 | | | jSwap | 8.5100 | 8.4499 | 0.0697 | 0.0659 | 0.00 |
| 10/05/2005 | J203 On 15-September-17 | | | jSwap | 8.5200 | 8.4656 | 0.0790 | 0.0750 | 0.00 |
| 10/05/2005 | J204 On 21-December-18 | | | jSwap | 8.4500 | 8.3933 | 0.0795 | 0.0752 | 0.00 |
| 10/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9400 | 6.9430 | 0.0000 | 0.0000 | 0.00 |
| 10/05/2005 | JFRA On 02-February-06 | | | jFra | 6.9800 | 6.9500 | 0.0171 | 0.0170 | 0.00 |
| 10/05/2005 | JFRA On 01-February-07 | | | jFra | 8.1400 | 8.0960 | 0.0199 | 0.0198 | 250.00 |
| 10/05/2005 | JFRA On 04-May-06 | | | jFra | 7.2500 | 7.2150 | 0.0177 | 0.0177 | 0.00 |
| 10/05/2005 | JFRA On 03-May-07 | | | jFra | 8.3100 | 8.2340 | 0.0203 | 0.0201 | 0.00 |
| 10/05/2005 | JFRA On 04-August-05 | | | jFra | 6.8300 | 6.8170 | 0.0167 | 0.0167 | 1,000.00 |
| 10/05/2005 | JFRA On 03-August-06 | | | jFra | 7.5100 | 7.4760 | 0.0184 | 0.0183 | 0.00 |
| 10/05/2005 | JFRA On 02-August-07 | | | jFra | 8.5600 | 8.4670 | 0.0209 | 0.0207 | 0.00 |
| 10/05/2005 | JFRA On 03-November-05 | | | jFra | 6.7800 | 6.7550 | 0.0166 | 0.0166 | 1,000.00 |
| 10/05/2005 | JFRA On 02-November-06 | | | jFra | 7.7500 | 7.7300 | 0.0190 | 0.0189 | 750.00 |
| 10/05/2005 | JFRA On 01-November-07 | | | jFra | 8.6100 | 8.5170 | 0.0226 | 0.0224 | 0.00 |
| 10/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 1074 | 1051 | 1074 | 1051 | 0.00 |
| 10/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1733 | 1786 | 1733 | 1786 | 0.00 |
| 10/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 3116 | 3055 | 3116 | 3055 | 0.00 |
| 10/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1564 | 1598 | 1564 | 1598 | 0.00 |
| 10/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 1993 | 1948 | 1993 | 1948 | 0.00 |
| 10/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1381 | 1421 | 1381 | 1421 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 3822 | 3707 | 3822 | 3707 | 0.00 |
| 10/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 1837 | 1914 | 1837 | 1914 | 0.00 |
| 10/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 134 | 134 | 134 | 134 | 0.00 |
| 10/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1164 | 1195 | 1164 | 1195 | 0.00 |
| 10/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2585 | 2536 | 2585 | 2536 | 0.00 |
| 10/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1335 | 1371 | 1335 | 1371 | 0.00 |
| 10/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4648 | 4505 | 4648 | 4505 | 0.00 |
| 10/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 2053 | 2143 | 2053 | 2143 | 0.00 |
| 10/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 463 | 452 | 463 | 452 | 0.00 |
| 10/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1618 | 1666 | 1618 | 1666 | 0.00 |
| 10/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 3111 | 3088 | 3111 | 3088 | 0.00 |
| 10/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1272 | 1302 | 1272 | 1302 | 0.00 |
| 10/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 5126 | 4967 | 5126 | 4967 | 0.00 |
| 10/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 2210 | 2299 | 2210 | 2299 | 0.00 |
| 10/05/2005 | JN02 On 04-August-05 | | | jNote | 7.4200 | 7.3870 | 0.1368 | 0.1362 | 0.00 |
| 10/05/2005 | JN02 On 03-November-05 | | | jNote | 7.6300 | 7.5900 | 0.1404 | 0.1397 | 0.00 |
| 10/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 4840 | 4601 | 4840 | 4601 | 0.00 |
| 10/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 6298 | 6687 | 6298 | 6687 | 0.00 |
| 10/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 9874 | 9480 | 9874 | 9480 | 0.00 |
| 10/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 7408 | 7823 | 7408 | 7823 | 0.00 |
| 10/05/2005 | JN05 On 04-August-05 | | | jNote | 8.2100 | 8.1600 | 0.3371 | 0.3354 | 0.00 |
| 10/05/2005 | JN05 On 03-November-05 | | | jNote | 8.3300 | 8.2760 | 0.3407 | 0.3390 | 0.00 |
| 10/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 16820 | 15615 | 16820 | 15615 | 0.00 |
| 10/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 8118 | 9041 | 8118 | 9041 | 0.00 |
| 10/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 25140 | 23852 | 25140 | 23852 | 0.00 |
| 10/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 11643 | 12550 | 11643 | 12550 | 0.00 |
| 10/05/2005 | JN10 On 04-August-05 | | | jNote | 8.5300 | 8.4710 | 0.5756 | 0.5730 | 0.00 |
| 10/05/2005 | JN10 On 03-November-05 | | | jNote | 8.5900 | 8.5340 | 0.5774 | 0.5749 | 0.00 |
| 10/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 41443 | 38598 | 41443 | 38598 | 0.00 |
| 10/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 5745 | 6738 | 5745 | 6738 | 0.00 |
| 10/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 51453 | 48823 | 51453 | 48823 | 0.00 |
| 10/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 11609 | 12852 | 11609 | 12852 | 0.00 |
| 10/05/2005 | JROD On 31-January-06 | | | jRod | 6.8700 | 6.8730 | 0.0083 | 0.0083 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/05/2005 | JROD On 28-February-06 | | | jRod | 6.9200 | 6.9150 | 0.0105 | 0.0105 | 0.00 |
| 10/05/2005 | JROD On 31-March-06 | | | jRod | 6.8900 | 6.8840 | 0.0108 | 0.0108 | 0.00 |
| 10/05/2005 | JROD On 28-April-06 | | | jRod | 6.8800 | 6.8740 | 0.0108 | 0.0108 | 0.00 |
| 10/05/2005 | JROD On 31-May-05 | | | jRod | 7.0100 | 7.0130 | 0.0025 | 0.0025 | 0.00 |
| 10/05/2005 | JROD On 31-May-06 | | | jRod | 6.9100 | 6.9070 | 0.0131 | 0.0132 | 0.00 |
| 10/05/2005 | JROD On 30-June-05 | | | jRod | 6.9300 | 6.9310 | 0.0014 | 0.0014 | 0.00 |
| 10/05/2005 | JROD On 29-July-05 | | | jRod | 6.9200 | 6.9230 | 0.0014 | 0.0014 | 0.00 |
| 10/05/2005 | JROD On 31-August-05 | | | jRod | 6.9800 | 6.9810 | 0.0026 | 0.0026 | 0.00 |
| 10/05/2005 | JROD On 30-September-05 | | | jRod | 6.9100 | 6.9140 | 0.0029 | 0.0029 | 0.00 |
| 10/05/2005 | JROD On 31-October-05 | | | jRod | 6.8900 | 6.8860 | 0.0030 | 0.0030 | 0.00 |
| 10/05/2005 | JROD On 30-November-05 | | | jRod | 6.9300 | 6.9300 | 0.0042 | 0.0042 | 0.00 |
| 10/05/2005 | JROD On 30-December-05 | | | jRod | 6.8900 | 6.8860 | 0.0045 | 0.0045 | 0.00 |
| 10/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.5700 | 6.5800 | 108.2303 | 108.2231 | 0.00 |
| 10/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.4600 | 6.4800 | 103.9397 | 103.9334 | 0.00 |
| 10/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 6552 | 6484 | 6552 | 6484 | 0.00 |
| 10/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 28 | 33 | 28 | 33 | 0.00 |
| 10/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1694 | 1670 | 1694 | 1670 | 0.00 |
| 10/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 788 | 826 | 788 | 826 | 0.00 |
| 10/05/2005 | R153 On 04-August-05 | | | Bond Future | 7.9300 | 7.9110 | 126.5250 | 126.6221 | 0.00 |
| 10/05/2005 | R153 On 03-November-05 | | | Bond Future | 8.0100 | 7.9910 | 122.0318 | 122.1287 | 0.00 |
| 10/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 9338 | 9844 | 9338 | 9844 | 0.00 |
| 10/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 17792 | 17326 | 17792 | 17326 | 0.00 |
| 10/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 13396 | 13898 | 13396 | 13898 | 0.00 |
| 10/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 25046 | 24579 | 25046 | 24579 | 0.00 |
| 10/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 21592 | 22353 | 21592 | 22353 | 0.00 |
| 10/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 7000 | 6789 | 7000 | 6789 | 0.00 |
| 10/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 39103 | 40013 | 39103 | 40013 | 0.00 |
| 10/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 2020 | 1958 | 2020 | 1958 | 0.00 |
| 10/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 49078 | 50022 | 49078 | 50022 | 0.00 |
| 10/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 954 | 926 | 954 | 926 | 0.00 |
| 10/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 59445 | 60406 | 59445 | 60406 | 0.00 |
| 10/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 411 | 400 | 411 | 400 | 0.00 |
| 10/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.4300 | 8.4060 | 139.4076 | 139.6214 | 1.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.5000 | 8.4740 | 134.8927 | 135.1092 | 0.00 |
| 10/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 16787 | 17807 | 16787 | 17807 | 0.00 |
| 10/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 31852 | 30734 | 31852 | 30734 | 200.00 |
| 10/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 16177 | 17015 | 16177 | 17015 | 0.00 |
| 10/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 57153 | 55826 | 57153 | 55826 | 0.00 |
| 10/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 9280 | 9986 | 9280 | 9986 | 0.00 |
| 10/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 45241 | 43989 | 45241 | 43989 | 0.00 |
| 10/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 39904 | 41477 | 39904 | 41477 | 0.00 |
| 10/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 14128 | 13563 | 14128 | 13563 | 400.00 |
| 10/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 54529 | 56296 | 54529 | 56296 | 0.00 |
| 10/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 8968 | 8597 | 8968 | 8597 | 500.00 |
| 10/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 70431 | 72337 | 70431 | 72337 | 0.00 |
| 10/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 5494 | 5262 | 5494 | 5262 | 100.00 |
| 10/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 4440 | 4866 | 4440 | 4866 | 200.00 |
| 10/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 62108 | 60396 | 62108 | 60396 | 0.00 |
| 10/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.8400 | 7.8040 | 128.8428 | 129.2293 | 0.00 |
| 10/05/2005 | R186 On 03-November-05 | | | Bond Future | 7.8600 | 7.8300 | 130.9676 | 131.3627 | 0.00 |
| 10/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 17760 | 19283 | 17760 | 19283 | 0.00 |
| 10/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 93865 | 91522 | 93865 | 91522 | 0.00 |
| 10/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 34666 | 36574 | 34666 | 36574 | 0.00 |
| 10/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 113629 | 111586 | 113629 | 111586 | 0.00 |
| 10/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.5300 | 7.5090 | 110.0692 | 110.1190 | 0.00 |
| 10/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.6300 | 7.6030 | 106.8210 | 106.8747 | 0.00 |
| 10/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 6889 | 7206 | 6889 | 7206 | 0.00 |
| 10/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 7600 | 7420 | 7600 | 7420 | 0.00 |
| 10/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 8637 | 8935 | 8637 | 8935 | 0.00 |
| 10/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 11393 | 11154 | 11393 | 11154 | 0.00 |
| 10/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.4600 | 8.4280 | 103.0080 | 103.2343 | 0.00 |
| 10/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.5300 | 8.4930 | 104.7054 | 104.9391 | 0.00 |
| 10/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 6508 | 7197 | 6508 | 7197 | 0.00 |
| 10/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 36984 | 35410 | 36984 | 35410 | 0.00 |
| 10/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 11973 | 12799 | 11973 | 12799 | 0.00 |
| 10/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 46132 | 44620 | 46132 | 44620 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.4500 | 8.4120 | 101.7850 | 102.0894 | 0.00 |
| 10/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.5100 | 8.4670 | 99.2954 | 99.6092 | 0.00 |
| 10/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 8841 | 9854 | 8841 | 9854 | 0.00 |
| 10/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 43195 | 41163 | 43195 | 41163 | 0.00 |
| 10/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 16127 | 17336 | 16127 | 17336 | 0.00 |
| 10/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 54226 | 52298 | 54226 | 52298 | 0.00 |
| 10/05/2005 | R204 On 04-August-05 | | | Bond Future | 8.3700 | 8.3210 | 98.1261 | 98.5168 | 0.00 |
| 10/05/2005 | R204 On 03-November-05 | | | Bond Future | 8.4200 | 8.3680 | 99.7479 | 100.1480 | 0.00 |
| 10/05/2005 | R204 On 04-August-05 | 8.25 | Call | Option on Bond Future | 19046 | 21067 | 19046 | 21067 | 0.00 |
| 10/05/2005 | R204 On 04-August-05 | 8.25 | Put | Option on Bond Future | 28538 | 26652 | 28538 | 26652 | 0.00 |
| 10/05/2005 | R204 On 03-November-05 | 8.25 | Call | Option on Bond Future | 27794 | 29825 | 27794 | 29825 | 0.00 |
| 10/05/2005 | R204 On 03-November-05 | 8.25 | Put | Option on Bond Future | 40961 | 38990 | 40961 | 38990 | 0.00 |
| 11/05/2005 | GOVI On 04-August-05 | | | jGovi | 218.8200 | 219.7100 | 218.8210 | 219.7100 | 17.00 |
| 11/05/2005 | GOVI On 03-November-05 | | | jGovi | 222.5100 | 223.3870 | 222.5060 | 223.3870 | 0.00 |
| 11/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 31046 | 33891 | 31046 | 33891 | 0.00 |
| 11/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 82836 | 76791 | 82836 | 76791 | 0.00 |
| 11/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 20621 | 23038 | 20621 | 23038 | 0.00 |
| 11/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 75561 | 69168 | 75561 | 69168 | 0.00 |
| 11/05/2005 | J152 On 28-February-06 | | | jSwap | 7.0900 | 7.0802 | 0.0039 | 0.0040 | 0.00 |
| 11/05/2005 | J153 On 31-August-10 | | | jSwap | 8.2900 | 8.2147 | 0.0350 | 0.0319 | 0.00 |
| 11/05/2005 | J157 On 15-September-15 | | | jSwap | 8.6300 | 8.5531 | 0.0785 | 0.0737 | 0.00 |
| 11/05/2005 | J186 On 21-December-26 | | | jSwap | 8.2500 | 8.1696 | 0.0770 | 0.0692 | 0.00 |
| 11/05/2005 | J194 On 28-February-08 | | | jSwap | 7.7300 | 7.6795 | 0.0061 | 0.0048 | 0.00 |
| 11/05/2005 | J201 On 22-December-14 | | | jSwap | 8.5800 | 8.5068 | 0.0744 | 0.0697 | 0.00 |
| 11/05/2005 | J203 On 15-September-17 | | | jSwap | 8.6000 | 8.5202 | 0.0847 | 0.0790 | 0.00 |
| 11/05/2005 | J204 On 21-December-18 | | | jSwap | 8.5200 | 8.4469 | 0.0856 | 0.0795 | 0.00 |
| 11/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9500 | 6.9430 | 0.0000 | 0.0000 | 0.00 |
| 11/05/2005 | JFRA On 02-February-06 | | | jFra | 7.0200 | 6.9810 | 0.0172 | 0.0171 | 0.00 |
| 11/05/2005 | JFRA On 01-February-07 | | | jFra | 8.3800 | 8.1350 | 0.0205 | 0.0199 | 250.00 |
| 11/05/2005 | JFRA On 04-May-06 | | | jFra | 7.2600 | 7.2500 | 0.0178 | 0.0177 | 0.00 |
| 11/05/2005 | JFRA On 03-May-07 | | | jFra | 8.3500 | 8.3130 | 0.0204 | 0.0203 | 0.00 |
| 11/05/2005 | JFRA On 04-August-05 | | | jFra | 6.8400 | 6.8300 | 0.0168 | 0.0167 | 1,000.00 |
| 11/05/2005 | JFRA On 03-August-06 | | | jFra | 7.5500 | 7.5110 | 0.0185 | 0.0184 | 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 |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2005 | JFRA On 02-August-07 | | | jFra | 8.7100 | 8.5630 | 0.0212 | 0.0209 | 0.00 |
| 11/05/2005 | JFRA On 03-November-05 | | | jFra | 6.7900 | 6.7790 | 0.0167 | 0.0166 | 1,000.00 |
| 11/05/2005 | JFRA On 02-November-06 | | | jFra | 7.7800 | 7.7520 | 0.0190 | 0.0190 | 750.00 |
| 11/05/2005 | JFRA On 01-November-07 | | | jFra | 8.6200 | 8.6110 | 0.0226 | 0.0226 | 0.00 |
| 11/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 1113 | 1074 | 1113 | 1074 | 0.00 |
| 11/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1689 | 1733 | 1689 | 1733 | 0.00 |
| 11/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 3559 | 3116 | 3559 | 3116 | 0.00 |
| 11/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1415 | 1564 | 1415 | 1564 | 0.00 |
| 11/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 2011 | 1993 | 2011 | 1993 | 0.00 |
| 11/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1369 | 1381 | 1369 | 1381 | 0.00 |
| 11/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 3893 | 3822 | 3893 | 3822 | 0.00 |
| 11/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 1825 | 1837 | 1825 | 1837 | 0.00 |
| 11/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 138 | 134 | 138 | 134 | 0.00 |
| 11/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1133 | 1164 | 1133 | 1164 | 0.00 |
| 11/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2648 | 2585 | 2648 | 2585 | 0.00 |
| 11/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1305 | 1335 | 1305 | 1335 | 0.00 |
| 11/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4916 | 4648 | 4916 | 4648 | 0.00 |
| 11/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 1974 | 2053 | 1974 | 2053 | 0.00 |
| 11/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 470 | 463 | 470 | 463 | 0.00 |
| 11/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1595 | 1618 | 1595 | 1618 | 0.00 |
| 11/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 3174 | 3111 | 3174 | 3111 | 0.00 |
| 11/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1262 | 1272 | 1262 | 1272 | 0.00 |
| 11/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 5148 | 5126 | 5148 | 5126 | 0.00 |
| 11/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 2213 | 2210 | 2213 | 2210 | 0.00 |
| 11/05/2005 | JN02 On 04-August-05 | | | jNote | 7.4700 | 7.4210 | 0.1377 | 0.1368 | 0.00 |
| 11/05/2005 | JN02 On 03-November-05 | | | jNote | 7.7000 | 7.6340 | 0.1416 | 0.1404 | 0.00 |
| 11/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 5297 | 4840 | 5297 | 4840 | 0.00 |
| 11/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 5826 | 6298 | 5826 | 6298 | 0.00 |
| 11/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 10626 | 9874 | 10626 | 9874 | 0.00 |
| 11/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 6948 | 7408 | 6948 | 7408 | 0.00 |
| 11/05/2005 | JN05 On 04-August-05 | | | jNote | 8.2900 | 8.2120 | 0.3397 | 0.3371 | 0.00 |
| 11/05/2005 | JN05 On 03-November-05 | | | jNote | 8.4100 | 8.3300 | 0.3436 | 0.3407 | 0.00 |
| 11/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 18837 | 16820 | 18837 | 16820 | 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 |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 7073 | 8118 | 7073 | 8118 | 0.00 |
| 11/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 27446 | 25140 | 27446 | 25140 | 0.00 |
| 11/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 10582 | 11643 | 10582 | 11643 | 0.00 |
| 11/05/2005 | JN10 On 04-August-05 | | | jNote | 8.6000 | 8.5290 | 0.5788 | 0.5756 | 0.00 |
| 11/05/2005 | JN10 On 03-November-05 | | | jNote | 8.6700 | 8.5930 | 0.5807 | 0.5774 | 0.00 |
| 11/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 45349 | 41443 | 45349 | 41443 | 0.00 |
| 11/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 4785 | 5745 | 4785 | 5745 | 0.00 |
| 11/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 55329 | 51453 | 55329 | 51453 | 0.00 |
| 11/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 10390 | 11609 | 10390 | 11609 | 0.00 |
| 11/05/2005 | JROD On 31-January-06 | | | jRod | 6.8700 | 6.8740 | 0.0083 | 0.0083 | 0.00 |
| 11/05/2005 | JROD On 28-February-06 | | | jRod | 6.9200 | 6.9160 | 0.0105 | 0.0105 | 0.00 |
| 11/05/2005 | JROD On 31-March-06 | | | jRod | 6.8900 | 6.8860 | 0.0108 | 0.0108 | 0.00 |
| 11/05/2005 | JROD On 28-April-06 | | | jRod | 6.8800 | 6.8770 | 0.0108 | 0.0108 | 0.00 |
| 11/05/2005 | JROD On 31-May-05 | | | jRod | 7.0100 | 7.0100 | 0.0025 | 0.0025 | 0.00 |
| 11/05/2005 | JROD On 31-May-06 | | | jRod | 6.9100 | 6.9110 | 0.0131 | 0.0131 | 0.00 |
| 11/05/2005 | JROD On 30-June-05 | | | jRod | 6.9200 | 6.9280 | 0.0014 | 0.0014 | 0.00 |
| 11/05/2005 | JROD On 29-July-05 | | | jRod | 6.9200 | 6.9210 | 0.0014 | 0.0014 | 0.00 |
| 11/05/2005 | JROD On 31-August-05 | | | jRod | 6.9900 | 6.9800 | 0.0026 | 0.0026 | 0.00 |
| 11/05/2005 | JROD On 30-September-05 | | | jRod | 6.9200 | 6.9130 | 0.0029 | 0.0029 | 0.00 |
| 11/05/2005 | JROD On 31-October-05 | | | jRod | 6.8900 | 6.8850 | 0.0030 | 0.0030 | 0.00 |
| 11/05/2005 | JROD On 30-November-05 | | | jRod | 6.9300 | 6.9300 | 0.0042 | 0.0042 | 0.00 |
| 11/05/2005 | JROD On 30-December-05 | | | jRod | 6.8800 | 6.8860 | 0.0045 | 0.0045 | 0.00 |
| 11/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.6100 | 6.5670 | 108.2065 | 108.2303 | 0.00 |
| 11/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.5000 | 6.4600 | 103.9259 | 103.9397 | 0.00 |
| 11/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 6318 | 6552 | 6318 | 6552 | 0.00 |
| 11/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 33 | 28 | 33 | 28 | 0.00 |
| 11/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1612 | 1694 | 1612 | 1694 | 0.00 |
| 11/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 844 | 788 | 844 | 788 | 0.00 |
| 11/05/2005 | R153 On 04-August-05 | | | Bond Future | 8.0100 | 7.9320 | 126.1465 | 126.5250 | 0.00 |
| 11/05/2005 | R153 On 03-November-05 | | | Bond Future | 8.1000 | 8.0130 | 121.6540 | 122.0318 | 0.00 |
| 11/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 8016 | 9338 | 8016 | 9338 | 0.00 |
| 11/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 20255 | 17792 | 20255 | 17792 | 0.00 |
| 11/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 12153 | 13396 | 12153 | 13396 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 27581 | 25046 | 27581 | 25046 | 0.00 |
| 11/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 19231 | 21592 | 19231 | 21592 | 0.00 |
| 11/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 8423 | 7000 | 8423 | 7000 | 0.00 |
| 11/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 35906 | 39103 | 35906 | 39103 | 0.00 |
| 11/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 2608 | 2020 | 2608 | 2020 | 0.00 |
| 11/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 45622 | 49078 | 45622 | 49078 | 0.00 |
| 11/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 1282 | 954 | 1282 | 954 | 0.00 |
| 11/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 55827 | 59445 | 55827 | 59445 | 0.00 |
| 11/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 577 | 411 | 577 | 411 | 0.00 |
| 11/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.5100 | 8.4320 | 138.7445 | 139.4076 | 1.00 |
| 11/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.5800 | 8.5010 | 134.2301 | 134.8927 | 0.00 |
| 11/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 14126 | 16787 | 14126 | 16787 | 0.00 |
| 11/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 35822 | 31852 | 35822 | 31852 | 200.00 |
| 11/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 14485 | 16177 | 14485 | 16177 | 0.00 |
| 11/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 62087 | 57153 | 62087 | 57153 | 0.00 |
| 11/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 7563 | 9280 | 7563 | 9280 | 0.00 |
| 11/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 50335 | 45241 | 50335 | 45241 | 0.00 |
| 11/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 35337 | 39904 | 35337 | 39904 | 0.00 |
| 11/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 16192 | 14128 | 16192 | 14128 | 400.00 |
| 11/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 49218 | 54529 | 49218 | 54529 | 0.00 |
| 11/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 10288 | 8968 | 10288 | 8968 | 500.00 |
| 11/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 64663 | 70431 | 64663 | 70431 | 0.00 |
| 11/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 6357 | 5494 | 6357 | 5494 | 100.00 |
| 11/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 3467 | 4440 | 3467 | 4440 | 200.00 |
| 11/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 67766 | 62108 | 67766 | 62108 | 0.00 |
| 11/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.9300 | 7.8350 | 127.7183 | 128.8428 | 0.00 |
| 11/05/2005 | R186 On 03-November-05 | | | Bond Future | 7.9600 | 7.8620 | 129.8299 | 130.9676 | 0.00 |
| 11/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 15127 | 17760 | 15127 | 17760 | 0.00 |
| 11/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 102476 | 93865 | 102476 | 93865 | 0.00 |
| 11/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 31487 | 34666 | 31487 | 34666 | 0.00 |
| 11/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 121826 | 113629 | 121826 | 113629 | 0.00 |
| 11/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.6100 | 7.5300 | 109.8917 | 110.0692 | 0.00 |
| 11/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.7100 | 7.6280 | 106.6514 | 106.8210 | 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 |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 6110 | 6889 | 6110 | 6889 | 0.00 |
| 11/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 8596 | 7600 | 8596 | 7600 | 0.00 |
| 11/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 7990 | 8637 | 7990 | 8637 | 0.00 |
| 11/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 12443 | 11393 | 12443 | 11393 | 0.00 |
| 11/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.5400 | 8.4630 | 102.5189 | 103.0080 | 0.00 |
| 11/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.6100 | 8.5300 | 104.2212 | 104.7054 | 0.00 |
| 11/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 5465 | 6508 | 5465 | 6508 | 0.00 |
| 11/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 40833 | 36984 | 40833 | 36984 | 0.00 |
| 11/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 10802 | 11973 | 10802 | 11973 | 0.00 |
| 11/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 49802 | 46132 | 49802 | 46132 | 0.00 |
| 11/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.5300 | 8.4530 | 101.2314 | 101.7850 | 0.00 |
| 11/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.5900 | 8.5100 | 98.7442 | 99.2954 | 0.00 |
| 11/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 7522 | 8841 | 7522 | 8841 | 0.00 |
| 11/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 47411 | 43195 | 47411 | 43195 | 0.00 |
| 11/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 14657 | 16127 | 14657 | 16127 | 0.00 |
| 11/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 58267 | 54226 | 58267 | 54226 | 0.00 |
| 11/05/2005 | R204 On 04-August-05 | | | Bond Future | 8.4400 | 8.3710 | 97.5672 | 98.1261 | 0.00 |
| 11/05/2005 | R204 On 03-November-05 | | | Bond Future | 8.4900 | 8.4200 | 99.1823 | 99.7479 | 0.00 |
| 11/05/2005 | R204 On 04-August-05 | 8.25 | Call | Option on Bond Future | 16835 | 19046 | 16835 | 19046 | 0.00 |
| 11/05/2005 | R204 On 04-August-05 | 8.25 | Put | Option on Bond Future | 31916 | 28538 | 31916 | 28538 | 0.00 |
| 11/05/2005 | R204 On 03-November-05 | 8.25 | Call | Option on Bond Future | 25617 | 27794 | 25617 | 27794 | 0.00 |
| 11/05/2005 | R204 On 03-November-05 | 8.25 | Put | Option on Bond Future | 44440 | 40961 | 44440 | 40961 | 0.00 |
| 12/05/2005 | GOVI On 04-August-05 | | | jGovi | 218.4500 | 218.8210 | 218.4480 | 218.8210 | 17.00 |
| 12/05/2005 | GOVI On 03-November-05 | | | jGovi | 222.1500 | 222.5060 | 222.1520 | 222.5060 | 0.00 |
| 12/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 29381 | 31046 | 29381 | 31046 | 0.00 |
| 12/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 84901 | 82836 | 84901 | 82836 | 0.00 |
| 12/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 19280 | 20621 | 19280 | 20621 | 0.00 |
| 12/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 77760 | 75561 | 77760 | 75561 | 0.00 |
| 12/05/2005 | J152 On 28-February-06 | | | jSwap | 7.1000 | 7.0909 | 0.0039 | 0.0039 | 0.00 |
| 12/05/2005 | J153 On 31-August-10 | | | jSwap | 8.2900 | 8.2852 | 0.0351 | 0.0350 | 0.00 |
| 12/05/2005 | J157 On 15-September-15 | | | jSwap | 8.6100 | 8.6255 | 0.0776 | 0.0785 | 0.00 |
| 12/05/2005 | J186 On 21-December-26 | | | jSwap | 8.2400 | 8.2502 | 0.0761 | 0.0770 | 0.00 |
| 12/05/2005 | J194 On 28-February-08 | | | jSwap | 7.7300 | 7.7259 | 0.0062 | 0.0061 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2005 | J201 On 22-December-14 | | | jSwap | 8.5700 | 8.5780 | 0.0740 | 0.0744 | 0.00 |
| 12/05/2005 | J203 On 15-September-17 | | | jSwap | 8.5800 | 8.5970 | 0.0834 | 0.0847 | 0.00 |
| 12/05/2005 | J204 On 21-December-18 | | | jSwap | 8.5100 | 8.5242 | 0.0844 | 0.0856 | 0.00 |
| 12/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9500 | 6.9500 | 0.0000 | 0.0000 | 0.00 |
| 12/05/2005 | JFRA On 02-February-06 | | | jFra | 7.0300 | 7.0150 | 0.0172 | 0.0172 | 0.00 |
| 12/05/2005 | JFRA On 01-February-07 | | | jFra | 8.2100 | 8.3780 | 0.0200 | 0.0205 | 250.00 |
| 12/05/2005 | JFRA On 04-May-06 | | | jFra | 7.2700 | 7.2620 | 0.0178 | 0.0178 | 0.00 |
| 12/05/2005 | JFRA On 03-May-07 | | | jFra | 8.4000 | 8.3470 | 0.0205 | 0.0204 | 0.00 |
| 12/05/2005 | JFRA On 04-August-05 | | | jFra | 6.8400 | 6.8440 | 0.0168 | 0.0168 | 1,000.00 |
| 12/05/2005 | JFRA On 03-August-06 | | | jFra | 7.5700 | 7.5490 | 0.0185 | 0.0185 | 0.00 |
| 12/05/2005 | JFRA On 02-August-07 | | | jFra | 8.6300 | 8.7060 | 0.0211 | 0.0212 | 0.00 |
| 12/05/2005 | JFRA On 03-November-05 | | | jFra | 6.8200 | 6.7910 | 0.0167 | 0.0167 | 1,000.00 |
| 12/05/2005 | JFRA On 02-November-06 | | | jFra | 7.8500 | 7.7820 | 0.0192 | 0.0190 | 750.00 |
| 12/05/2005 | JFRA On 01-November-07 | | | jFra | 8.6900 | 8.6180 | 0.0228 | 0.0226 | 0.00 |
| 12/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 1121 | 1113 | 1121 | 1113 | 0.00 |
| 12/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1658 | 1689 | 1658 | 1689 | 0.00 |
| 12/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 3255 | 3559 | 3255 | 3559 | 0.00 |
| 12/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1528 | 1415 | 1528 | 1415 | 0.00 |
| 12/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 2007 | 2011 | 2007 | 2011 | 0.00 |
| 12/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1348 | 1369 | 1348 | 1369 | 0.00 |
| 12/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 3949 | 3893 | 3949 | 3893 | 0.00 |
| 12/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 1762 | 1825 | 1762 | 1825 | 0.00 |
| 12/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 129 | 138 | 129 | 138 | 0.00 |
| 12/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1139 | 1133 | 1139 | 1133 | 0.00 |
| 12/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2678 | 2648 | 2678 | 2648 | 0.00 |
| 12/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1276 | 1305 | 1276 | 1305 | 0.00 |
| 12/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4758 | 4916 | 4758 | 4916 | 0.00 |
| 12/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 2008 | 1974 | 2008 | 1974 | 0.00 |
| 12/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 482 | 470 | 482 | 470 | 0.00 |
| 12/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1546 | 1595 | 1546 | 1595 | 0.00 |
| 12/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 3283 | 3174 | 3283 | 3174 | 0.00 |
| 12/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1200 | 1262 | 1200 | 1262 | 0.00 |
| 12/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 5243 | 5148 | 5243 | 5148 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 2127 | 2213 | 2127 | 2213 | 0.00 |
| 12/05/2005 | JN02 On 04-August-05 | | | jNote | 7.4700 | 7.4710 | 0.1377 | 0.1377 | 0.00 |
| 12/05/2005 | JN02 On 03-November-05 | | | jNote | 7.6900 | 7.7000 | 0.1415 | 0.1416 | 0.00 |
| 12/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 5240 | 5297 | 5240 | 5297 | 0.00 |
| 12/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 5728 | 5826 | 5728 | 5826 | 0.00 |
| 12/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 10469 | 10626 | 10469 | 10626 | 0.00 |
| 12/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 6902 | 6948 | 6902 | 6948 | 0.00 |
| 12/05/2005 | JN05 On 04-August-05 | | | jNote | 8.2900 | 8.2870 | 0.3398 | 0.3397 | 0.00 |
| 12/05/2005 | JN05 On 03-November-05 | | | jNote | 8.4100 | 8.4130 | 0.3436 | 0.3436 | 0.00 |
| 12/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 18702 | 18837 | 18702 | 18837 | 0.00 |
| 12/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 6898 | 7073 | 6898 | 7073 | 0.00 |
| 12/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 27295 | 27446 | 27295 | 27446 | 0.00 |
| 12/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 10390 | 10582 | 10390 | 10582 | 0.00 |
| 12/05/2005 | JN10 On 04-August-05 | | | jNote | 8.5900 | 8.6030 | 0.5779 | 0.5788 | 0.00 |
| 12/05/2005 | JN10 On 03-November-05 | | | jNote | 8.6600 | 8.6710 | 0.5797 | 0.5807 | 0.00 |
| 12/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 44530 | 45349 | 44530 | 45349 | 0.00 |
| 12/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 4774 | 4785 | 4774 | 4785 | 0.00 |
| 12/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 54285 | 55329 | 54285 | 55329 | 0.00 |
| 12/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 10419 | 10390 | 10419 | 10390 | 0.00 |
| 12/05/2005 | JROD On 31-January-06 | | | jRod | 6.8800 | 6.8720 | 0.0083 | 0.0083 | 0.00 |
| 12/05/2005 | JROD On 28-February-06 | | | jRod | 6.9200 | 6.9150 | 0.0105 | 0.0105 | 0.00 |
| 12/05/2005 | JROD On 31-March-06 | | | jRod | 6.8900 | 6.8860 | 0.0107 | 0.0108 | 0.00 |
| 12/05/2005 | JROD On 28-April-06 | | | jRod | 6.8800 | 6.8770 | 0.0107 | 0.0108 | 0.00 |
| 12/05/2005 | JROD On 31-May-05 | | | jRod | 7.0100 | 7.0070 | 0.0025 | 0.0025 | 0.00 |
| 12/05/2005 | JROD On 31-May-06 | | | jRod | 6.9200 | 6.9100 | 0.0131 | 0.0131 | 0.00 |
| 12/05/2005 | JROD On 30-June-05 | | | jRod | 6.9200 | 6.9230 | 0.0014 | 0.0014 | 0.00 |
| 12/05/2005 | JROD On 29-July-05 | | | jRod | 6.9200 | 6.9220 | 0.0014 | 0.0014 | 0.00 |
| 12/05/2005 | JROD On 31-August-05 | | | jRod | 6.9800 | 6.9850 | 0.0026 | 0.0026 | 0.00 |
| 12/05/2005 | JROD On 30-September-05 | | | jRod | 6.9200 | 6.9170 | 0.0029 | 0.0029 | 0.00 |
| 12/05/2005 | JROD On 31-October-05 | | | jRod | 6.8900 | 6.8860 | 0.0030 | 0.0030 | 0.00 |
| 12/05/2005 | JROD On 30-November-05 | | | jRod | 6.9300 | 6.9280 | 0.0042 | 0.0042 | 0.00 |
| 12/05/2005 | JROD On 30-December-05 | | | jRod | 6.8900 | 6.8830 | 0.0045 | 0.0045 | 0.00 |
| 12/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.6900 | 6.6100 | 108.1605 | 108.2065 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.6100 | 6.5040 | 103.8921 | 103.9259 | 0.00 |
| 12/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 5871 | 6318 | 5871 | 6318 | 0.00 |
| 12/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 45 | 33 | 45 | 33 | 0.00 |
| 12/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1416 | 1612 | 1416 | 1612 | 0.00 |
| 12/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 985 | 844 | 985 | 844 | 0.00 |
| 12/05/2005 | R153 On 04-August-05 | | | Bond Future | 8.0600 | 8.0140 | 125.9533 | 126.1465 | 0.00 |
| 12/05/2005 | R153 On 03-November-05 | | | Bond Future | 8.1400 | 8.0990 | 121.4744 | 121.6540 | 0.00 |
| 12/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 17905 | 19231 | 17905 | 19231 | 0.00 |
| 12/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 9030 | 8423 | 9030 | 8423 | 0.00 |
| 12/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 11368 | 12153 | 11368 | 12153 | 0.00 |
| 12/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 28592 | 27581 | 28592 | 27581 | 0.00 |
| 12/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 7222 | 8016 | 7222 | 8016 | 0.00 |
| 12/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 21393 | 20255 | 21393 | 20255 | 0.00 |
| 12/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 34199 | 35906 | 34199 | 35906 | 0.00 |
| 12/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 2833 | 2608 | 2833 | 2608 | 0.00 |
| 12/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 43808 | 45622 | 43808 | 45622 | 0.00 |
| 12/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 1400 | 1282 | 1400 | 1282 | 0.00 |
| 12/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 53950 | 55827 | 53950 | 55827 | 0.00 |
| 12/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 633 | 577 | 633 | 577 | 0.00 |
| 12/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.5400 | 8.5130 | 138.5000 | 138.7445 | 1.00 |
| 12/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.6100 | 8.5840 | 133.9997 | 134.2301 | 0.00 |
| 12/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 33674 | 35337 | 33674 | 35337 | 0.00 |
| 12/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 16974 | 16192 | 16974 | 16192 | 400.00 |
| 12/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 13606 | 14485 | 13606 | 14485 | 0.00 |
| 12/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 63512 | 62087 | 63512 | 62087 | 0.00 |
| 12/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 6909 | 7563 | 6909 | 7563 | 0.00 |
| 12/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 52126 | 50335 | 52126 | 50335 | 0.00 |
| 12/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 47300 | 49218 | 47300 | 49218 | 0.00 |
| 12/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 10815 | 10288 | 10815 | 10288 | 500.00 |
| 12/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 62539 | 64663 | 62539 | 64663 | 0.00 |
| 12/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 6678 | 6357 | 6678 | 6357 | 100.00 |
| 12/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 3099 | 3467 | 3099 | 3467 | 200.00 |
| 12/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 69843 | 67766 | 69843 | 67766 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 13130 | 14126 | 13130 | 14126 | 0.00 |
| 12/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 37271 | 35822 | 37271 | 35822 | 200.00 |
| 12/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.9500 | 7.9260 | 127.3999 | 127.7183 | 0.00 |
| 12/05/2005 | R186 On 03-November-05 | | | Bond Future | 7.9800 | 7.9550 | 129.5389 | 129.8299 | 0.00 |
| 12/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 14034 | 15127 | 14034 | 15127 | 0.00 |
| 12/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 104568 | 102476 | 104568 | 102476 | 0.00 |
| 12/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 30198 | 31487 | 30198 | 31487 | 0.00 |
| 12/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 123448 | 121826 | 123448 | 121826 | 0.00 |
| 12/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.6700 | 7.6050 | 109.7500 | 109.8917 | 0.00 |
| 12/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.7700 | 7.7070 | 106.5206 | 106.6514 | 0.00 |
| 12/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 5449 | 6110 | 5449 | 6110 | 0.00 |
| 12/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 9353 | 8596 | 9353 | 8596 | 0.00 |
| 12/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 7390 | 7990 | 7390 | 7990 | 0.00 |
| 12/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 13150 | 12443 | 13150 | 12443 | 0.00 |
| 12/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.5700 | 8.5390 | 102.3266 | 102.5189 | 0.00 |
| 12/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.6400 | 8.6070 | 104.0334 | 104.2212 | 0.00 |
| 12/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 4922 | 5465 | 4922 | 5465 | 0.00 |
| 12/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 42213 | 40833 | 42213 | 40833 | 0.00 |
| 12/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 10111 | 10802 | 10111 | 10802 | 0.00 |
| 12/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 50988 | 49802 | 50988 | 49802 | 0.00 |
| 12/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.5600 | 8.5280 | 101.0038 | 101.2314 | 0.00 |
| 12/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.6200 | 8.5860 | 98.5278 | 98.7442 | 0.00 |
| 12/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 6839 | 7522 | 6839 | 7522 | 0.00 |
| 12/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 49005 | 47411 | 49005 | 47411 | 0.00 |
| 12/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 13831 | 14657 | 13831 | 14657 | 0.00 |
| 12/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 59606 | 58267 | 59606 | 58267 | 0.00 |
| 12/05/2005 | R204 On 04-August-05 | | | Bond Future | 8.4700 | 8.4430 | 97.3280 | 97.5672 | 0.00 |
| 12/05/2005 | R204 On 03-November-05 | | | Bond Future | 8.5200 | 8.4940 | 98.9543 | 99.1823 | 0.00 |
| 12/05/2005 | R204 On 04-August-05 | 8.25 | Call | Option on Bond Future | 15640 | 16835 | 15640 | 16835 | 0.00 |
| 12/05/2005 | R204 On 04-August-05 | 8.25 | Put | Option on Bond Future | 33114 | 31916 | 33114 | 31916 | 0.00 |
| 12/05/2005 | R204 On 03-November-05 | 8.25 | Call | Option on Bond Future | 24426 | 25617 | 24426 | 25617 | 0.00 |
| 12/05/2005 | R204 On 03-November-05 | 8.25 | Put | Option on Bond Future | 45529 | 44440 | 45529 | 44440 | 0.00 |
| 13/05/2005 | GOVI On 04-August-05 | | | jGovi | 219.0000 | 218.4480 | 219.0040 | 218.4480 | 17.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/05/2005 | GOVI On 03-November-05 | | | jGovi | 222.7000 | 222.1520 | 222.7000 | 222.1520 | 0.00 |
| 13/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 30272 | 29381 | 30272 | 29381 | 0.00 |
| 13/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 80232 | 84901 | 80232 | 84901 | 0.00 |
| 13/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 20362 | 19280 | 20362 | 19280 | 0.00 |
| 13/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 73362 | 77760 | 73362 | 77760 | 0.00 |
| 13/05/2005 | J152 On 28-February-06 | | | jSwap | 7.0900 | 7.0967 | 0.0040 | 0.0039 | 0.00 |
| 13/05/2005 | J153 On 31-August-10 | | | jSwap | 8.2700 | 8.2866 | 0.0342 | 0.0351 | 0.00 |
| 13/05/2005 | J157 On 15-September-15 | | | jSwap | 8.5900 | 8.6126 | 0.0758 | 0.0776 | 0.00 |
| 13/05/2005 | J186 On 21-December-26 | | | jSwap | 8.2100 | 8.2400 | 0.0729 | 0.0761 | 0.00 |
| 13/05/2005 | J194 On 28-February-08 | | | jSwap | 7.7000 | 7.7303 | 0.0054 | 0.0062 | 0.00 |
| 13/05/2005 | J201 On 22-December-14 | | | jSwap | 8.5500 | 8.5721 | 0.0723 | 0.0740 | 0.00 |
| 13/05/2005 | J203 On 15-September-17 | | | jSwap | 8.5500 | 8.5803 | 0.0812 | 0.0834 | 0.00 |
| 13/05/2005 | J204 On 21-December-18 | | | jSwap | 8.4800 | 8.5088 | 0.0819 | 0.0844 | 0.00 |
| 13/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9400 | 6.9500 | 0.0000 | 0.0000 | 0.00 |
| 13/05/2005 | JFRA On 02-February-06 | | | jFra | 7.0000 | 7.0310 | 0.0172 | 0.0172 | 0.00 |
| 13/05/2005 | JFRA On 01-February-07 | | | jFra | 8.1900 | 8.2070 | 0.0200 | 0.0200 | 250.00 |
| 13/05/2005 | JFRA On 04-May-06 | | | jFra | 7.2500 | 7.2690 | 0.0177 | 0.0178 | 0.00 |
| 13/05/2005 | JFRA On 03-May-07 | | | jFra | 8.3500 | 8.3960 | 0.0204 | 0.0205 | 0.00 |
| 13/05/2005 | JFRA On 04-August-05 | | | jFra | 6.8200 | 6.8380 | 0.0167 | 0.0168 | 1,000.00 |
| 13/05/2005 | JFRA On 03-August-06 | | | jFra | 7.5500 | 7.5730 | 0.0185 | 0.0185 | 0.00 |
| 13/05/2005 | JFRA On 02-August-07 | | | jFra | 8.5900 | 8.6270 | 0.0210 | 0.0211 | 0.00 |
| 13/05/2005 | JFRA On 03-November-05 | | | jFra | 6.8100 | 6.8160 | 0.0167 | 0.0167 | 1,000.00 |
| 13/05/2005 | JFRA On 02-November-06 | | | jFra | 7.8100 | 7.8520 | 0.0191 | 0.0192 | 750.00 |
| 13/05/2005 | JFRA On 01-November-07 | | | jFra | 8.6500 | 8.6870 | 0.0227 | 0.0228 | 0.00 |
| 13/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 1071 | 1121 | 1071 | 1121 | 0.00 |
| 13/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1679 | 1658 | 1679 | 1658 | 0.00 |
| 13/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 3201 | 3255 | 3201 | 3255 | 0.00 |
| 13/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1510 | 1528 | 1510 | 1528 | 0.00 |
| 13/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 1956 | 2007 | 1956 | 2007 | 0.00 |
| 13/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1349 | 1348 | 1349 | 1348 | 0.00 |
| 13/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 3827 | 3949 | 3827 | 3949 | 0.00 |
| 13/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 1756 | 1762 | 1756 | 1762 | 0.00 |
| 13/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 113 | 129 | 113 | 129 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1162 | 1139 | 1162 | 1139 | 0.00 |
| 13/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2614 | 2678 | 2614 | 2678 | 0.00 |
| 13/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1278 | 1276 | 1278 | 1276 | 0.00 |
| 13/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4651 | 4758 | 4651 | 4758 | 0.00 |
| 13/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 1988 | 2008 | 1988 | 2008 | 0.00 |
| 13/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 460 | 482 | 460 | 482 | 0.00 |
| 13/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1539 | 1546 | 1539 | 1546 | 0.00 |
| 13/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 3208 | 3283 | 3208 | 3283 | 0.00 |
| 13/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1217 | 1200 | 1217 | 1200 | 0.00 |
| 13/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 5159 | 5243 | 5159 | 5243 | 0.00 |
| 13/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 2135 | 2127 | 2135 | 2127 | 0.00 |
| 13/05/2005 | JN02 On 04-August-05 | | | jNote | 7.4500 | 7.4740 | 0.1373 | 0.1377 | 0.00 |
| 13/05/2005 | JN02 On 03-November-05 | | | jNote | 7.6700 | 7.6940 | 0.1410 | 0.1415 | 0.00 |
| 13/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 4922 | 5240 | 4922 | 5240 | 0.00 |
| 13/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 5862 | 5728 | 5862 | 5728 | 0.00 |
| 13/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 10065 | 10469 | 10065 | 10469 | 0.00 |
| 13/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 6993 | 6902 | 6993 | 6902 | 0.00 |
| 13/05/2005 | JN05 On 04-August-05 | | | jNote | 8.2700 | 8.2880 | 0.3391 | 0.3398 | 0.00 |
| 13/05/2005 | JN05 On 03-November-05 | | | jNote | 8.3900 | 8.4140 | 0.3429 | 0.3436 | 0.00 |
| 13/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 17999 | 18702 | 17999 | 18702 | 0.00 |
| 13/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 7009 | 6898 | 7009 | 6898 | 0.00 |
| 13/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 26507 | 27295 | 26507 | 27295 | 0.00 |
| 13/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 10492 | 10390 | 10492 | 10390 | 0.00 |
| 13/05/2005 | JN10 On 04-August-05 | | | jNote | 8.5600 | 8.5910 | 0.5767 | 0.5779 | 0.00 |
| 13/05/2005 | JN10 On 03-November-05 | | | jNote | 8.6300 | 8.6550 | 0.5785 | 0.5797 | 0.00 |
| 13/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 42861 | 44530 | 42861 | 44530 | 0.00 |
| 13/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 4944 | 4774 | 4944 | 4774 | 0.00 |
| 13/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 52665 | 54285 | 52665 | 54285 | 0.00 |
| 13/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 10624 | 10419 | 10624 | 10419 | 0.00 |
| 13/05/2005 | JROD On 31-January-06 | | | jRod | 6.8900 | 6.8760 | 0.0082 | 0.0083 | 0.00 |
| 13/05/2005 | JROD On 28-February-06 | | | jRod | 6.9300 | 6.9190 | 0.0104 | 0.0105 | 0.00 |
| 13/05/2005 | JROD On 31-March-06 | | | jRod | 6.9000 | 6.8910 | 0.0106 | 0.0107 | 0.00 |
| 13/05/2005 | JROD On 28-April-06 | | | jRod | 6.9000 | 6.8830 | 0.0106 | 0.0107 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/05/2005 | JROD On 31-May-05 | | | jRod | 7.0000 | 7.0050 | 0.0025 | 0.0025 | 0.00 |
| 13/05/2005 | JROD On 31-May-06 | | | jRod | 6.9300 | 6.9160 | 0.0129 | 0.0131 | 0.00 |
| 13/05/2005 | JROD On 30-June-05 | | | jRod | 6.9100 | 6.9220 | 0.0014 | 0.0014 | 0.00 |
| 13/05/2005 | JROD On 29-July-05 | | | jRod | 6.9100 | 6.9210 | 0.0015 | 0.0014 | 0.00 |
| 13/05/2005 | JROD On 31-August-05 | | | jRod | 6.9800 | 6.9840 | 0.0026 | 0.0026 | 0.00 |
| 13/05/2005 | JROD On 30-September-05 | | | jRod | 6.9100 | 6.9180 | 0.0029 | 0.0029 | 0.00 |
| 13/05/2005 | JROD On 31-October-05 | | | jRod | 6.8900 | 6.8890 | 0.0030 | 0.0030 | 0.00 |
| 13/05/2005 | JROD On 30-November-05 | | | jRod | 6.9400 | 6.9310 | 0.0042 | 0.0042 | 0.00 |
| 13/05/2005 | JROD On 30-December-05 | | | jRod | 6.9000 | 6.8870 | 0.0044 | 0.0045 | 0.00 |
| 13/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.6500 | 6.6930 | 108.1837 | 108.1605 | 0.00 |
| 13/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.5600 | 6.6120 | 103.9071 | 103.8921 | 0.00 |
| 13/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 6090 | 5871 | 6090 | 5871 | 0.00 |
| 13/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 32 | 45 | 32 | 45 | 0.00 |
| 13/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1475 | 1416 | 1475 | 1416 | 0.00 |
| 13/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 894 | 985 | 894 | 985 | 0.00 |
| 13/05/2005 | R153 On 04-August-05 | | | Bond Future | 8.0000 | 8.0560 | 126.1972 | 125.9533 | 0.00 |
| 13/05/2005 | R153 On 03-November-05 | | | Bond Future | 8.0900 | 8.1400 | 121.7110 | 121.4744 | 0.00 |
| 13/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 19187 | 17905 | 19187 | 17905 | 0.00 |
| 13/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 7873 | 9030 | 7873 | 9030 | 0.00 |
| 13/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 11948 | 11368 | 11948 | 11368 | 0.00 |
| 13/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 26806 | 28592 | 26806 | 28592 | 0.00 |
| 13/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 7832 | 7222 | 7832 | 7222 | 0.00 |
| 13/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 19564 | 21393 | 19564 | 21393 | 0.00 |
| 13/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 36116 | 34199 | 36116 | 34199 | 0.00 |
| 13/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 2311 | 2833 | 2311 | 2833 | 0.00 |
| 13/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 45943 | 43808 | 45943 | 43808 | 0.00 |
| 13/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 1096 | 1400 | 1096 | 1400 | 0.00 |
| 13/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 56230 | 53950 | 56230 | 53950 | 0.00 |
| 13/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 473 | 633 | 473 | 633 | 0.00 |
| 13/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.4900 | 8.5430 | 138.9241 | 138.5000 | 1.00 |
| 13/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.5600 | 8.6130 | 134.4132 | 133.9997 | 0.00 |
| 13/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 36180 | 33674 | 36180 | 33674 | 0.00 |
| 13/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 15239 | 16974 | 15239 | 16974 | 400.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 14369 | 13606 | 14369 | 13606 | 0.00 |
| 13/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 60139 | 63512 | 60139 | 63512 | 0.00 |
| 13/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 7762 | 6909 | 7762 | 6909 | 0.00 |
| 13/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 48738 | 52126 | 48738 | 52126 | 0.00 |
| 13/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 50314 | 47300 | 50314 | 47300 | 0.00 |
| 13/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 9588 | 10815 | 9588 | 10815 | 500.00 |
| 13/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 65938 | 62539 | 65938 | 62539 | 0.00 |
| 13/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 5836 | 6678 | 5836 | 6678 | 100.00 |
| 13/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 3551 | 3099 | 3551 | 3099 | 200.00 |
| 13/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 66054 | 69843 | 66054 | 69843 | 0.00 |
| 13/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 14503 | 13130 | 14503 | 13130 | 0.00 |
| 13/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 34403 | 37271 | 34403 | 37271 | 200.00 |
| 13/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.9000 | 7.9520 | 128.0380 | 127.3999 | 0.00 |
| 13/05/2005 | R186 On 03-November-05 | | | Bond Future | 7.9300 | 7.9790 | 130.1586 | 129.5389 | 0.00 |
| 13/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 14914 | 14034 | 14914 | 14034 | 0.00 |
| 13/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 99066 | 104568 | 99066 | 104568 | 0.00 |
| 13/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 31261 | 30198 | 31261 | 30198 | 0.00 |
| 13/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 118314 | 123448 | 118314 | 123448 | 0.00 |
| 13/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.6100 | 7.6650 | 109.8775 | 109.7500 | 0.00 |
| 13/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.7100 | 7.7680 | 106.6428 | 106.5206 | 0.00 |
| 13/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 5845 | 5449 | 5845 | 5449 | 0.00 |
| 13/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 8474 | 9353 | 8474 | 9353 | 0.00 |
| 13/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 7740 | 7390 | 7740 | 7390 | 0.00 |
| 13/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 12279 | 13150 | 12279 | 13150 | 0.00 |
| 13/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.5200 | 8.5690 | 102.6601 | 102.3266 | 0.00 |
| 13/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.5800 | 8.6370 | 104.3655 | 104.0334 | 0.00 |
| 13/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 5398 | 4922 | 5398 | 4922 | 0.00 |
| 13/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 39353 | 42213 | 39353 | 42213 | 0.00 |
| 13/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 10702 | 10111 | 10702 | 10111 | 0.00 |
| 13/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 48258 | 50988 | 48258 | 50988 | 0.00 |
| 13/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.5100 | 8.5590 | 101.3860 | 101.0038 | 0.00 |
| 13/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.5600 | 8.6160 | 98.9034 | 98.5278 | 0.00 |
| 13/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 7418 | 6839 | 7418 | 6839 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 45762 | 49005 | 45762 | 49005 | 0.00 |
| 13/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 14529 | 13831 | 14529 | 13831 | 0.00 |
| 13/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 56548 | 59606 | 56548 | 59606 | 0.00 |
| 13/05/2005 | R204 On 04-August-05 | | | Bond Future | 8.4200 | 8.4740 | 97.7220 | 97.3280 | 0.00 |
| 13/05/2005 | R204 On 03-November-05 | | | Bond Future | 8.4700 | 8.5240 | 99.3500 | 98.9543 | 0.00 |
| 13/05/2005 | R204 On 04-August-05 | 8.25 | Call | Option on Bond Future | 16803 | 15640 | 16803 | 15640 | 0.00 |
| 13/05/2005 | R204 On 04-August-05 | 8.25 | Put | Option on Bond Future | 30336 | 33114 | 30336 | 33114 | 0.00 |
| 13/05/2005 | R204 On 03-November-05 | 8.25 | Call | Option on Bond Future | 25559 | 24426 | 25559 | 24426 | 0.00 |
| 13/05/2005 | R204 On 03-November-05 | 8.25 | Put | Option on Bond Future | 42705 | 45529 | 42705 | 45529 | 0.00 |
| 16/05/2005 | GOVI On 04-August-05 | | | jGovi | 218.7900 | 219.0040 | 218.7850 | 219.0040 | 17.00 |
| 16/05/2005 | GOVI On 03-November-05 | | | jGovi | 222.5100 | 222.7000 | 222.5080 | 222.7000 | 0.00 |
| 16/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 28381 | 30272 | 28381 | 30272 | 0.00 |
| 16/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 80531 | 80232 | 80531 | 80232 | 0.00 |
| 16/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 19250 | 20362 | 19250 | 20362 | 0.00 |
| 16/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 74170 | 73362 | 74170 | 73362 | 0.00 |
| 16/05/2005 | J152 On 28-February-06 | | | jSwap | 7.0900 | 7.0864 | 0.0039 | 0.0040 | 0.00 |
| 16/05/2005 | J153 On 31-August-10 | | | jSwap | 8.2800 | 8.2670 | 0.0350 | 0.0342 | 0.00 |
| 16/05/2005 | J157 On 15-September-15 | | | jSwap | 8.6000 | 8.5856 | 0.0767 | 0.0758 | 0.00 |
| 16/05/2005 | J186 On 21-December-26 | | | jSwap | 8.2400 | 8.2073 | 0.0759 | 0.0729 | 0.00 |
| 16/05/2005 | J194 On 28-February-08 | | | jSwap | 7.7200 | 7.7027 | 0.0059 | 0.0054 | 0.00 |
| 16/05/2005 | J201 On 22-December-14 | | | jSwap | 8.5600 | 8.5458 | 0.0729 | 0.0723 | 0.00 |
| 16/05/2005 | J203 On 15-September-17 | | | jSwap | 8.5700 | 8.5495 | 0.0828 | 0.0812 | 0.00 |
| 16/05/2005 | J204 On 21-December-18 | | | jSwap | 8.5000 | 8.4770 | 0.0841 | 0.0819 | 0.00 |
| 16/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9400 | 6.9360 | 0.0000 | 0.0000 | 0.00 |
| 16/05/2005 | JFRA On 02-February-06 | | | jFra | 7.0400 | 7.0020 | 0.0172 | 0.0172 | 0.00 |
| 16/05/2005 | JFRA On 01-February-07 | | | jFra | 8.1500 | 8.1920 | 0.0199 | 0.0200 | 250.00 |
| 16/05/2005 | JFRA On 04-May-06 | | | jFra | 7.2900 | 7.2480 | 0.0178 | 0.0177 | 0.00 |
| 16/05/2005 | JFRA On 03-May-07 | | | jFra | 8.3900 | 8.3480 | 0.0205 | 0.0204 | 0.00 |
| 16/05/2005 | JFRA On 04-August-05 | | | jFra | 6.8400 | 6.8220 | 0.0168 | 0.0167 | 1,000.00 |
| 16/05/2005 | JFRA On 03-August-06 | | | jFra | 7.5800 | 7.5460 | 0.0186 | 0.0185 | 0.00 |
| 16/05/2005 | JFRA On 02-August-07 | | | jFra | 8.5800 | 8.5910 | 0.0209 | 0.0210 | 0.00 |
| 16/05/2005 | JFRA On 03-November-05 | | | jFra | 6.8200 | 6.8100 | 0.0167 | 0.0167 | 1,000.00 |
| 16/05/2005 | JFRA On 02-November-06 | | | jFra | 7.8800 | 7.8140 | 0.0193 | 0.0191 | 750.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2005 | JFRA On 01-November-07 | | | jFra | 8.7000 | 8.6520 | 0.0228 | 0.0227 | 0.00 |
| 16/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 1095 | 1071 | 1095 | 1071 | 0.00 |
| 16/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1622 | 1679 | 1622 | 1679 | 0.00 |
| 16/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 3128 | 3201 | 3128 | 3201 | 0.00 |
| 16/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1539 | 1510 | 1539 | 1510 | 0.00 |
| 16/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 2010 | 1956 | 2010 | 1956 | 0.00 |
| 16/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1302 | 1349 | 1302 | 1349 | 0.00 |
| 16/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 3878 | 3827 | 3878 | 3827 | 0.00 |
| 16/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 1700 | 1756 | 1700 | 1756 | 0.00 |
| 16/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 114 | 113 | 114 | 113 | 0.00 |
| 16/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1112 | 1162 | 1112 | 1162 | 0.00 |
| 16/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2668 | 2614 | 2668 | 2614 | 0.00 |
| 16/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1248 | 1278 | 1248 | 1278 | 0.00 |
| 16/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4600 | 4651 | 4600 | 4651 | 0.00 |
| 16/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 1974 | 1988 | 1974 | 1988 | 0.00 |
| 16/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 452 | 460 | 452 | 460 | 0.00 |
| 16/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1519 | 1539 | 1519 | 1539 | 0.00 |
| 16/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 3312 | 3208 | 3312 | 3208 | 0.00 |
| 16/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1161 | 1217 | 1161 | 1217 | 0.00 |
| 16/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 5204 | 5159 | 5204 | 5159 | 0.00 |
| 16/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 2065 | 2135 | 2065 | 2135 | 0.00 |
| 16/05/2005 | JN02 On 04-August-05 | | | jNote | 7.4700 | 7.4490 | 0.1377 | 0.1373 | 0.00 |
| 16/05/2005 | JN02 On 03-November-05 | | | jNote | 7.6900 | 7.6670 | 0.1413 | 0.1410 | 0.00 |
| 16/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 5032 | 4922 | 5032 | 4922 | 0.00 |
| 16/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 5508 | 5862 | 5508 | 5862 | 0.00 |
| 16/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 10175 | 10065 | 10175 | 10065 | 0.00 |
| 16/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 6718 | 6993 | 6718 | 6993 | 0.00 |
| 16/05/2005 | JN05 On 04-August-05 | | | jNote | 8.2900 | 8.2680 | 0.3397 | 0.3391 | 0.00 |
| 16/05/2005 | JN05 On 03-November-05 | | | jNote | 8.4100 | 8.3920 | 0.3435 | 0.3429 | 0.00 |
| 16/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 18249 | 17999 | 18249 | 17999 | 0.00 |
| 16/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 6486 | 7009 | 6486 | 7009 | 0.00 |
| 16/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 26765 | 26507 | 26765 | 26507 | 0.00 |
| 16/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 9983 | 10492 | 9983 | 10492 | 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 |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2005 | JN10 On 04-August-05 | | | jNote | 8.5800 | 8.5630 | 0.5772 | 0.5767 | 0.00 |
| 16/05/2005 | JN10 On 03-November-05 | | | jNote | 8.6400 | 8.6270 | 0.5789 | 0.5785 | 0.00 |
| 16/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 43244 | 42861 | 43244 | 42861 | 0.00 |
| 16/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 4479 | 4944 | 4479 | 4944 | 0.00 |
| 16/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 52966 | 52665 | 52966 | 52665 | 0.00 |
| 16/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 10084 | 10624 | 10084 | 10624 | 0.00 |
| 16/05/2005 | JROD On 31-January-06 | | | jRod | 6.8900 | 6.8860 | 0.0082 | 0.0082 | 0.00 |
| 16/05/2005 | JROD On 28-February-06 | | | jRod | 6.9300 | 6.9270 | 0.0104 | 0.0104 | 0.00 |
| 16/05/2005 | JROD On 31-March-06 | | | jRod | 6.9100 | 6.9010 | 0.0105 | 0.0106 | 0.00 |
| 16/05/2005 | JROD On 28-April-06 | | | jRod | 6.9100 | 6.8950 | 0.0104 | 0.0106 | 0.00 |
| 16/05/2005 | JROD On 31-May-05 | | | jRod | 7.0000 | 7.0000 | 0.0025 | 0.0025 | 0.00 |
| 16/05/2005 | JROD On 31-May-06 | | | jRod | 6.9500 | 6.9280 | 0.0127 | 0.0129 | 0.00 |
| 16/05/2005 | JROD On 30-June-05 | | | jRod | 6.9000 | 6.9140 | 0.0015 | 0.0014 | 0.00 |
| 16/05/2005 | JROD On 29-July-05 | | | jRod | 6.9000 | 6.9060 | 0.0015 | 0.0015 | 0.00 |
| 16/05/2005 | JROD On 31-August-05 | | | jRod | 6.9700 | 6.9750 | 0.0026 | 0.0026 | 0.00 |
| 16/05/2005 | JROD On 30-September-05 | | | jRod | 6.9100 | 6.9110 | 0.0029 | 0.0029 | 0.00 |
| 16/05/2005 | JROD On 31-October-05 | | | jRod | 6.8900 | 6.8880 | 0.0030 | 0.0030 | 0.00 |
| 16/05/2005 | JROD On 30-November-05 | | | jRod | 6.9300 | 6.9350 | 0.0042 | 0.0042 | 0.00 |
| 16/05/2005 | JROD On 30-December-05 | | | jRod | 6.9000 | 6.8950 | 0.0044 | 0.0044 | 0.00 |
| 16/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.7000 | 6.6510 | 108.1571 | 108.1837 | 0.00 |
| 16/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.6000 | 6.5640 | 103.8946 | 103.9071 | 0.00 |
| 16/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 5827 | 6090 | 5827 | 6090 | 0.00 |
| 16/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 35 | 32 | 35 | 32 | 0.00 |
| 16/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1394 | 1475 | 1394 | 1475 | 0.00 |
| 16/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 938 | 894 | 938 | 894 | 0.00 |
| 16/05/2005 | R153 On 04-August-05 | | | Bond Future | 8.0400 | 8.0030 | 126.0498 | 126.1972 | 0.00 |
| 16/05/2005 | R153 On 03-November-05 | | | Bond Future | 8.1200 | 8.0860 | 121.5839 | 121.7110 | 0.00 |
| 16/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 17997 | 19187 | 17997 | 19187 | 0.00 |
| 16/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 8156 | 7873 | 8156 | 7873 | 0.00 |
| 16/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 11267 | 11948 | 11267 | 11948 | 0.00 |
| 16/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 27396 | 26806 | 27396 | 26806 | 0.00 |
| 16/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 7063 | 7832 | 7063 | 7832 | 0.00 |
| 16/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 20268 | 19564 | 20268 | 19564 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 34701 | 36116 | 34701 | 36116 | 0.00 |
| 16/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 2369 | 2311 | 2369 | 2311 | 0.00 |
| 16/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 44486 | 45943 | 44486 | 45943 | 0.00 |
| 16/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 1112 | 1096 | 1112 | 1096 | 0.00 |
| 16/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 54756 | 56230 | 54756 | 56230 | 0.00 |
| 16/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 473 | 473 | 473 | 473 | 0.00 |
| 16/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.5000 | 8.4910 | 138.8424 | 138.9241 | 1.00 |
| 16/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.5700 | 8.5610 | 134.3495 | 134.4132 | 0.00 |
| 16/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 13806 | 14503 | 13806 | 14503 | 0.00 |
| 16/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 34523 | 34403 | 34523 | 34403 | 200.00 |
| 16/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 13791 | 14369 | 13791 | 14369 | 0.00 |
| 16/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 60199 | 60139 | 60199 | 60139 | 0.00 |
| 16/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 7256 | 7762 | 7256 | 7762 | 0.00 |
| 16/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 49049 | 48738 | 49049 | 48738 | 0.00 |
| 16/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 35238 | 36180 | 35238 | 36180 | 0.00 |
| 16/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 15114 | 15239 | 15114 | 15239 | 400.00 |
| 16/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 49335 | 50314 | 49335 | 50314 | 0.00 |
| 16/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 9426 | 9588 | 9426 | 9588 | 500.00 |
| 16/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 64962 | 65938 | 64962 | 65938 | 0.00 |
| 16/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 5677 | 5836 | 5677 | 5836 | 100.00 |
| 16/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 3238 | 3551 | 3238 | 3551 | 200.00 |
| 16/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 66558 | 66054 | 66558 | 66054 | 0.00 |
| 16/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.9100 | 7.9000 | 127.9149 | 128.0380 | 0.00 |
| 16/05/2005 | R186 On 03-November-05 | | | Bond Future | 7.9400 | 7.9280 | 130.0489 | 130.1586 | 0.00 |
| 16/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 13787 | 14914 | 13787 | 14914 | 0.00 |
| 16/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 99170 | 99066 | 99170 | 99066 | 0.00 |
| 16/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 29997 | 31261 | 29997 | 31261 | 0.00 |
| 16/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 118147 | 118314 | 118147 | 118314 | 0.00 |
| 16/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.6600 | 7.6110 | 109.7736 | 109.8775 | 0.00 |
| 16/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.7500 | 7.7110 | 106.5527 | 106.6428 | 0.00 |
| 16/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 5259 | 5845 | 5259 | 5845 | 0.00 |
| 16/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 8927 | 8474 | 8927 | 8474 | 0.00 |
| 16/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 7275 | 7740 | 7275 | 7740 | 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 |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 12714 | 12279 | 12714 | 12279 | 0.00 |
| 16/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.5300 | 8.5170 | 102.5959 | 102.6601 | 0.00 |
| 16/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.5900 | 8.5840 | 104.3153 | 104.3655 | 0.00 |
| 16/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 4953 | 5398 | 4953 | 5398 | 0.00 |
| 16/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 39550 | 39353 | 39550 | 39353 | 0.00 |
| 16/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 10246 | 10702 | 10246 | 10702 | 0.00 |
| 16/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 48305 | 48258 | 48305 | 48258 | 0.00 |
| 16/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.5200 | 8.5070 | 101.2755 | 101.3860 | 0.00 |
| 16/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.5800 | 8.5640 | 98.8020 | 98.9034 | 0.00 |
| 16/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 6764 | 7418 | 6764 | 7418 | 0.00 |
| 16/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 46212 | 45762 | 46212 | 45762 | 0.00 |
| 16/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 13818 | 14529 | 13818 | 14529 | 0.00 |
| 16/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 56850 | 56548 | 56850 | 56548 | 0.00 |
| 16/05/2005 | R204 On 04-August-05 | | | Bond Future | 8.5200 | 8.4230 | 97.0052 | 97.7220 | 0.00 |
| 16/05/2005 | R204 On 03-November-05 | | | Bond Future | 8.5700 | 8.4720 | 98.6288 | 99.3500 | 0.00 |
| 16/05/2005 | R204 On 04-August-05 | 8.25 | Call | Option on Bond Future | 13519 | 16803 | 13519 | 16803 | 0.00 |
| 16/05/2005 | R204 On 04-August-05 | 8.25 | Put | Option on Bond Future | 34220 | 30336 | 34220 | 30336 | 0.00 |
| 16/05/2005 | R204 On 03-November-05 | 8.25 | Call | Option on Bond Future | 22185 | 25559 | 22185 | 25559 | 0.00 |
| 16/05/2005 | R204 On 03-November-05 | 8.25 | Put | Option on Bond Future | 46543 | 42705 | 46543 | 42705 | 0.00 |
| 17/05/2005 | GOVI On 04-August-05 | | | jGovi | 217.9900 | 218.7850 | 217.9880 | 218.7850 | 17.00 |
| 17/05/2005 | GOVI On 03-November-05 | | | jGovi | 221.7000 | 222.5080 | 221.7040 | 222.5080 | 0.00 |
| 17/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 26095 | 28381 | 26095 | 28381 | 0.00 |
| 17/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 86215 | 80531 | 86215 | 80531 | 0.00 |
| 17/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 17067 | 19250 | 17067 | 19250 | 0.00 |
| 17/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 80027 | 74170 | 80027 | 74170 | 0.00 |
| 17/05/2005 | J152 On 28-February-06 | | | jSwap | 7.1200 | 7.0936 | 0.0037 | 0.0039 | 0.00 |
| 17/05/2005 | J153 On 31-August-10 | | | jSwap | 8.3500 | 8.2843 | 0.0380 | 0.0350 | 0.00 |
| 17/05/2005 | J157 On 15-September-15 | | | jSwap | 8.6700 | 8.5978 | 0.0817 | 0.0767 | 0.00 |
| 17/05/2005 | J186 On 21-December-26 | | | jSwap | 8.3000 | 8.2379 | 0.0819 | 0.0759 | 0.00 |
| 17/05/2005 | J194 On 28-February-08 | | | jSwap | 7.7800 | 7.7188 | 0.0075 | 0.0059 | 0.00 |
| 17/05/2005 | J201 On 22-December-14 | | | jSwap | 8.6200 | 8.5550 | 0.0773 | 0.0729 | 0.00 |
| 17/05/2005 | J203 On 15-September-17 | | | jSwap | 8.6400 | 8.5707 | 0.0879 | 0.0828 | 0.00 |
| 17/05/2005 | J204 On 21-December-18 | | | jSwap | 8.5700 | 8.5041 | 0.0896 | 0.0841 | 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 |
|------------|------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9400 | 6.9360 | 0.0000 | 0.0000 | 0.00 |
| 17/05/2005 | JFRA On 02-February-06 | | | jFra | 7.1000 | 7.0350 | 0.0174 | 0.0172 | 0.00 |
| 17/05/2005 | JFRA On 01-February-07 | | | jFra | 8.2000 | 8.1500 | 0.0200 | 0.0199 | 250.00 |
| 17/05/2005 | JFRA On 04-May-06 | | | jFra | 7.3600 | 7.2890 | 0.0180 | 0.0178 | 0.00 |
| 17/05/2005 | JFRA On 03-May-07 | | | jFra | 8.4900 | 8.3920 | 0.0207 | 0.0205 | 0.00 |
| 17/05/2005 | JFRA On 04-August-05 | | | jFra | 6.8700 | 6.8430 | 0.0168 | 0.0168 | 1,000.00 |
| 17/05/2005 | JFRA On 03-August-06 | | | jFra | 7.6600 | 7.5800 | 0.0187 | 0.0186 | 0.00 |
| 17/05/2005 | JFRA On 02-August-07 | | | jFra | 8.6700 | 8.5760 | 0.0212 | 0.0209 | 0.00 |
| 17/05/2005 | JFRA On 03-November-05 | | | jFra | 6.8500 | 6.8150 | 0.0168 | 0.0167 | 1,000.00 |
| 17/05/2005 | JFRA On 02-November-06 | | | jFra | 7.9500 | 7.8800 | 0.0194 | 0.0193 | 750.00 |
| 17/05/2005 | JFRA On 01-November-07 | | | jFra | 8.8200 | 8.6970 | 0.0231 | 0.0228 | 0.00 |
| 17/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 1172 | 1095 | 1172 | 1095 | 0.00 |
| 17/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1537 | 1622 | 1537 | 1622 | 0.00 |
| 17/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 3211 | 3128 | 3211 | 3128 | 0.00 |
| 17/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1501 | 1539 | 1501 | 1539 | 0.00 |
| 17/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 2125 | 2010 | 2125 | 2010 | 0.00 |
| 17/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1234 | 1302 | 1234 | 1302 | 0.00 |
| 17/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4054 | 3878 | 4054 | 3878 | 0.00 |
| 17/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 1628 | 1700 | 1628 | 1700 | 0.00 |
| 17/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 124 | 114 | 124 | 114 | 0.00 |
| 17/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1053 | 1112 | 1053 | 1112 | 0.00 |
| 17/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2798 | 2668 | 2798 | 2668 | 0.00 |
| 17/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1193 | 1248 | 1193 | 1248 | 0.00 |
| 17/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4772 | 4600 | 4772 | 4600 | 0.00 |
| 17/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 1907 | 1974 | 1907 | 1974 | 0.00 |
| 17/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 480 | 452 | 480 | 452 | 0.00 |
| 17/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1453 | 1519 | 1453 | 1519 | 0.00 |
| 17/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 3437 | 3312 | 3437 | 3312 | 0.00 |
| 17/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1115 | 1161 | 1115 | 1161 | 0.00 |
| 17/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 5438 | 5204 | 5438 | 5204 | 0.00 |
| 17/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 1989 | 2065 | 1989 | 2065 | 0.00 |
| 17/05/2005 | JN02 On 04-August-05 | | | jNote | 7.5400 | 7.4740 | 0.1388 | 0.1377 | 0.00 |
| 17/05/2005 | JN02 On 03-November-05 | | | jNote | 7.7600 | 7.6880 | 0.1426 | 0.1413 | 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 |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 5600 | 5032 | 5600 | 5032 | 0.00 |
| 17/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 4930 | 5508 | 4930 | 5508 | 0.00 |
| 17/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 10962 | 10175 | 10962 | 10175 | 0.00 |
| 17/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 6203 | 6718 | 6203 | 6718 | 0.00 |
| 17/05/2005 | JN05 On 04-August-05 | | | jNote | 8.3600 | 8.2870 | 0.3421 | 0.3397 | 0.00 |
| 17/05/2005 | JN05 On 03-November-05 | | | jNote | 8.4900 | 8.4110 | 0.3459 | 0.3435 | 0.00 |
| 17/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 20266 | 18249 | 20266 | 18249 | 0.00 |
| 17/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 5536 | 6486 | 5536 | 6486 | 0.00 |
| 17/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 28809 | 26765 | 28809 | 26765 | 0.00 |
| 17/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 9042 | 9983 | 9042 | 9983 | 0.00 |
| 17/05/2005 | JN10 On 04-August-05 | | | jNote | 8.6500 | 8.5760 | 0.5805 | 0.5772 | 0.00 |
| 17/05/2005 | JN10 On 03-November-05 | | | jNote | 8.7200 | 8.6400 | 0.5824 | 0.5789 | 0.00 |
| 17/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 47326 | 43244 | 47326 | 43244 | 0.00 |
| 17/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 3580 | 4479 | 3580 | 4479 | 0.00 |
| 17/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 56929 | 52966 | 56929 | 52966 | 0.00 |
| 17/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 8839 | 10084 | 8839 | 10084 | 0.00 |
| 17/05/2005 | JROD On 31-January-06 | | | jRod | 6.9000 | 6.8900 | 0.0081 | 0.0082 | 0.00 |
| 17/05/2005 | JROD On 28-February-06 | | | jRod | 6.9500 | 6.9340 | 0.0103 | 0.0104 | 0.00 |
| 17/05/2005 | JROD On 31-March-06 | | | jRod | 6.9300 | 6.9130 | 0.0104 | 0.0105 | 0.00 |
| 17/05/2005 | JROD On 28-April-06 | | | jRod | 6.9300 | 6.9120 | 0.0103 | 0.0104 | 0.00 |
| 17/05/2005 | JROD On 31-May-05 | | | jRod | 7.0000 | 6.9960 | 0.0025 | 0.0025 | 0.00 |
| 17/05/2005 | JROD On 31-May-06 | | | jRod | 6.9600 | 6.9460 | 0.0126 | 0.0127 | 0.00 |
| 17/05/2005 | JROD On 30-June-05 | | | jRod | 6.9000 | 6.9010 | 0.0015 | 0.0015 | 0.00 |
| 17/05/2005 | JROD On 29-July-05 | | | jRod | 6.9000 | 6.8970 | 0.0015 | 0.0015 | 0.00 |
| 17/05/2005 | JROD On 31-August-05 | | | jRod | 6.9800 | 6.9740 | 0.0026 | 0.0026 | 0.00 |
| 17/05/2005 | JROD On 30-September-05 | | | jRod | 6.9200 | 6.9110 | 0.0029 | 0.0029 | 0.00 |
| 17/05/2005 | JROD On 31-October-05 | | | jRod | 6.9000 | 6.8870 | 0.0030 | 0.0030 | 0.00 |
| 17/05/2005 | JROD On 30-November-05 | | | jRod | 6.9400 | 6.9340 | 0.0041 | 0.0042 | 0.00 |
| 17/05/2005 | JROD On 30-December-05 | | | jRod | 6.9000 | 6.8950 | 0.0044 | 0.0044 | 0.00 |
| 17/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.7100 | 6.6990 | 108.1494 | 108.1571 | 0.00 |
| 17/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.6200 | 6.6040 | 103.8903 | 103.8946 | 0.00 |
| 17/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 5750 | 5827 | 5750 | 5827 | 0.00 |
| 17/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 35 | 35 | 35 | 35 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1360 | 1394 | 1360 | 1394 | 0.00 |
| 17/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 948 | 938 | 948 | 938 | 0.00 |
| 17/05/2005 | R153 On 04-August-05 | | | Bond Future | 8.1000 | 8.0350 | 125.7650 | 126.0498 | 0.00 |
| 17/05/2005 | R153 On 03-November-05 | | | Bond Future | 8.1800 | 8.1150 | 121.2951 | 121.5839 | 0.00 |
| 17/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 16265 | 17997 | 16265 | 17997 | 0.00 |
| 17/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 9272 | 8156 | 9272 | 8156 | 0.00 |
| 17/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 10318 | 11267 | 10318 | 11267 | 0.00 |
| 17/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 29335 | 27396 | 29335 | 27396 | 0.00 |
| 17/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 6142 | 7063 | 6142 | 7063 | 0.00 |
| 17/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 22196 | 20268 | 22196 | 20268 | 0.00 |
| 17/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 32302 | 34701 | 32302 | 34701 | 0.00 |
| 17/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 2819 | 2369 | 2819 | 2369 | 0.00 |
| 17/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 41882 | 44486 | 41882 | 44486 | 0.00 |
| 17/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 1357 | 1112 | 1357 | 1112 | 0.00 |
| 17/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 52027 | 54756 | 52027 | 54756 | 0.00 |
| 17/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 593 | 473 | 593 | 473 | 0.00 |
| 17/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.5800 | 8.5010 | 138.1750 | 138.8424 | 1.00 |
| 17/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.6500 | 8.5690 | 133.6748 | 134.3495 | 0.00 |
| 17/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 30986 | 35238 | 30986 | 35238 | 0.00 |
| 17/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 17536 | 15114 | 17536 | 15114 | 400.00 |
| 17/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 12079 | 13791 | 12079 | 13791 | 0.00 |
| 17/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 65234 | 60199 | 65234 | 60199 | 0.00 |
| 17/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 5770 | 7256 | 5770 | 7256 | 0.00 |
| 17/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 54237 | 49049 | 54237 | 49049 | 0.00 |
| 17/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 44334 | 49335 | 44334 | 49335 | 0.00 |
| 17/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 11099 | 9426 | 11099 | 9426 | 500.00 |
| 17/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 59387 | 64962 | 59387 | 64962 | 0.00 |
| 17/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 6776 | 5677 | 6776 | 5677 | 100.00 |
| 17/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 2462 | 3238 | 2462 | 3238 | 200.00 |
| 17/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 72456 | 66558 | 72456 | 66558 | 0.00 |
| 17/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 11434 | 13806 | 11434 | 13806 | 0.00 |
| 17/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 38825 | 34523 | 38825 | 34523 | 200.00 |
| 17/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.9900 | 7.9100 | 126.9124 | 127.9149 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/05/2005 | R186 On 03-November-05 | | | Bond Future | 8.0200 | 7.9370 | 129.0441 | 130.0489 | 0.00 |
| 17/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 11619 | 13787 | 11619 | 13787 | 0.00 |
| 17/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 107028 | 99170 | 107028 | 99170 | 0.00 |
| 17/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 27178 | 29997 | 27178 | 29997 | 0.00 |
| 17/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 125376 | 118147 | 125376 | 118147 | 0.00 |
| 17/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.7100 | 7.6550 | 109.6485 | 109.7736 | 0.00 |
| 17/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.8100 | 7.7530 | 106.4264 | 106.5527 | 0.00 |
| 17/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 4747 | 5259 | 4747 | 5259 | 0.00 |
| 17/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 9666 | 8927 | 9666 | 8927 | 0.00 |
| 17/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 6802 | 7275 | 6802 | 7275 | 0.00 |
| 17/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 13503 | 12714 | 13503 | 12714 | 0.00 |
| 17/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.6100 | 8.5270 | 102.0392 | 102.5959 | 0.00 |
| 17/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.6800 | 8.5920 | 103.7526 | 104.3153 | 0.00 |
| 17/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 3898 | 4953 | 3898 | 4953 | 0.00 |
| 17/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 44063 | 39550 | 44063 | 39550 | 0.00 |
| 17/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 8904 | 10246 | 8904 | 10246 | 0.00 |
| 17/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 52590 | 48305 | 52590 | 48305 | 0.00 |
| 17/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.6100 | 8.5220 | 100.6383 | 101.2755 | 0.00 |
| 17/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.6700 | 8.5780 | 98.1614 | 98.8020 | 0.00 |
| 17/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 5415 | 6764 | 5415 | 6764 | 0.00 |
| 17/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 51236 | 46212 | 51236 | 46212 | 0.00 |
| 17/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 12127 | 13818 | 12127 | 13818 | 0.00 |
| 17/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 61566 | 56850 | 61566 | 56850 | 0.00 |
| 17/05/2005 | R204 On 04-August-05 | | | Bond Future | 8.6000 | 8.5160 | 96.3792 | 97.0052 | 0.00 |
| 17/05/2005 | R204 On 03-November-05 | | | Bond Future | 8.6500 | 8.5670 | 97.9973 | 98.6288 | 0.00 |
| 17/05/2005 | R204 On 04-August-05 | 8.25 | Call | Option on Bond Future | 11401 | 13519 | 11401 | 13519 | 0.00 |
| 17/05/2005 | R204 On 04-August-05 | 8.25 | Put | Option on Bond Future | 38363 | 34220 | 38363 | 34220 | 0.00 |
| 17/05/2005 | R204 On 03-November-05 | 8.25 | Call | Option on Bond Future | 19942 | 22185 | 19942 | 22185 | 0.00 |
| 17/05/2005 | R204 On 03-November-05 | 8.25 | Put | Option on Bond Future | 50614 | 46543 | 50614 | 46543 | 0.00 |
| 18/05/2005 | GOVI On 04-August-05 | | | jGovi | 219.0400 | 217.9880 | 219.0400 | 217.9880 | 17.00 |
| 18/05/2005 | GOVI On 03-November-05 | | | jGovi | 222.7800 | 221.7040 | 222.7790 | 221.7040 | 0.00 |
| 18/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 29208 | 26095 | 29208 | 26095 | 0.00 |
| 18/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 78808 | 86215 | 78808 | 86215 | 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 |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 20113 | 17067 | 20113 | 17067 | 0.00 |
| 18/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 72323 | 80027 | 72323 | 80027 | 0.00 |
| 18/05/2005 | J152 On 28-February-06 | | | jSwap | 7.1000 | 7.1154 | 0.0039 | 0.0037 | 0.00 |
| 18/05/2005 | J153 On 31-August-10 | | | jSwap | 8.2600 | 8.3518 | 0.0340 | 0.0380 | 0.00 |
| 18/05/2005 | J157 On 15-September-15 | | | jSwap | 8.5500 | 8.6722 | 0.0736 | 0.0817 | 0.00 |
| 18/05/2005 | J186 On 21-December-26 | | | jSwap | 8.1800 | 8.3002 | 0.0704 | 0.0819 | 0.00 |
| 18/05/2005 | J194 On 28-February-08 | | | jSwap | 7.6900 | 7.7792 | 0.0051 | 0.0075 | 0.00 |
| 18/05/2005 | J201 On 22-December-14 | | | jSwap | 8.5100 | 8.6210 | 0.0702 | 0.0773 | 0.00 |
| 18/05/2005 | J203 On 15-September-17 | | | jSwap | 8.5100 | 8.6403 | 0.0783 | 0.0879 | 0.00 |
| 18/05/2005 | J204 On 21-December-18 | | | jSwap | 8.4500 | 8.5738 | 0.0799 | 0.0896 | 0.00 |
| 18/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9400 | 6.9430 | 0.0000 | 0.0000 | 0.00 |
| 18/05/2005 | JFRA On 02-February-06 | | | jFra | 7.0200 | 7.1010 | 0.0172 | 0.0174 | 0.00 |
| 18/05/2005 | JFRA On 01-February-07 | | | jFra | 8.1000 | 8.2000 | 0.0198 | 0.0200 | 250.00 |
| 18/05/2005 | JFRA On 04-May-06 | | | jFra | 7.3000 | 7.3640 | 0.0179 | 0.0180 | 0.00 |
| 18/05/2005 | JFRA On 03-May-07 | | | jFra | 8.3000 | 8.4940 | 0.0203 | 0.0207 | 0.00 |
| 18/05/2005 | JFRA On 04-August-05 | | | jFra | 6.8600 | 6.8710 | 0.0168 | 0.0168 | 1,000.00 |
| 18/05/2005 | JFRA On 03-August-06 | | | jFra | 7.5600 | 7.6560 | 0.0185 | 0.0187 | 0.00 |
| 18/05/2005 | JFRA On 02-August-07 | | | jFra | 8.4700 | 8.6740 | 0.0207 | 0.0212 | 0.00 |
| 18/05/2005 | JFRA On 03-November-05 | | | jFra | 6.8200 | 6.8530 | 0.0167 | 0.0168 | 1,000.00 |
| 18/05/2005 | JFRA On 02-November-06 | | | jFra | 7.8400 | 7.9500 | 0.0192 | 0.0194 | 750.00 |
| 18/05/2005 | JFRA On 01-November-07 | | | jFra | 8.6200 | 8.8150 | 0.0226 | 0.0231 | 0.00 |
| 18/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 1058 | 1172 | 1058 | 1172 | 0.00 |
| 18/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1621 | 1537 | 1621 | 1537 | 0.00 |
| 18/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 3025 | 3211 | 3025 | 3211 | 0.00 |
| 18/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1559 | 1501 | 1559 | 1501 | 0.00 |
| 18/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 2003 | 2125 | 2003 | 2125 | 0.00 |
| 18/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1279 | 1234 | 1279 | 1234 | 0.00 |
| 18/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 3720 | 4054 | 3720 | 4054 | 0.00 |
| 18/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 1773 | 1628 | 1773 | 1628 | 0.00 |
| 18/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 112 | 124 | 112 | 124 | 0.00 |
| 18/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1070 | 1053 | 1070 | 1053 | 0.00 |
| 18/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2623 | 2798 | 2623 | 2798 | 0.00 |
| 18/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1243 | 1193 | 1243 | 1193 | 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 |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4413 | 4772 | 4413 | 4772 | 0.00 |
| 18/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 2035 | 1907 | 2035 | 1907 | 0.00 |
| 18/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 442 | 480 | 442 | 480 | 0.00 |
| 18/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1489 | 1453 | 1489 | 1453 | 0.00 |
| 18/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 3227 | 3437 | 3227 | 3437 | 0.00 |
| 18/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1173 | 1115 | 1173 | 1115 | 0.00 |
| 18/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 5066 | 5438 | 5066 | 5438 | 0.00 |
| 18/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 2119 | 1989 | 2119 | 1989 | 0.00 |
| 18/05/2005 | JN02 On 04-August-05 | | | jNote | 7.4500 | 7.5360 | 0.1373 | 0.1388 | 0.00 |
| 18/05/2005 | JN02 On 03-November-05 | | | jNote | 7.6500 | 7.7590 | 0.1407 | 0.1426 | 0.00 |
| 18/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 4720 | 5600 | 4720 | 5600 | 0.00 |
| 18/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 5595 | 4930 | 5595 | 4930 | 0.00 |
| 18/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 9687 | 10962 | 9687 | 10962 | 0.00 |
| 18/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 6892 | 6203 | 6892 | 6203 | 0.00 |
| 18/05/2005 | JN05 On 04-August-05 | | | jNote | 8.2600 | 8.3600 | 0.3389 | 0.3421 | 0.00 |
| 18/05/2005 | JN05 On 03-November-05 | | | jNote | 8.3800 | 8.4850 | 0.3425 | 0.3459 | 0.00 |
| 18/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 17402 | 20266 | 17402 | 20266 | 0.00 |
| 18/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 6656 | 5536 | 6656 | 5536 | 0.00 |
| 18/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 25820 | 28809 | 25820 | 28809 | 0.00 |
| 18/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 10252 | 9042 | 10252 | 9042 | 0.00 |
| 18/05/2005 | JN10 On 04-August-05 | | | jNote | 8.5300 | 8.6520 | 0.5749 | 0.5805 | 0.00 |
| 18/05/2005 | JN10 On 03-November-05 | | | jNote | 8.5900 | 8.7200 | 0.5764 | 0.5824 | 0.00 |
| 18/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 40603 | 47326 | 40603 | 47326 | 0.00 |
| 18/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 4949 | 3580 | 4949 | 3580 | 0.00 |
| 18/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 50372 | 56929 | 50372 | 56929 | 0.00 |
| 18/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 10908 | 8839 | 10908 | 8839 | 0.00 |
| 18/05/2005 | JROD On 31-January-06 | | | jRod | 6.9300 | 6.9020 | 0.0079 | 0.0081 | 0.00 |
| 18/05/2005 | JROD On 28-February-06 | | | jRod | 6.9700 | 6.9450 | 0.0100 | 0.0103 | 0.00 |
| 18/05/2005 | JROD On 31-March-06 | | | jRod | 6.9600 | 6.9260 | 0.0101 | 0.0104 | 0.00 |
| 18/05/2005 | JROD On 28-April-06 | | | jRod | 6.9700 | 6.9270 | 0.0099 | 0.0103 | 0.00 |
| 18/05/2005 | JROD On 31-May-05 | | | jRod | 6.9900 | 6.9950 | 0.0025 | 0.0025 | 0.00 |
| 18/05/2005 | JROD On 31-May-06 | | | jRod | 7.0000 | 6.9600 | 0.0121 | 0.0126 | 0.00 |
| 18/05/2005 | JROD On 30-June-05 | | | jRod | 6.9000 | 6.9000 | 0.0015 | 0.0015 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2005 | JROD On 29-July-05 | | | jRod | 6.9000 | 6.9000 | 0.0015 | 0.0015 | 0.00 |
| 18/05/2005 | JROD On 31-August-05 | | | jRod | 6.9800 | 6.9780 | 0.0026 | 0.0026 | 0.00 |
| 18/05/2005 | JROD On 30-September-05 | | | jRod | 6.9200 | 6.9170 | 0.0028 | 0.0029 | 0.00 |
| 18/05/2005 | JROD On 31-October-05 | | | jRod | 6.9100 | 6.8960 | 0.0029 | 0.0030 | 0.00 |
| 18/05/2005 | JROD On 30-November-05 | | | jRod | 6.9600 | 6.9420 | 0.0040 | 0.0041 | 0.00 |
| 18/05/2005 | JROD On 30-December-05 | | | jRod | 6.9200 | 6.9040 | 0.0042 | 0.0044 | 0.00 |
| 18/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.7200 | 6.7130 | 108.1461 | 108.1494 | 0.00 |
| 18/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.6200 | 6.6180 | 103.8890 | 103.8903 | 0.00 |
| 18/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 5714 | 5750 | 5714 | 5750 | 0.00 |
| 18/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 33 | 35 | 33 | 35 | 0.00 |
| 18/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1339 | 1360 | 1339 | 1360 | 0.00 |
| 18/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 939 | 948 | 939 | 948 | 0.00 |
| 18/05/2005 | R153 On 04-August-05 | | | Bond Future | 8.0200 | 8.0970 | 126.1373 | 125.7650 | 0.00 |
| 18/05/2005 | R153 On 03-November-05 | | | Bond Future | 8.0900 | 8.1810 | 121.6803 | 121.2951 | 0.00 |
| 18/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 18351 | 16265 | 18351 | 16265 | 0.00 |
| 18/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 7636 | 9272 | 7636 | 9272 | 0.00 |
| 18/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 11450 | 10318 | 11450 | 10318 | 0.00 |
| 18/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 26615 | 29335 | 26615 | 29335 | 0.00 |
| 18/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 7168 | 6142 | 7168 | 6142 | 0.00 |
| 18/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 19499 | 22196 | 19499 | 22196 | 0.00 |
| 18/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 35334 | 32302 | 35334 | 32302 | 0.00 |
| 18/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 2127 | 2819 | 2127 | 2819 | 0.00 |
| 18/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 45221 | 41882 | 45221 | 41882 | 0.00 |
| 18/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 972 | 1357 | 972 | 1357 | 0.00 |
| 18/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 55559 | 52027 | 55559 | 52027 | 0.00 |
| 18/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 401 | 593 | 401 | 593 | 0.00 |
| 18/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.4700 | 8.5830 | 139.1205 | 138.1750 | 1.00 |
| 18/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.5300 | 8.6540 | 134.6447 | 133.6748 | 0.00 |
| 18/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 36763 | 30986 | 36763 | 30986 | 0.00 |
| 18/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 13858 | 17536 | 13858 | 17536 | 400.00 |
| 18/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 14550 | 12079 | 14550 | 12079 | 0.00 |
| 18/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 58006 | 65234 | 58006 | 65234 | 0.00 |
| 18/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 7685 | 5770 | 7685 | 5770 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 46697 | 54237 | 46697 | 54237 | 0.00 |
| 18/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 51202 | 44334 | 51202 | 44334 | 0.00 |
| 18/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 8512 | 11099 | 8512 | 11099 | 500.00 |
| 18/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 67111 | 59387 | 67111 | 59387 | 0.00 |
| 18/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 5045 | 6776 | 5045 | 6776 | 100.00 |
| 18/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 3457 | 2462 | 3457 | 2462 | 200.00 |
| 18/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 63996 | 72456 | 63996 | 72456 | 0.00 |
| 18/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 14567 | 11434 | 14567 | 11434 | 0.00 |
| 18/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 32512 | 38825 | 32512 | 38825 | 200.00 |
| 18/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.8900 | 7.9920 | 128.1736 | 126.9124 | 0.00 |
| 18/05/2005 | R186 On 03-November-05 | | | Bond Future | 7.9100 | 8.0200 | 130.3295 | 129.0441 | 0.00 |
| 18/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 14367 | 11619 | 14367 | 11619 | 0.00 |
| 18/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 97162 | 107028 | 97162 | 107028 | 0.00 |
| 18/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 31248 | 27178 | 31248 | 27178 | 0.00 |
| 18/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 116592 | 125376 | 116592 | 125376 | 0.00 |
| 18/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.6300 | 7.7080 | 109.8350 | 109.6485 | 0.00 |
| 18/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.7200 | 7.8120 | 106.6192 | 106.4264 | 0.00 |
| 18/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 5385 | 4747 | 5385 | 4747 | 0.00 |
| 18/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 8439 | 9666 | 8439 | 9666 | 0.00 |
| 18/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 7440 | 6802 | 7440 | 6802 | 0.00 |
| 18/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 12214 | 13503 | 12214 | 13503 | 0.00 |
| 18/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.5000 | 8.6140 | 102.7438 | 102.0392 | 0.00 |
| 18/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.5700 | 8.6820 | 104.4787 | 103.7526 | 0.00 |
| 18/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 5116 | 3898 | 5116 | 3898 | 0.00 |
| 18/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 38235 | 44063 | 38235 | 44063 | 0.00 |
| 18/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 10610 | 8904 | 10610 | 8904 | 0.00 |
| 18/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 47035 | 52590 | 47035 | 52590 | 0.00 |
| 18/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.4900 | 8.6090 | 101.4818 | 100.6383 | 0.00 |
| 18/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.5500 | 8.6670 | 99.0193 | 98.1614 | 0.00 |
| 18/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 7145 | 5415 | 7145 | 5415 | 0.00 |
| 18/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 44530 | 51236 | 44530 | 51236 | 0.00 |
| 18/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 14502 | 12127 | 14502 | 12127 | 0.00 |
| 18/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 55362 | 61566 | 55362 | 61566 | 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 |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/05/2005 | R204 On 04-August-05 | | | Bond Future | 8.4900 | 8.5980 | 97.2202 | 96.3792 | 0.00 |
| 18/05/2005 | R204 On 03-November-05 | | | Bond Future | 8.5400 | 8.6510 | 98.8557 | 97.9973 | 0.00 |
| 18/05/2005 | R204 On 04-August-05 | 8.25 | Call | Option on Bond Future | 14246 | 11401 | 14246 | 11401 | 0.00 |
| 18/05/2005 | R204 On 04-August-05 | 8.25 | Put | Option on Bond Future | 32797 | 38363 | 32797 | 38363 | 0.00 |
| 18/05/2005 | R204 On 03-November-05 | 8.25 | Call | Option on Bond Future | 23242 | 19942 | 23242 | 19942 | 0.00 |
| 18/05/2005 | R204 On 03-November-05 | 8.25 | Put | Option on Bond Future | 45331 | 50614 | 45331 | 50614 | 0.00 |
| 19/05/2005 | GOVI On 04-August-05 | | | jGovi | 219.5900 | 219.0400 | 219.5880 | 219.0400 | 17.00 |
| 19/05/2005 | GOVI On 03-November-05 | | | jGovi | 223.3300 | 222.7790 | 223.3260 | 222.7790 | 0.00 |
| 19/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 30198 | 29208 | 30198 | 29208 | 0.00 |
| 19/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 74318 | 78808 | 74318 | 78808 | 0.00 |
| 19/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 21454 | 20113 | 21454 | 20113 | 0.00 |
| 19/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 68194 | 72323 | 68194 | 72323 | 0.00 |
| 19/05/2005 | J152 On 28-February-06 | | | jSwap | 7.0800 | 7.1001 | 0.0040 | 0.0039 | 0.00 |
| 19/05/2005 | J153 On 31-August-10 | | | jSwap | 8.2000 | 8.2611 | 0.0315 | 0.0340 | 0.00 |
| 19/05/2005 | J157 On 15-September-15 | | | jSwap | 8.4900 | 8.5519 | 0.0695 | 0.0736 | 0.00 |
| 19/05/2005 | J186 On 21-December-26 | | | jSwap | 8.1200 | 8.1810 | 0.0649 | 0.0704 | 0.00 |
| 19/05/2005 | J194 On 28-February-08 | | | jSwap | 7.6500 | 7.6906 | 0.0039 | 0.0051 | 0.00 |
| 19/05/2005 | J201 On 22-December-14 | | | jSwap | 8.4500 | 8.5147 | 0.0661 | 0.0702 | 0.00 |
| 19/05/2005 | J203 On 15-September-17 | | | jSwap | 8.4600 | 8.5102 | 0.0744 | 0.0783 | 0.00 |
| 19/05/2005 | J204 On 21-December-18 | | | jSwap | 8.3900 | 8.4515 | 0.0751 | 0.0799 | 0.00 |
| 19/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9400 | 6.9430 | 0.0000 | 0.0000 | 0.00 |
| 19/05/2005 | JFRA On 02-February-06 | | | jFra | 6.9800 | 7.0200 | 0.0171 | 0.0172 | 0.00 |
| 19/05/2005 | JFRA On 01-February-07 | | | jFra | 8.0500 | 8.1000 | 0.0197 | 0.0198 | 250.00 |
| 19/05/2005 | JFRA On 04-May-06 | | | jFra | 7.2100 | 7.2960 | 0.0177 | 0.0179 | 0.00 |
| 19/05/2005 | JFRA On 03-May-07 | | | jFra | 8.2600 | 8.2970 | 0.0202 | 0.0203 | 0.00 |
| 19/05/2005 | JFRA On 04-August-05 | | | jFra | 6.8300 | 6.8590 | 0.0168 | 0.0168 | 1,000.00 |
| 19/05/2005 | JFRA On 03-August-06 | | | jFra | 7.5000 | 7.5640 | 0.0184 | 0.0185 | 0.00 |
| 19/05/2005 | JFRA On 02-August-07 | | | jFra | 8.4300 | 8.4740 | 0.0206 | 0.0207 | 0.00 |
| 19/05/2005 | JFRA On 03-November-05 | | | jFra | 6.7900 | 6.8230 | 0.0166 | 0.0167 | 1,000.00 |
| 19/05/2005 | JFRA On 02-November-06 | | | jFra | 7.8000 | 7.8400 | 0.0191 | 0.0192 | 750.00 |
| 19/05/2005 | JFRA On 01-November-07 | | | jFra | 8.5600 | 8.6230 | 0.0225 | 0.0226 | 0.00 |
| 19/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 1002 | 1058 | 1002 | 1058 | 0.00 |
| 19/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1666 | 1621 | 1666 | 1621 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 2930 | 3025 | 2930 | 3025 | 0.00 |
| 19/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1586 | 1559 | 1586 | 1559 | 0.00 |
| 19/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 1862 | 2003 | 1862 | 2003 | 0.00 |
| 19/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1351 | 1279 | 1351 | 1279 | 0.00 |
| 19/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 3626 | 3720 | 3626 | 3720 | 0.00 |
| 19/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 1769 | 1773 | 1769 | 1773 | 0.00 |
| 19/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 95 | 112 | 95 | 112 | 0.00 |
| 19/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1115 | 1070 | 1115 | 1070 | 0.00 |
| 19/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2510 | 2623 | 2510 | 2623 | 0.00 |
| 19/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1284 | 1243 | 1284 | 1243 | 0.00 |
| 19/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4294 | 4413 | 4294 | 4413 | 0.00 |
| 19/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 2023 | 2035 | 2023 | 2035 | 0.00 |
| 19/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 404 | 442 | 404 | 442 | 0.00 |
| 19/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1544 | 1489 | 1544 | 1489 | 0.00 |
| 19/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 3148 | 3227 | 3148 | 3227 | 0.00 |
| 19/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1192 | 1173 | 1192 | 1173 | 0.00 |
| 19/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4931 | 5066 | 4931 | 5066 | 0.00 |
| 19/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 2139 | 2119 | 2139 | 2119 | 0.00 |
| 19/05/2005 | JN02 On 04-August-05 | | | jNote | 7.4100 | 7.4530 | 0.1365 | 0.1373 | 0.00 |
| 19/05/2005 | JN02 On 03-November-05 | | | jNote | 7.6000 | 7.6520 | 0.1399 | 0.1407 | 0.00 |
| 19/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 4241 | 4720 | 4241 | 4720 | 0.00 |
| 19/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 5989 | 5595 | 5989 | 5595 | 0.00 |
| 19/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 9085 | 9687 | 9085 | 9687 | 0.00 |
| 19/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 7208 | 6892 | 7208 | 6892 | 0.00 |
| 19/05/2005 | JN05 On 04-August-05 | | | jNote | 8.2000 | 8.2620 | 0.3368 | 0.3389 | 0.00 |
| 19/05/2005 | JN05 On 03-November-05 | | | jNote | 8.3200 | 8.3810 | 0.3404 | 0.3425 | 0.00 |
| 19/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 15648 | 17402 | 15648 | 17402 | 0.00 |
| 19/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 7435 | 6656 | 7435 | 6656 | 0.00 |
| 19/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 24032 | 25820 | 24032 | 25820 | 0.00 |
| 19/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 11019 | 10252 | 11019 | 10252 | 0.00 |
| 19/05/2005 | JN10 On 04-August-05 | | | jNote | 8.4700 | 8.5290 | 0.5722 | 0.5749 | 0.00 |
| 19/05/2005 | JN10 On 03-November-05 | | | jNote | 8.5300 | 8.5880 | 0.5738 | 0.5764 | 0.00 |
| 19/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 37143 | 40603 | 37143 | 40603 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 5714 | 4949 | 5714 | 4949 | 0.00 |
| 19/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 47235 | 50372 | 47235 | 50372 | 0.00 |
| 19/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 11897 | 10908 | 11897 | 10908 | 0.00 |
| 19/05/2005 | JROD On 31-January-06 | | | jRod | 6.9400 | 6.9290 | 0.0078 | 0.0079 | 0.00 |
| 19/05/2005 | JROD On 28-February-06 | | | jRod | 6.9800 | 6.9710 | 0.0099 | 0.0100 | 0.00 |
| 19/05/2005 | JROD On 31-March-06 | | | jRod | 6.9800 | 6.9590 | 0.0099 | 0.0101 | 0.00 |
| 19/05/2005 | JROD On 28-April-06 | | | jRod | 6.9900 | 6.9670 | 0.0097 | 0.0099 | 0.00 |
| 19/05/2005 | JROD On 31-May-05 | | | jRod | 6.9900 | 6.9940 | 0.0025 | 0.0025 | 0.00 |
| 19/05/2005 | JROD On 31-May-06 | | | jRod | 7.0200 | 6.9980 | 0.0118 | 0.0121 | 0.00 |
| 19/05/2005 | JROD On 30-June-05 | | | jRod | 6.9000 | 6.8970 | 0.0015 | 0.0015 | 0.00 |
| 19/05/2005 | JROD On 29-July-05 | | | jRod | 6.9000 | 6.8960 | 0.0015 | 0.0015 | 0.00 |
| 19/05/2005 | JROD On 31-August-05 | | | jRod | 6.9800 | 6.9780 | 0.0026 | 0.0026 | 0.00 |
| 19/05/2005 | JROD On 30-September-05 | | | jRod | 6.9200 | 6.9220 | 0.0029 | 0.0028 | 0.00 |
| 19/05/2005 | JROD On 31-October-05 | | | jRod | 6.9100 | 6.9070 | 0.0029 | 0.0029 | 0.00 |
| 19/05/2005 | JROD On 30-November-05 | | | jRod | 6.9600 | 6.9550 | 0.0040 | 0.0040 | 0.00 |
| 19/05/2005 | JROD On 30-December-05 | | | jRod | 6.9300 | 6.9240 | 0.0042 | 0.0042 | 0.00 |
| 19/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.6800 | 6.7190 | 108.1655 | 108.1461 | 0.00 |
| 19/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.5800 | 6.6220 | 103.9037 | 103.8890 | 0.00 |
| 19/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 5900 | 5714 | 5900 | 5714 | 0.00 |
| 19/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 24 | 33 | 24 | 33 | 0.00 |
| 19/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1408 | 1339 | 1408 | 1339 | 0.00 |
| 19/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 861 | 939 | 861 | 939 | 0.00 |
| 19/05/2005 | R153 On 04-August-05 | | | Bond Future | 7.9700 | 8.0160 | 126.3632 | 126.1373 | 0.00 |
| 19/05/2005 | R153 On 03-November-05 | | | Bond Future | 8.0400 | 8.0930 | 121.8999 | 121.6803 | 0.00 |
| 19/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 19655 | 18351 | 19655 | 18351 | 0.00 |
| 19/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 6680 | 7636 | 6680 | 7636 | 0.00 |
| 19/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 12078 | 11450 | 12078 | 11450 | 0.00 |
| 19/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 25048 | 26615 | 25048 | 26615 | 0.00 |
| 19/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 7806 | 7168 | 7806 | 7168 | 0.00 |
| 19/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 17877 | 19499 | 17877 | 19499 | 0.00 |
| 19/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 37210 | 35334 | 37210 | 35334 | 0.00 |
| 19/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 1744 | 2127 | 1744 | 2127 | 0.00 |
| 19/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 47274 | 45221 | 47274 | 45221 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 767 | 972 | 767 | 972 | 0.00 |
| 19/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 57720 | 55559 | 57720 | 55559 | 0.00 |
| 19/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 303 | 401 | 303 | 401 | 0.00 |
| 19/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.4200 | 8.4670 | 139.5473 | 139.1205 | 1.00 |
| 19/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.4800 | 8.5320 | 135.0691 | 134.6447 | 0.00 |
| 19/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 16181 | 14567 | 16181 | 14567 | 0.00 |
| 19/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 29849 | 32512 | 29849 | 32512 | 200.00 |
| 19/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 15569 | 14550 | 15569 | 14550 | 0.00 |
| 19/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 54781 | 58006 | 54781 | 58006 | 0.00 |
| 19/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 8688 | 7685 | 8688 | 7685 | 0.00 |
| 19/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 43432 | 46697 | 43432 | 46697 | 0.00 |
| 19/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 39517 | 36763 | 39517 | 36763 | 0.00 |
| 19/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 12344 | 13858 | 12344 | 13858 | 400.00 |
| 19/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 54425 | 51202 | 54425 | 51202 | 0.00 |
| 19/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 7467 | 8512 | 7467 | 8512 | 500.00 |
| 19/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 70692 | 67111 | 70692 | 67111 | 0.00 |
| 19/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 4358 | 5045 | 4358 | 5045 | 100.00 |
| 19/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 3984 | 3457 | 3984 | 3457 | 200.00 |
| 19/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 60255 | 63996 | 60255 | 63996 | 0.00 |
| 19/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.8400 | 7.8890 | 128.7557 | 128.1736 | 0.00 |
| 19/05/2005 | R186 On 03-November-05 | | | Bond Future | 7.8700 | 7.9140 | 130.9060 | 130.3295 | 0.00 |
| 19/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 15208 | 14367 | 15208 | 14367 | 0.00 |
| 19/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 92183 | 97162 | 92183 | 97162 | 0.00 |
| 19/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 32353 | 31248 | 32353 | 31248 | 0.00 |
| 19/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 111931 | 116592 | 111931 | 116592 | 0.00 |
| 19/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.5700 | 7.6290 | 109.9674 | 109.8350 | 0.00 |
| 19/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.6600 | 7.7220 | 106.7479 | 106.6192 | 0.00 |
| 19/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 5856 | 5385 | 5856 | 5385 | 0.00 |
| 19/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 7585 | 8439 | 7585 | 8439 | 0.00 |
| 19/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 7862 | 7440 | 7862 | 7440 | 0.00 |
| 19/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 11348 | 12214 | 11348 | 12214 | 0.00 |
| 19/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.4500 | 8.5040 | 103.1179 | 102.7438 | 0.00 |
| 19/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.5100 | 8.5660 | 104.8506 | 104.4787 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 5805 | 5116 | 5805 | 5116 | 0.00 |
| 19/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 35183 | 38235 | 35183 | 38235 | 0.00 |
| 19/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 11498 | 10610 | 11498 | 10610 | 0.00 |
| 19/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 44204 | 47035 | 44204 | 47035 | 0.00 |
| 19/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.4400 | 8.4940 | 101.9036 | 101.4818 | 0.00 |
| 19/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.4900 | 8.5480 | 99.4485 | 99.0193 | 0.00 |
| 19/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 7955 | 7145 | 7955 | 7145 | 0.00 |
| 19/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 41122 | 44530 | 41122 | 44530 | 0.00 |
| 19/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 15563 | 14502 | 15563 | 14502 | 0.00 |
| 19/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 52131 | 55362 | 52131 | 55362 | 0.00 |
| 19/05/2005 | R204 On 04-August-05 | | | Bond Future | 8.4300 | 8.4880 | 97.6601 | 97.2202 | 0.00 |
| 19/05/2005 | R204 On 03-November-05 | | | Bond Future | 8.4800 | 8.5370 | 99.2966 | 98.8557 | 0.00 |
| 19/05/2005 | R204 On 04-August-05 | 8.25 | Call | Option on Bond Future | 15631 | 14246 | 15631 | 14246 | 0.00 |
| 19/05/2005 | R204 On 04-August-05 | 8.25 | Put | Option on Bond Future | 29784 | 32797 | 29784 | 32797 | 0.00 |
| 19/05/2005 | R204 On 03-November-05 | 8.25 | Call | Option on Bond Future | 24666 | 23242 | 24666 | 23242 | 0.00 |
| 19/05/2005 | R204 On 03-November-05 | 8.25 | Put | Option on Bond Future | 42346 | 45331 | 42346 | 45331 | 0.00 |
| 20/05/2005 | GOVI On 04-August-05 | | | jGovi | 219.2300 | 219.5880 | 219.2320 | 219.5880 | 17.00 |
| 20/05/2005 | GOVI On 03-November-05 | | | jGovi | 222.9800 | 223.3260 | 222.9800 | 223.3260 | 0.00 |
| 20/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 28602 | 30198 | 28602 | 30198 | 0.00 |
| 20/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 76282 | 74318 | 76282 | 74318 | 0.00 |
| 20/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 20066 | 21454 | 20066 | 21454 | 0.00 |
| 20/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 70266 | 68194 | 70266 | 68194 | 0.00 |
| 20/05/2005 | J152 On 28-February-06 | | | jSwap | 7.0800 | 7.0818 | 0.0040 | 0.0040 | 0.00 |
| 20/05/2005 | J153 On 31-August-10 | | | jSwap | 8.2100 | 8.2044 | 0.0319 | 0.0315 | 0.00 |
| 20/05/2005 | J157 On 15-September-15 | | | jSwap | 8.5000 | 8.4908 | 0.0703 | 0.0695 | 0.00 |
| 20/05/2005 | J186 On 21-December-26 | | | jSwap | 8.1500 | 8.1248 | 0.0673 | 0.0649 | 0.00 |
| 20/05/2005 | J194 On 28-February-08 | | | jSwap | 7.6500 | 7.6459 | 0.0040 | 0.0039 | 0.00 |
| 20/05/2005 | J201 On 22-December-14 | | | jSwap | 8.4700 | 8.4528 | 0.0670 | 0.0661 | 0.00 |
| 20/05/2005 | J203 On 15-September-17 | | | jSwap | 8.4700 | 8.4564 | 0.0754 | 0.0744 | 0.00 |
| 20/05/2005 | J204 On 21-December-18 | | | jSwap | 8.4200 | 8.3911 | 0.0773 | 0.0751 | 0.00 |
| 20/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9400 | 6.9430 | 0.0000 | 0.0000 | 0.00 |
| 20/05/2005 | JFRA On 02-February-06 | | | jFra | 6.9700 | 6.9790 | 0.0171 | 0.0171 | 0.00 |
| 20/05/2005 | JFRA On 01-February-07 | | | jFra | 8.0500 | 8.0500 | 0.0197 | 0.0197 | 250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2005 | JFRA On 04-May-06 | | | jFra | 7.2100 | 7.2090 | 0.0176 | 0.0177 | 0.00 |
| 20/05/2005 | JFRA On 03-May-07 | | | jFra | 8.3000 | 8.2600 | 0.0203 | 0.0202 | 0.00 |
| 20/05/2005 | JFRA On 04-August-05 | | | jFra | 6.8400 | 6.8340 | 0.0168 | 0.0168 | 1,000.00 |
| 20/05/2005 | JFRA On 03-August-06 | | | jFra | 7.5100 | 7.5010 | 0.0184 | 0.0184 | 0.00 |
| 20/05/2005 | JFRA On 02-August-07 | | | jFra | 8.4800 | 8.4300 | 0.0207 | 0.0206 | 0.00 |
| 20/05/2005 | JFRA On 03-November-05 | | | jFra | 6.7900 | 6.7850 | 0.0167 | 0.0166 | 1,000.00 |
| 20/05/2005 | JFRA On 02-November-06 | | | jFra | 7.8000 | 7.8000 | 0.0191 | 0.0191 | 750.00 |
| 20/05/2005 | JFRA On 01-November-07 | | | jFra | 8.6000 | 8.5640 | 0.0226 | 0.0225 | 0.00 |
| 20/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 980 | 1002 | 980 | 1002 | 0.00 |
| 20/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1668 | 1666 | 1668 | 1666 | 0.00 |
| 20/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 2928 | 2930 | 2928 | 2930 | 0.00 |
| 20/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1584 | 1586 | 1584 | 1586 | 0.00 |
| 20/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 1846 | 1862 | 1846 | 1862 | 0.00 |
| 20/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1339 | 1351 | 1339 | 1351 | 0.00 |
| 20/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 3670 | 3626 | 3670 | 3626 | 0.00 |
| 20/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 1712 | 1769 | 1712 | 1769 | 0.00 |
| 20/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 91 | 95 | 91 | 95 | 0.00 |
| 20/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1108 | 1115 | 1108 | 1115 | 0.00 |
| 20/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2511 | 2510 | 2511 | 2510 | 0.00 |
| 20/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1266 | 1284 | 1266 | 1284 | 0.00 |
| 20/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4374 | 4294 | 4374 | 4294 | 0.00 |
| 20/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 1981 | 2023 | 1981 | 2023 | 0.00 |
| 20/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 399 | 404 | 399 | 404 | 0.00 |
| 20/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1524 | 1544 | 1524 | 1544 | 0.00 |
| 20/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 3142 | 3148 | 3142 | 3148 | 0.00 |
| 20/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1185 | 1192 | 1185 | 1192 | 0.00 |
| 20/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4981 | 4931 | 4981 | 4931 | 0.00 |
| 20/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 2098 | 2139 | 2098 | 2139 | 0.00 |
| 20/05/2005 | JN02 On 04-August-05 | | | jNote | 7.4100 | 7.4050 | 0.1366 | 0.1365 | 0.00 |
| 20/05/2005 | JN02 On 03-November-05 | | | jNote | 7.6100 | 7.6020 | 0.1401 | 0.1399 | 0.00 |
| 20/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 4217 | 4241 | 4217 | 4241 | 0.00 |
| 20/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 5869 | 5989 | 5869 | 5989 | 0.00 |
| 20/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 9123 | 9085 | 9123 | 9085 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 7044 | 7208 | 7044 | 7208 | 0.00 |
| 20/05/2005 | JN05 On 04-August-05 | | | jNote | 8.2100 | 8.2000 | 0.3371 | 0.3368 | 0.00 |
| 20/05/2005 | JN05 On 03-November-05 | | | jNote | 8.3300 | 8.3180 | 0.3408 | 0.3404 | 0.00 |
| 20/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 15733 | 15648 | 15733 | 15648 | 0.00 |
| 20/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 7194 | 7435 | 7194 | 7435 | 0.00 |
| 20/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 24168 | 24032 | 24168 | 24032 | 0.00 |
| 20/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 10750 | 11019 | 10750 | 11019 | 0.00 |
| 20/05/2005 | JN10 On 04-August-05 | | | jNote | 8.4800 | 8.4650 | 0.5727 | 0.5722 | 0.00 |
| 20/05/2005 | JN10 On 03-November-05 | | | jNote | 8.5400 | 8.5250 | 0.5744 | 0.5738 | 0.00 |
| 20/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 37616 | 37143 | 37616 | 37143 | 0.00 |
| 20/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 5393 | 5714 | 5393 | 5714 | 0.00 |
| 20/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 47611 | 47235 | 47611 | 47235 | 0.00 |
| 20/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 11485 | 11897 | 11485 | 11897 | 0.00 |
| 20/05/2005 | JROD On 31-January-06 | | | jRod | 6.9500 | 6.9410 | 0.0077 | 0.0078 | 0.00 |
| 20/05/2005 | JROD On 28-February-06 | | | jRod | 6.9900 | 6.9830 | 0.0098 | 0.0099 | 0.00 |
| 20/05/2005 | JROD On 31-March-06 | | | jRod | 6.9800 | 6.9750 | 0.0099 | 0.0099 | 0.00 |
| 20/05/2005 | JROD On 28-April-06 | | | jRod | 6.9900 | 6.9890 | 0.0097 | 0.0097 | 0.00 |
| 20/05/2005 | JROD On 31-May-05 | | | jRod | 6.9900 | 6.9930 | 0.0025 | 0.0025 | 0.00 |
| 20/05/2005 | JROD On 31-May-06 | | | jRod | 7.0200 | 7.0210 | 0.0119 | 0.0118 | 0.00 |
| 20/05/2005 | JROD On 30-June-05 | | | jRod | 6.8900 | 6.8960 | 0.0015 | 0.0015 | 0.00 |
| 20/05/2005 | JROD On 29-July-05 | | | jRod | 6.8900 | 6.8950 | 0.0015 | 0.0015 | 0.00 |
| 20/05/2005 | JROD On 31-August-05 | | | jRod | 6.9800 | 6.9770 | 0.0026 | 0.0026 | 0.00 |
| 20/05/2005 | JROD On 30-September-05 | | | jRod | 6.9200 | 6.9210 | 0.0028 | 0.0029 | 0.00 |
| 20/05/2005 | JROD On 31-October-05 | | | jRod | 6.9200 | 6.9090 | 0.0029 | 0.0029 | 0.00 |
| 20/05/2005 | JROD On 30-November-05 | | | jRod | 6.9700 | 6.9590 | 0.0039 | 0.0040 | 0.00 |
| 20/05/2005 | JROD On 30-December-05 | | | jRod | 6.9400 | 6.9310 | 0.0041 | 0.0042 | 0.00 |
| 20/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.7400 | 6.6840 | 108.1333 | 108.1655 | 0.00 |
| 20/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.6500 | 6.5750 | 103.8797 | 103.9037 | 0.00 |
| 20/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 5583 | 5900 | 5583 | 5900 | 0.00 |
| 20/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 30 | 24 | 30 | 24 | 0.00 |
| 20/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1264 | 1408 | 1264 | 1408 | 0.00 |
| 20/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 958 | 861 | 958 | 861 | 0.00 |
| 20/05/2005 | R153 On 04-August-05 | | | Bond Future | 8.0100 | 7.9670 | 126.1695 | 126.3632 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2005 | R153 On 03-November-05 | | | Bond Future | 8.0900 | 8.0430 | 121.7110 | 121.8999 | 0.00 |
| 20/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 7018 | 7806 | 7018 | 7806 | 0.00 |
| 20/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 19026 | 17877 | 19026 | 17877 | 0.00 |
| 20/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 11299 | 12078 | 11299 | 12078 | 0.00 |
| 20/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 26157 | 25048 | 26157 | 25048 | 0.00 |
| 20/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 18295 | 19655 | 18295 | 19655 | 0.00 |
| 20/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 7257 | 6680 | 7257 | 6680 | 0.00 |
| 20/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 35463 | 37210 | 35463 | 37210 | 0.00 |
| 20/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 1934 | 1744 | 1934 | 1744 | 0.00 |
| 20/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 45429 | 47274 | 45429 | 47274 | 0.00 |
| 20/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 858 | 767 | 858 | 767 | 0.00 |
| 20/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 55822 | 57720 | 55822 | 57720 | 0.00 |
| 20/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 342 | 303 | 342 | 303 | 0.00 |
| 20/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.4400 | 8.4150 | 139.3419 | 139.5473 | 1.00 |
| 20/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.5000 | 8.4790 | 134.8686 | 135.0691 | 0.00 |
| 20/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 15211 | 16181 | 15211 | 16181 | 0.00 |
| 20/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 30933 | 29849 | 30933 | 29849 | 200.00 |
| 20/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 14771 | 15569 | 14771 | 15569 | 0.00 |
| 20/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 55987 | 54781 | 55987 | 54781 | 0.00 |
| 20/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 8036 | 8688 | 8036 | 8688 | 0.00 |
| 20/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 44834 | 43432 | 44834 | 43432 | 0.00 |
| 20/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 37982 | 39517 | 37982 | 39517 | 0.00 |
| 20/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 12863 | 12344 | 12863 | 12344 | 400.00 |
| 20/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 52697 | 54425 | 52697 | 54425 | 0.00 |
| 20/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 7793 | 7467 | 7793 | 7467 | 500.00 |
| 20/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 68830 | 70692 | 68830 | 70692 | 0.00 |
| 20/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 4550 | 4358 | 4550 | 4358 | 100.00 |
| 20/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 3610 | 3984 | 3610 | 3984 | 200.00 |
| 20/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 61935 | 60255 | 61935 | 60255 | 0.00 |
| 20/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.8700 | 7.8420 | 128.3713 | 128.7557 | 0.00 |
| 20/05/2005 | R186 On 03-November-05 | | | Bond Future | 7.9000 | 7.8670 | 130.5376 | 130.9060 | 0.00 |
| 20/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 13898 | 15208 | 13898 | 15208 | 0.00 |
| 20/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 94717 | 92183 | 94717 | 92183 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 30724 | 32353 | 30724 | 32353 | 0.00 |
| 20/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 113987 | 111931 | 113987 | 111931 | 0.00 |
| 20/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.6200 | 7.5730 | 109.8633 | 109.9674 | 0.00 |
| 20/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.7100 | 7.6620 | 106.6514 | 106.7479 | 0.00 |
| 20/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 5343 | 5856 | 5343 | 5856 | 0.00 |
| 20/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 8113 | 7585 | 8113 | 7585 | 0.00 |
| 20/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 7408 | 7862 | 7408 | 7862 | 0.00 |
| 20/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 11860 | 11348 | 11860 | 11348 | 0.00 |
| 20/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.4800 | 8.4460 | 102.9241 | 103.1179 | 0.00 |
| 20/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.5400 | 8.5070 | 104.6549 | 104.8506 | 0.00 |
| 20/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 5226 | 5805 | 5226 | 5805 | 0.00 |
| 20/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 36542 | 35183 | 36542 | 35183 | 0.00 |
| 20/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 10793 | 11498 | 10793 | 11498 | 0.00 |
| 20/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 45455 | 44204 | 45455 | 44204 | 0.00 |
| 20/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.4700 | 8.4370 | 101.6739 | 101.9036 | 0.00 |
| 20/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.5200 | 8.4890 | 99.2227 | 99.4485 | 0.00 |
| 20/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 7195 | 7955 | 7195 | 7955 | 0.00 |
| 20/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 42659 | 41122 | 42659 | 41122 | 0.00 |
| 20/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 14639 | 15563 | 14639 | 15563 | 0.00 |
| 20/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 53466 | 52131 | 53466 | 52131 | 0.00 |
| 20/05/2005 | R204 On 04-August-05 | | | Bond Future | 8.4600 | 8.4310 | 97.4205 | 97.6601 | 0.00 |
| 20/05/2005 | R204 On 03-November-05 | | | Bond Future | 8.5100 | 8.4790 | 99.0682 | 99.2966 | 0.00 |
| 20/05/2005 | R204 On 04-August-05 | 8.25 | Call | Option on Bond Future | 14437 | 15631 | 14437 | 15631 | 0.00 |
| 20/05/2005 | R204 On 04-August-05 | 8.25 | Put | Option on Bond Future | 30985 | 29784 | 30985 | 29784 | 0.00 |
| 20/05/2005 | R204 On 03-November-05 | 8.25 | Call | Option on Bond Future | 23454 | 24666 | 23454 | 24666 | 0.00 |
| 20/05/2005 | R204 On 03-November-05 | 8.25 | Put | Option on Bond Future | 43418 | 42346 | 43418 | 42346 | 0.00 |
| 23/05/2005 | GOVI On 04-August-05 | | | jGovi | 218.5400 | 219.2320 | 218.5420 | 219.2320 | 17.00 |
| 23/05/2005 | GOVI On 03-November-05 | | | jGovi | 222.2800 | 222.9800 | 222.2790 | 222.9800 | 0.00 |
| 23/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 25516 | 28602 | 25516 | 28602 | 0.00 |
| 23/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 80096 | 76282 | 80096 | 76282 | 0.00 |
| 23/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 17736 | 20066 | 17736 | 20066 | 0.00 |
| 23/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 74946 | 70266 | 74946 | 70266 | 0.00 |
| 23/05/2005 | J152 On 28-February-06 | | | jSwap | 7.1200 | 7.0836 | 0.0037 | 0.0040 | 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 |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2005 | J153 On 31-August-10 | | | jSwap | 8.3100 | 8.2118 | 0.0362 | 0.0319 | 0.00 |
| 23/05/2005 | J157 On 15-September-15 | | | jSwap | 8.6000 | 8.5019 | 0.0770 | 0.0703 | 0.00 |
| 23/05/2005 | J186 On 21-December-26 | | | jSwap | 8.2400 | 8.1493 | 0.0761 | 0.0673 | 0.00 |
| 23/05/2005 | J194 On 28-February-08 | | | jSwap | 7.7500 | 7.6473 | 0.0066 | 0.0040 | 0.00 |
| 23/05/2005 | J201 On 22-December-14 | | | jSwap | 8.5600 | 8.4661 | 0.0735 | 0.0670 | 0.00 |
| 23/05/2005 | J203 On 15-September-17 | | | jSwap | 8.5600 | 8.4708 | 0.0819 | 0.0754 | 0.00 |
| 23/05/2005 | J204 On 21-December-18 | | | jSwap | 8.5000 | 8.4179 | 0.0840 | 0.0773 | 0.00 |
| 23/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9400 | 6.9430 | 0.0000 | 0.0000 | 0.00 |
| 23/05/2005 | JFRA On 02-February-06 | | | jFra | 7.0800 | 6.9690 | 0.0173 | 0.0171 | 0.00 |
| 23/05/2005 | JFRA On 01-February-07 | | | jFra | 8.1600 | 8.0500 | 0.0199 | 0.0197 | 250.00 |
| 23/05/2005 | JFRA On 04-May-06 | | | jFra | 7.3100 | 7.2070 | 0.0179 | 0.0176 | 0.00 |
| 23/05/2005 | JFRA On 03-May-07 | | | jFra | 8.6000 | 8.3020 | 0.0210 | 0.0203 | 0.00 |
| 23/05/2005 | JFRA On 04-August-05 | | | jFra | 6.8800 | 6.8350 | 0.0169 | 0.0168 | 1,000.00 |
| 23/05/2005 | JFRA On 03-August-06 | | | jFra | 7.6400 | 7.5090 | 0.0187 | 0.0184 | 0.00 |
| 23/05/2005 | JFRA On 02-August-07 | | | jFra | 8.8200 | 8.4800 | 0.0215 | 0.0207 | 0.00 |
| 23/05/2005 | JFRA On 03-November-05 | | | jFra | 6.8600 | 6.7910 | 0.0168 | 0.0167 | 1,000.00 |
| 23/05/2005 | JFRA On 02-November-06 | | | jFra | 7.8900 | 7.8000 | 0.0193 | 0.0191 | 750.00 |
| 23/05/2005 | JFRA On 01-November-07 | | | jFra | 8.8800 | 8.5980 | 0.0233 | 0.0226 | 0.00 |
| 23/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 1103 | 980 | 1103 | 980 | 0.00 |
| 23/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1527 | 1668 | 1527 | 1668 | 0.00 |
| 23/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 3126 | 2928 | 3126 | 2928 | 0.00 |
| 23/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1513 | 1584 | 1513 | 1584 | 0.00 |
| 23/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 1998 | 1846 | 1998 | 1846 | 0.00 |
| 23/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1249 | 1339 | 1249 | 1339 | 0.00 |
| 23/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4213 | 3670 | 4213 | 3670 | 0.00 |
| 23/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 1526 | 1712 | 1526 | 1712 | 0.00 |
| 23/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 103 | 91 | 103 | 91 | 0.00 |
| 23/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1017 | 1108 | 1017 | 1108 | 0.00 |
| 23/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2737 | 2511 | 2737 | 2511 | 0.00 |
| 23/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1171 | 1266 | 1171 | 1266 | 0.00 |
| 23/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 5005 | 4374 | 5005 | 4374 | 0.00 |
| 23/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 1774 | 1981 | 1774 | 1981 | 0.00 |
| 23/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 448 | 399 | 448 | 399 | 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 |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1409 | 1524 | 1409 | 1524 | 0.00 |
| 23/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 3299 | 3142 | 3299 | 3142 | 0.00 |
| 23/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1122 | 1185 | 1122 | 1185 | 0.00 |
| 23/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 5554 | 4981 | 5554 | 4981 | 0.00 |
| 23/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 1947 | 2098 | 1947 | 2098 | 0.00 |
| 23/05/2005 | JN02 On 04-August-05 | | | jNote | 7.5300 | 7.4100 | 0.1386 | 0.1366 | 0.00 |
| 23/05/2005 | JN02 On 03-November-05 | | | jNote | 7.7700 | 7.6130 | 0.1427 | 0.1401 | 0.00 |
| 23/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 5214 | 4217 | 5214 | 4217 | 0.00 |
| 23/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 4736 | 5869 | 4736 | 5869 | 0.00 |
| 23/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 10792 | 9123 | 10792 | 9123 | 0.00 |
| 23/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 5922 | 7044 | 5922 | 7044 | 0.00 |
| 23/05/2005 | JN05 On 04-August-05 | | | jNote | 8.3200 | 8.2080 | 0.3404 | 0.3371 | 0.00 |
| 23/05/2005 | JN05 On 03-November-05 | | | jNote | 8.4400 | 8.3280 | 0.3443 | 0.3408 | 0.00 |
| 23/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 18463 | 15733 | 18463 | 15733 | 0.00 |
| 23/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 5568 | 7194 | 5568 | 7194 | 0.00 |
| 23/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 27155 | 24168 | 27155 | 24168 | 0.00 |
| 23/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 9129 | 10750 | 9129 | 10750 | 0.00 |
| 23/05/2005 | JN10 On 04-August-05 | | | jNote | 8.5800 | 8.4770 | 0.5769 | 0.5727 | 0.00 |
| 23/05/2005 | JN10 On 03-November-05 | | | jNote | 8.6400 | 8.5370 | 0.5785 | 0.5744 | 0.00 |
| 23/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 42964 | 37616 | 42964 | 37616 | 0.00 |
| 23/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 3842 | 5393 | 3842 | 5393 | 0.00 |
| 23/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 52552 | 47611 | 52552 | 47611 | 0.00 |
| 23/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 9516 | 11485 | 9516 | 11485 | 0.00 |
| 23/05/2005 | JROD On 31-January-06 | | | jRod | 6.9500 | 6.9510 | 0.0077 | 0.0077 | 0.00 |
| 23/05/2005 | JROD On 28-February-06 | | | jRod | 6.9900 | 6.9880 | 0.0099 | 0.0098 | 0.00 |
| 23/05/2005 | JROD On 31-March-06 | | | jRod | 6.9800 | 6.9770 | 0.0099 | 0.0099 | 0.00 |
| 23/05/2005 | JROD On 28-April-06 | | | jRod | 6.9900 | 6.9890 | 0.0097 | 0.0097 | 0.00 |
| 23/05/2005 | JROD On 31-May-05 | | | jRod | 6.9900 | 6.9910 | 0.0025 | 0.0025 | 0.00 |
| 23/05/2005 | JROD On 31-May-06 | | | jRod | 7.0200 | 7.0180 | 0.0119 | 0.0119 | 0.00 |
| 23/05/2005 | JROD On 30-June-05 | | | jRod | 6.8900 | 6.8940 | 0.0015 | 0.0015 | 0.00 |
| 23/05/2005 | JROD On 29-July-05 | | | jRod | 6.8900 | 6.8910 | 0.0015 | 0.0015 | 0.00 |
| 23/05/2005 | JROD On 31-August-05 | | | jRod | 6.9700 | 6.9760 | 0.0026 | 0.0026 | 0.00 |
| 23/05/2005 | JROD On 30-September-05 | | | jRod | 6.9200 | 6.9240 | 0.0028 | 0.0028 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2005 | JROD On 31-October-05 | | | jRod | 6.9200 | 6.9180 | 0.0029 | 0.0029 | 0.00 |
| 23/05/2005 | JROD On 30-November-05 | | | jRod | 6.9700 | 6.9690 | 0.0039 | 0.0039 | 0.00 |
| 23/05/2005 | JROD On 30-December-05 | | | jRod | 6.9400 | 6.9430 | 0.0041 | 0.0041 | 0.00 |
| 23/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.7400 | 6.7420 | 108.1366 | 108.1333 | 0.00 |
| 23/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.6400 | 6.6520 | 103.8834 | 103.8797 | 0.00 |
| 23/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 5612 | 5583 | 5612 | 5583 | 0.00 |
| 23/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 25 | 30 | 25 | 30 | 0.00 |
| 23/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1277 | 1264 | 1277 | 1264 | 0.00 |
| 23/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 934 | 958 | 934 | 958 | 0.00 |
| 23/05/2005 | R153 On 04-August-05 | | | Bond Future | 8.0700 | 8.0090 | 125.8798 | 126.1695 | 0.00 |
| 23/05/2005 | R153 On 03-November-05 | | | Bond Future | 8.1500 | 8.0860 | 121.4175 | 121.7110 | 0.00 |
| 23/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 16324 | 18295 | 16324 | 18295 | 0.00 |
| 23/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 8184 | 7257 | 8184 | 7257 | 0.00 |
| 23/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 10217 | 11299 | 10217 | 11299 | 0.00 |
| 23/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 28010 | 26157 | 28010 | 26157 | 0.00 |
| 23/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 5919 | 7018 | 5919 | 7018 | 0.00 |
| 23/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 20825 | 19026 | 20825 | 19026 | 0.00 |
| 23/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 32877 | 35463 | 32877 | 35463 | 0.00 |
| 23/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 2246 | 1934 | 2246 | 1934 | 0.00 |
| 23/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 42682 | 45429 | 42682 | 45429 | 0.00 |
| 23/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 1009 | 858 | 1009 | 858 | 0.00 |
| 23/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 52988 | 55822 | 52988 | 55822 | 0.00 |
| 23/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 406 | 342 | 406 | 342 | 0.00 |
| 23/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.5100 | 8.4400 | 138.7934 | 139.3419 | 1.00 |
| 23/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.5700 | 8.5040 | 134.3176 | 134.8686 | 0.00 |
| 23/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 12708 | 15211 | 12708 | 15211 | 0.00 |
| 23/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 33915 | 30933 | 33915 | 30933 | 200.00 |
| 23/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 13054 | 14771 | 13054 | 14771 | 0.00 |
| 23/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 59780 | 55987 | 59780 | 55987 | 0.00 |
| 23/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 6411 | 8036 | 6411 | 8036 | 0.00 |
| 23/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 48694 | 44834 | 48694 | 44834 | 0.00 |
| 23/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 33940 | 37982 | 33940 | 37982 | 0.00 |
| 23/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 14306 | 12863 | 14306 | 12863 | 400.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 48092 | 52697 | 48092 | 52697 | 0.00 |
| 23/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 8673 | 7793 | 8673 | 7793 | 500.00 |
| 23/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 63872 | 68830 | 63872 | 68830 | 0.00 |
| 23/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 5077 | 4550 | 5077 | 4550 | 100.00 |
| 23/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 2722 | 3610 | 2722 | 3610 | 200.00 |
| 23/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 66532 | 61935 | 66532 | 61935 | 0.00 |
| 23/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.9400 | 7.8730 | 127.5589 | 128.3713 | 0.00 |
| 23/05/2005 | R186 On 03-November-05 | | | Bond Future | 7.9700 | 7.8970 | 129.7085 | 130.5376 | 0.00 |
| 23/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 11432 | 13898 | 11432 | 13898 | 0.00 |
| 23/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 100374 | 94717 | 100374 | 94717 | 0.00 |
| 23/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 27555 | 30724 | 27555 | 30724 | 0.00 |
| 23/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 119109 | 113987 | 119109 | 113987 | 0.00 |
| 23/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.6800 | 7.6170 | 109.7098 | 109.8633 | 0.00 |
| 23/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.7800 | 7.7070 | 106.4949 | 106.6514 | 0.00 |
| 23/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 4637 | 5343 | 4637 | 5343 | 0.00 |
| 23/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 8942 | 8113 | 8942 | 8113 | 0.00 |
| 23/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 6792 | 7408 | 6792 | 7408 | 0.00 |
| 23/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 12808 | 11860 | 12808 | 11860 | 0.00 |
| 23/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.5400 | 8.4760 | 102.4932 | 102.9241 | 0.00 |
| 23/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.6100 | 8.5380 | 104.2212 | 104.6549 | 0.00 |
| 23/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 4165 | 5226 | 4165 | 5226 | 0.00 |
| 23/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 39789 | 36542 | 39789 | 36542 | 0.00 |
| 23/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 9523 | 10793 | 9523 | 10793 | 0.00 |
| 23/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 48523 | 45455 | 48523 | 45455 | 0.00 |
| 23/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.5400 | 8.4680 | 101.1506 | 101.6739 | 0.00 |
| 23/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.5900 | 8.5200 | 98.6865 | 99.2227 | 0.00 |
| 23/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 5744 | 7195 | 5744 | 7195 | 0.00 |
| 23/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 46442 | 42659 | 46442 | 42659 | 0.00 |
| 23/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 12875 | 14639 | 12875 | 14639 | 0.00 |
| 23/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 57063 | 53466 | 57063 | 53466 | 0.00 |
| 23/05/2005 | R204 On 04-August-05 | | | Bond Future | 8.5300 | 8.4620 | 96.8749 | 97.4205 | 0.00 |
| 23/05/2005 | R204 On 03-November-05 | | | Bond Future | 8.5800 | 8.5090 | 98.5081 | 99.0682 | 0.00 |
| 23/05/2005 | R204 On 04-August-05 | 8.25 | Call | Option on Bond Future | 12067 | 14437 | 12067 | 14437 | 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 |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2005 | R204 On 04-August-05 | 8.25 | Put | Option on Bond Future | 34071 | 30985 | 34071 | 30985 | 0.00 |
| 23/05/2005 | R204 On 03-November-05 | 8.25 | Call | Option on Bond Future | 20999 | 23454 | 20999 | 23454 | 0.00 |
| 23/05/2005 | R204 On 03-November-05 | 8.25 | Put | Option on Bond Future | 46564 | 43418 | 46564 | 43418 | 0.00 |
| 24/05/2005 | GOVI On 04-August-05 | | | jGovi | 218.6600 | 218.5420 | 218.6580 | 218.5420 | 17.00 |
| 24/05/2005 | GOVI On 03-November-05 | | | jGovi | 222.4000 | 222.2790 | 222.4010 | 222.2790 | 0.00 |
| 24/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 25282 | 25516 | 25282 | 25516 | 0.00 |
| 24/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 78702 | 80096 | 78702 | 80096 | 0.00 |
| 24/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 17729 | 17736 | 17729 | 17736 | 0.00 |
| 24/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 73719 | 74946 | 73719 | 74946 | 0.00 |
| 24/05/2005 | J152 On 28-February-06 | | | jSwap | 7.1000 | 7.1158 | 0.0039 | 0.0037 | 0.00 |
| 24/05/2005 | J153 On 31-August-10 | | | jSwap | 8.2800 | 8.3102 | 0.0349 | 0.0362 | 0.00 |
| 24/05/2005 | J157 On 15-September-15 | | | jSwap | 8.5700 | 8.6024 | 0.0751 | 0.0770 | 0.00 |
| 24/05/2005 | J186 On 21-December-26 | | | jSwap | 8.2200 | 8.2390 | 0.0746 | 0.0761 | 0.00 |
| 24/05/2005 | J194 On 28-February-08 | | | jSwap | 7.7100 | 7.7465 | 0.0057 | 0.0066 | 0.00 |
| 24/05/2005 | J201 On 22-December-14 | | | jSwap | 8.5300 | 8.5636 | 0.0714 | 0.0735 | 0.00 |
| 24/05/2005 | J203 On 15-September-17 | | | jSwap | 8.5400 | 8.5582 | 0.0809 | 0.0819 | 0.00 |
| 24/05/2005 | J204 On 21-December-18 | | | jSwap | 8.4800 | 8.5021 | 0.0822 | 0.0840 | 0.00 |
| 24/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9400 | 6.9430 | 0.0000 | 0.0000 | 0.00 |
| 24/05/2005 | JFRA On 02-February-06 | | | jFra | 7.0400 | 7.0770 | 0.0173 | 0.0173 | 0.00 |
| 24/05/2005 | JFRA On 01-February-07 | | | jFra | 8.0900 | 8.1600 | 0.0198 | 0.0199 | 250.00 |
| 24/05/2005 | JFRA On 04-May-06 | | | jFra | 7.3000 | 7.3060 | 0.0179 | 0.0179 | 0.00 |
| 24/05/2005 | JFRA On 03-May-07 | | | jFra | 8.3800 | 8.6010 | 0.0205 | 0.0210 | 0.00 |
| 24/05/2005 | JFRA On 04-August-05 | | | jFra | 6.8600 | 6.8770 | 0.0168 | 0.0169 | 1,000.00 |
| 24/05/2005 | JFRA On 03-August-06 | | | jFra | 7.5800 | 7.6400 | 0.0186 | 0.0187 | 0.00 |
| 24/05/2005 | JFRA On 02-August-07 | | | jFra | 8.6000 | 8.8240 | 0.0210 | 0.0215 | 0.00 |
| 24/05/2005 | JFRA On 03-November-05 | | | jFra | 6.8300 | 6.8580 | 0.0168 | 0.0168 | 1,000.00 |
| 24/05/2005 | JFRA On 02-November-06 | | | jFra | 7.8200 | 7.8900 | 0.0191 | 0.0193 | 750.00 |
| 24/05/2005 | JFRA On 01-November-07 | | | jFra | 8.7100 | 8.8760 | 0.0229 | 0.0233 | 0.00 |
| 24/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 1053 | 1103 | 1053 | 1103 | 0.00 |
| 24/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1562 | 1527 | 1562 | 1527 | 0.00 |
| 24/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 2985 | 3126 | 2985 | 3126 | 0.00 |
| 24/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1543 | 1513 | 1543 | 1513 | 0.00 |
| 24/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 1978 | 1998 | 1978 | 1998 | 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 |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1234 | 1249 | 1234 | 1249 | 0.00 |
| 24/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 3840 | 4213 | 3840 | 4213 | 0.00 |
| 24/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 1683 | 1526 | 1683 | 1526 | 0.00 |
| 24/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 91 | 103 | 91 | 103 | 0.00 |
| 24/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1050 | 1017 | 1050 | 1017 | 0.00 |
| 24/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2631 | 2737 | 2631 | 2737 | 0.00 |
| 24/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1204 | 1171 | 1204 | 1171 | 0.00 |
| 24/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4588 | 5005 | 4588 | 5005 | 0.00 |
| 24/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 1913 | 1774 | 1913 | 1774 | 0.00 |
| 24/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 418 | 448 | 418 | 448 | 0.00 |
| 24/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1445 | 1409 | 1445 | 1409 | 0.00 |
| 24/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 3171 | 3299 | 3171 | 3299 | 0.00 |
| 24/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1166 | 1122 | 1166 | 1122 | 0.00 |
| 24/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 5229 | 5554 | 5229 | 5554 | 0.00 |
| 24/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 2056 | 1947 | 2056 | 1947 | 0.00 |
| 24/05/2005 | JN02 On 04-August-05 | | | jNote | 7.4700 | 7.5260 | 0.1376 | 0.1386 | 0.00 |
| 24/05/2005 | JN02 On 03-November-05 | | | jNote | 7.6800 | 7.7650 | 0.1412 | 0.1427 | 0.00 |
| 24/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 4577 | 5214 | 4577 | 5214 | 0.00 |
| 24/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 5201 | 4736 | 5201 | 4736 | 0.00 |
| 24/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 9777 | 10792 | 9777 | 10792 | 0.00 |
| 24/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 6468 | 5922 | 6468 | 5922 | 0.00 |
| 24/05/2005 | JN05 On 04-August-05 | | | jNote | 8.2800 | 8.3150 | 0.3396 | 0.3404 | 0.00 |
| 24/05/2005 | JN05 On 03-November-05 | | | jNote | 8.4100 | 8.4420 | 0.3433 | 0.3443 | 0.00 |
| 24/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 17464 | 18463 | 17464 | 18463 | 0.00 |
| 24/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 5823 | 5568 | 5823 | 5568 | 0.00 |
| 24/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 26050 | 27155 | 26050 | 27155 | 0.00 |
| 24/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 9430 | 9129 | 9430 | 9129 | 0.00 |
| 24/05/2005 | JN10 On 04-August-05 | | | jNote | 8.5500 | 8.5820 | 0.5759 | 0.5769 | 0.00 |
| 24/05/2005 | JN10 On 03-November-05 | | | jNote | 8.6100 | 8.6430 | 0.5776 | 0.5785 | 0.00 |
| 24/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 41159 | 42964 | 41159 | 42964 | 0.00 |
| 24/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 4054 | 3842 | 4054 | 3842 | 0.00 |
| 24/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 50945 | 52552 | 50945 | 52552 | 0.00 |
| 24/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 9775 | 9516 | 9775 | 9516 | 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 |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2005 | JROD On 31-January-06 | | | jRod | 6.9500 | 6.9480 | 0.0077 | 0.0077 | 0.00 |
| 24/05/2005 | JROD On 28-February-06 | | | jRod | 6.9900 | 6.9860 | 0.0099 | 0.0099 | 0.00 |
| 24/05/2005 | JROD On 31-March-06 | | | jRod | 6.9800 | 6.9760 | 0.0099 | 0.0099 | 0.00 |
| 24/05/2005 | JROD On 28-April-06 | | | jRod | 6.9900 | 6.9870 | 0.0097 | 0.0097 | 0.00 |
| 24/05/2005 | JROD On 31-May-05 | | | jRod | 6.9900 | 6.9890 | 0.0025 | 0.0025 | 0.00 |
| 24/05/2005 | JROD On 31-May-06 | | | jRod | 7.0100 | 7.0170 | 0.0119 | 0.0119 | 0.00 |
| 24/05/2005 | JROD On 30-June-05 | | | jRod | 6.8800 | 6.8860 | 0.0015 | 0.0015 | 0.00 |
| 24/05/2005 | JROD On 29-July-05 | | | jRod | 6.8800 | 6.8850 | 0.0015 | 0.0015 | 0.00 |
| 24/05/2005 | JROD On 31-August-05 | | | jRod | 6.9700 | 6.9730 | 0.0026 | 0.0026 | 0.00 |
| 24/05/2005 | JROD On 30-September-05 | | | jRod | 6.9200 | 6.9230 | 0.0029 | 0.0028 | 0.00 |
| 24/05/2005 | JROD On 31-October-05 | | | jRod | 6.9100 | 6.9160 | 0.0029 | 0.0029 | 0.00 |
| 24/05/2005 | JROD On 30-November-05 | | | jRod | 6.9700 | 6.9660 | 0.0039 | 0.0039 | 0.00 |
| 24/05/2005 | JROD On 30-December-05 | | | jRod | 6.9400 | 6.9400 | 0.0041 | 0.0041 | 0.00 |
| 24/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.7500 | 6.7360 | 108.1283 | 108.1366 | 0.00 |
| 24/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.6600 | 6.6400 | 103.8765 | 103.8834 | 0.00 |
| 24/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 5529 | 5612 | 5529 | 5612 | 0.00 |
| 24/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 25 | 25 | 25 | 25 | 0.00 |
| 24/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1234 | 1277 | 1234 | 1277 | 0.00 |
| 24/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 959 | 934 | 959 | 934 | 0.00 |
| 24/05/2005 | R153 On 04-August-05 | | | Bond Future | 8.0600 | 8.0720 | 125.9303 | 125.8798 | 0.00 |
| 24/05/2005 | R153 On 03-November-05 | | | Bond Future | 8.1400 | 8.1530 | 121.4744 | 121.4175 | 0.00 |
| 24/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 16487 | 16324 | 16487 | 16324 | 0.00 |
| 24/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 7842 | 8184 | 7842 | 8184 | 0.00 |
| 24/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 10241 | 10217 | 10241 | 10217 | 0.00 |
| 24/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 27465 | 28010 | 27465 | 28010 | 0.00 |
| 24/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 5940 | 5919 | 5940 | 5919 | 0.00 |
| 24/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 20341 | 20825 | 20341 | 20825 | 0.00 |
| 24/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 33223 | 32877 | 33223 | 32877 | 0.00 |
| 24/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 2087 | 2246 | 2087 | 2246 | 0.00 |
| 24/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 43097 | 42682 | 43097 | 42682 | 0.00 |
| 24/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 919 | 1009 | 919 | 1009 | 0.00 |
| 24/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 53449 | 52988 | 53449 | 52988 | 0.00 |
| 24/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 361 | 406 | 361 | 406 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.5000 | 8.5070 | 138.8833 | 138.7934 | 1.00 |
| 24/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.5600 | 8.5730 | 134.4053 | 134.3176 | 0.00 |
| 24/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 34374 | 33940 | 34374 | 33940 | 0.00 |
| 24/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 13841 | 14306 | 13841 | 14306 | 400.00 |
| 24/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 13066 | 13054 | 13066 | 13054 | 0.00 |
| 24/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 58916 | 59780 | 58916 | 59780 | 0.00 |
| 24/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 6502 | 6411 | 6502 | 6411 | 0.00 |
| 24/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 47886 | 48694 | 47886 | 48694 | 0.00 |
| 24/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 48649 | 48092 | 48649 | 48092 | 0.00 |
| 24/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 8331 | 8673 | 8331 | 8673 | 500.00 |
| 24/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 64533 | 63872 | 64533 | 63872 | 0.00 |
| 24/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 4839 | 5077 | 4839 | 5077 | 100.00 |
| 24/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 2757 | 2722 | 2757 | 2722 | 200.00 |
| 24/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 65668 | 66532 | 65668 | 66532 | 0.00 |
| 24/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 12891 | 12708 | 12891 | 12708 | 0.00 |
| 24/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 33199 | 33915 | 33199 | 33915 | 200.00 |
| 24/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.9300 | 7.9390 | 127.6815 | 127.5589 | 0.00 |
| 24/05/2005 | R186 On 03-November-05 | | | Bond Future | 7.9500 | 7.9650 | 129.8421 | 129.7085 | 0.00 |
| 24/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 11276 | 11432 | 11276 | 11432 | 0.00 |
| 24/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 98994 | 100374 | 98994 | 100374 | 0.00 |
| 24/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 27354 | 27555 | 27354 | 27555 | 0.00 |
| 24/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 117572 | 119109 | 117572 | 119109 | 0.00 |
| 24/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.6700 | 7.6820 | 109.7358 | 109.7098 | 0.00 |
| 24/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.7700 | 7.7800 | 106.5227 | 106.4949 | 0.00 |
| 24/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 4681 | 4637 | 4681 | 4637 | 0.00 |
| 24/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 8726 | 8942 | 8726 | 8942 | 0.00 |
| 24/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 6835 | 6792 | 6835 | 6792 | 0.00 |
| 24/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 12574 | 12808 | 12574 | 12808 | 0.00 |
| 24/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.5300 | 8.5430 | 102.5638 | 102.4932 | 0.00 |
| 24/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.6000 | 8.6070 | 104.2902 | 104.2212 | 0.00 |
| 24/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 4162 | 4165 | 4162 | 4165 | 0.00 |
| 24/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 39080 | 39789 | 39080 | 39789 | 0.00 |
| 24/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 9518 | 9523 | 9518 | 9523 | 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 |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 47828 | 48523 | 47828 | 48523 | 0.00 |
| 24/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.5300 | 8.5390 | 101.2241 | 101.1506 | 0.00 |
| 24/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.5800 | 8.5940 | 98.7731 | 98.6865 | 0.00 |
| 24/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 5699 | 5744 | 5699 | 5744 | 0.00 |
| 24/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 45662 | 46442 | 45662 | 46442 | 0.00 |
| 24/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 12870 | 12875 | 12870 | 12875 | 0.00 |
| 24/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 56191 | 57063 | 56191 | 57063 | 0.00 |
| 24/05/2005 | R204 On 04-August-05 | | | Bond Future | 8.5200 | 8.5330 | 96.9975 | 96.8749 | 0.00 |
| 24/05/2005 | R204 On 03-November-05 | | | Bond Future | 8.5700 | 8.5830 | 98.6288 | 98.5081 | 0.00 |
| 24/05/2005 | R204 On 04-August-05 | 8.25 | Call | Option on Bond Future | 12200 | 12067 | 12200 | 12067 | 0.00 |
| 24/05/2005 | R204 On 04-August-05 | 8.25 | Put | Option on Bond Future | 32978 | 34071 | 32978 | 34071 | 0.00 |
| 24/05/2005 | R204 On 03-November-05 | 8.25 | Call | Option on Bond Future | 21104 | 20999 | 21104 | 20999 | 0.00 |
| 24/05/2005 | R204 On 03-November-05 | 8.25 | Put | Option on Bond Future | 45462 | 46564 | 45462 | 46564 | 0.00 |
| 25/05/2005 | GOVI On 04-August-05 | | | jGovi | 219.4100 | 218.6580 | 219.4090 | 218.6580 | 17.00 |
| 25/05/2005 | GOVI On 03-November-05 | | | jGovi | 223.1600 | 222.4010 | 223.1570 | 222.4010 | 0.00 |
| 25/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 27142 | 25282 | 27142 | 25282 | 0.00 |
| 25/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 73052 | 78702 | 73052 | 78702 | 0.00 |
| 25/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 19785 | 17729 | 19785 | 17729 | 0.00 |
| 25/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 68215 | 73719 | 68215 | 73719 | 0.00 |
| 25/05/2005 | J152 On 28-February-06 | | | jSwap | 7.0900 | 7.1016 | 0.0039 | 0.0039 | 0.00 |
| 25/05/2005 | J153 On 31-August-10 | | | jSwap | 8.2300 | 8.2815 | 0.0326 | 0.0349 | 0.00 |
| 25/05/2005 | J157 On 15-September-15 | | | jSwap | 8.5300 | 8.5734 | 0.0720 | 0.0751 | 0.00 |
| 25/05/2005 | J186 On 21-December-26 | | | jSwap | 8.1700 | 8.2226 | 0.0695 | 0.0746 | 0.00 |
| 25/05/2005 | J194 On 28-February-08 | | | jSwap | 7.6700 | 7.7108 | 0.0046 | 0.0057 | 0.00 |
| 25/05/2005 | J201 On 22-December-14 | | | jSwap | 8.4800 | 8.5312 | 0.0683 | 0.0714 | 0.00 |
| 25/05/2005 | J203 On 15-September-17 | | | jSwap | 8.4900 | 8.5435 | 0.0768 | 0.0809 | 0.00 |
| 25/05/2005 | J204 On 21-December-18 | | | jSwap | 8.4300 | 8.4782 | 0.0782 | 0.0822 | 0.00 |
| 25/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9400 | 6.9430 | 0.0000 | 0.0000 | 0.00 |
| 25/05/2005 | JFRA On 02-February-06 | | | jFra | 7.0000 | 7.0420 | 0.0172 | 0.0173 | 0.00 |
| 25/05/2005 | JFRA On 01-February-07 | | | jFra | 8.0900 | 8.0900 | 0.0198 | 0.0198 | 250.00 |
| 25/05/2005 | JFRA On 04-May-06 | | | jFra | 7.2600 | 7.3040 | 0.0178 | 0.0179 | 0.00 |
| 25/05/2005 | JFRA On 03-May-07 | | | jFra | 8.2400 | 8.3830 | 0.0201 | 0.0205 | 0.00 |
| 25/05/2005 | JFRA On 04-August-05 | | | jFra | 6.8600 | 6.8590 | 0.0168 | 0.0168 | 1,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2005 | JFRA On 03-August-06 | | | jFra | 7.5300 | 7.5830 | 0.0184 | 0.0186 | 0.00 |
| 25/05/2005 | JFRA On 02-August-07 | | | jFra | 8.4200 | 8.5960 | 0.0206 | 0.0210 | 0.00 |
| 25/05/2005 | JFRA On 03-November-05 | | | jFra | 6.8100 | 6.8310 | 0.0167 | 0.0168 | 1,000.00 |
| 25/05/2005 | JFRA On 02-November-06 | | | jFra | 7.8200 | 7.8200 | 0.0191 | 0.0191 | 750.00 |
| 25/05/2005 | JFRA On 01-November-07 | | | jFra | 8.5300 | 8.7100 | 0.0224 | 0.0229 | 0.00 |
| 25/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 1001 | 1053 | 1001 | 1053 | 0.00 |
| 25/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1609 | 1562 | 1609 | 1562 | 0.00 |
| 25/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 2973 | 2985 | 2973 | 2985 | 0.00 |
| 25/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1532 | 1543 | 1532 | 1543 | 0.00 |
| 25/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 1912 | 1978 | 1912 | 1978 | 0.00 |
| 25/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1266 | 1234 | 1266 | 1234 | 0.00 |
| 25/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 3600 | 3840 | 3600 | 3840 | 0.00 |
| 25/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 1794 | 1683 | 1794 | 1683 | 0.00 |
| 25/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 86 | 91 | 86 | 91 | 0.00 |
| 25/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1054 | 1050 | 1054 | 1050 | 0.00 |
| 25/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2542 | 2631 | 2542 | 2631 | 0.00 |
| 25/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1243 | 1204 | 1243 | 1204 | 0.00 |
| 25/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4288 | 4588 | 4288 | 4588 | 0.00 |
| 25/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 2037 | 1913 | 2037 | 1913 | 0.00 |
| 25/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 395 | 418 | 395 | 418 | 0.00 |
| 25/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1474 | 1445 | 1474 | 1445 | 0.00 |
| 25/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 3165 | 3171 | 3165 | 3171 | 0.00 |
| 25/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1160 | 1166 | 1160 | 1166 | 0.00 |
| 25/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4898 | 5229 | 4898 | 5229 | 0.00 |
| 25/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 2189 | 2056 | 2189 | 2056 | 0.00 |
| 25/05/2005 | JN02 On 04-August-05 | | | jNote | 7.4300 | 7.4660 | 0.1369 | 0.1376 | 0.00 |
| 25/05/2005 | JN02 On 03-November-05 | | | jNote | 7.6200 | 7.6800 | 0.1402 | 0.1412 | 0.00 |
| 25/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 4197 | 4577 | 4197 | 4577 | 0.00 |
| 25/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 5496 | 5201 | 5496 | 5201 | 0.00 |
| 25/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 9123 | 9777 | 9123 | 9777 | 0.00 |
| 25/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 6860 | 6468 | 6860 | 6468 | 0.00 |
| 25/05/2005 | JN05 On 04-August-05 | | | jNote | 8.2300 | 8.2840 | 0.3377 | 0.3396 | 0.00 |
| 25/05/2005 | JN05 On 03-November-05 | | | jNote | 8.3500 | 8.4070 | 0.3414 | 0.3433 | 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 |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 15785 | 17464 | 15785 | 17464 | 0.00 |
| 25/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 6549 | 5823 | 6549 | 5823 | 0.00 |
| 25/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 24379 | 26050 | 24379 | 26050 | 0.00 |
| 25/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 10187 | 9430 | 10187 | 9430 | 0.00 |
| 25/05/2005 | JN10 On 04-August-05 | | | jNote | 8.5000 | 8.5510 | 0.5738 | 0.5759 | 0.00 |
| 25/05/2005 | JN10 On 03-November-05 | | | jNote | 8.5600 | 8.6140 | 0.5755 | 0.5776 | 0.00 |
| 25/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 38349 | 41159 | 38349 | 41159 | 0.00 |
| 25/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 4600 | 4054 | 4600 | 4054 | 0.00 |
| 25/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 48288 | 50945 | 48288 | 50945 | 0.00 |
| 25/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 10580 | 9775 | 10580 | 9775 | 0.00 |
| 25/05/2005 | JROD On 31-January-06 | | | jRod | 6.9500 | 6.9480 | 0.0078 | 0.0077 | 0.00 |
| 25/05/2005 | JROD On 28-February-06 | | | jRod | 6.9800 | 6.9860 | 0.0099 | 0.0099 | 0.00 |
| 25/05/2005 | JROD On 31-March-06 | | | jRod | 6.9700 | 6.9750 | 0.0099 | 0.0099 | 0.00 |
| 25/05/2005 | JROD On 28-April-06 | | | jRod | 6.9900 | 6.9850 | 0.0097 | 0.0097 | 0.00 |
| 25/05/2005 | JROD On 31-May-05 | | | jRod | 6.9900 | 6.9890 | 0.0025 | 0.0025 | 0.00 |
| 25/05/2005 | JROD On 31-May-06 | | | jRod | 7.0200 | 7.0140 | 0.0119 | 0.0119 | 0.00 |
| 25/05/2005 | JROD On 30-June-05 | | | jRod | 6.8800 | 6.8840 | 0.0015 | 0.0015 | 0.00 |
| 25/05/2005 | JROD On 29-July-05 | | | jRod | 6.8800 | 6.8800 | 0.0015 | 0.0015 | 0.00 |
| 25/05/2005 | JROD On 31-August-05 | | | jRod | 6.9700 | 6.9700 | 0.0026 | 0.0026 | 0.00 |
| 25/05/2005 | JROD On 30-September-05 | | | jRod | 6.9200 | 6.9190 | 0.0029 | 0.0029 | 0.00 |
| 25/05/2005 | JROD On 31-October-05 | | | jRod | 6.9100 | 6.9130 | 0.0029 | 0.0029 | 0.00 |
| 25/05/2005 | JROD On 30-November-05 | | | jRod | 6.9700 | 6.9660 | 0.0040 | 0.0039 | 0.00 |
| 25/05/2005 | JROD On 30-December-05 | | | jRod | 6.9400 | 6.9400 | 0.0041 | 0.0041 | 0.00 |
| 25/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.7000 | 6.7510 | 108.1571 | 108.1283 | 0.00 |
| 25/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.5800 | 6.6620 | 103.9018 | 103.8765 | 0.00 |
| 25/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 5809 | 5529 | 5809 | 5529 | 0.00 |
| 25/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 17 | 25 | 17 | 25 | 0.00 |
| 25/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1358 | 1234 | 1358 | 1234 | 0.00 |
| 25/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 831 | 959 | 831 | 959 | 0.00 |
| 25/05/2005 | R153 On 04-August-05 | | | Bond Future | 7.9900 | 8.0610 | 126.2802 | 125.9303 | 0.00 |
| 25/05/2005 | R153 On 03-November-05 | | | Bond Future | 8.0600 | 8.1400 | 121.8251 | 121.4744 | 0.00 |
| 25/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 18578 | 16487 | 18578 | 16487 | 0.00 |
| 25/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 6434 | 7842 | 6434 | 7842 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 11364 | 10241 | 11364 | 10241 | 0.00 |
| 25/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 25080 | 27465 | 25080 | 27465 | 0.00 |
| 25/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 6960 | 5940 | 6960 | 5940 | 0.00 |
| 25/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 17862 | 20341 | 17862 | 20341 | 0.00 |
| 25/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 36197 | 33223 | 36197 | 33223 | 0.00 |
| 25/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 1562 | 2087 | 1562 | 2087 | 0.00 |
| 25/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 46329 | 43097 | 46329 | 43097 | 0.00 |
| 25/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 652 | 919 | 652 | 919 | 0.00 |
| 25/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 56828 | 53449 | 56828 | 53449 | 0.00 |
| 25/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 241 | 361 | 241 | 361 | 0.00 |
| 25/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.4200 | 8.4960 | 139.4897 | 138.8833 | 1.00 |
| 25/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.4900 | 8.5620 | 135.0209 | 134.4053 | 0.00 |
| 25/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 15205 | 12891 | 15205 | 12891 | 0.00 |
| 25/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 29449 | 33199 | 29449 | 33199 | 200.00 |
| 25/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 14640 | 13066 | 14640 | 13066 | 0.00 |
| 25/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 54333 | 58916 | 54333 | 58916 | 0.00 |
| 25/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 7937 | 6502 | 7937 | 6502 | 0.00 |
| 25/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 43257 | 47886 | 43257 | 47886 | 0.00 |
| 25/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 38219 | 34374 | 38219 | 34374 | 0.00 |
| 25/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 11622 | 13841 | 11622 | 13841 | 400.00 |
| 25/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 53203 | 48649 | 53203 | 48649 | 0.00 |
| 25/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 6821 | 8331 | 6821 | 8331 | 500.00 |
| 25/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 69635 | 64533 | 69635 | 64533 | 0.00 |
| 25/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 3877 | 4839 | 3877 | 4839 | 100.00 |
| 25/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 3513 | 2757 | 3513 | 2757 | 200.00 |
| 25/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 60360 | 65668 | 60360 | 65668 | 0.00 |
| 25/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.8700 | 7.9290 | 128.4456 | 127.6815 | 0.00 |
| 25/05/2005 | R186 On 03-November-05 | | | Bond Future | 7.8900 | 7.9540 | 130.6111 | 129.8421 | 0.00 |
| 25/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 12566 | 11276 | 12566 | 11276 | 0.00 |
| 25/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 92642 | 98994 | 92642 | 98994 | 0.00 |
| 25/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 29293 | 27354 | 29293 | 27354 | 0.00 |
| 25/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 111820 | 117572 | 111820 | 117572 | 0.00 |
| 25/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.5900 | 7.6710 | 109.9224 | 109.7358 | 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 |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.6800 | 7.7670 | 106.7093 | 106.5227 | 0.00 |
| 25/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 5376 | 4681 | 5376 | 4681 | 0.00 |
| 25/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 7555 | 8726 | 7555 | 8726 | 0.00 |
| 25/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 7510 | 6835 | 7510 | 6835 | 0.00 |
| 25/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 11383 | 12574 | 11383 | 12574 | 0.00 |
| 25/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.4600 | 8.5320 | 103.0080 | 102.5638 | 0.00 |
| 25/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.5200 | 8.5960 | 104.7432 | 104.2902 | 0.00 |
| 25/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 4942 | 4162 | 4942 | 4162 | 0.00 |
| 25/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 35418 | 39080 | 35418 | 39080 | 0.00 |
| 25/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 10604 | 9518 | 10604 | 9518 | 0.00 |
| 25/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 44384 | 47828 | 44384 | 47828 | 0.00 |
| 25/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.4600 | 8.5290 | 101.7331 | 101.2241 | 0.00 |
| 25/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.5100 | 8.5820 | 99.2809 | 98.7731 | 0.00 |
| 25/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 6667 | 5699 | 6667 | 5699 | 0.00 |
| 25/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 41539 | 45662 | 41539 | 45662 | 0.00 |
| 25/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 14164 | 12870 | 14164 | 12870 | 0.00 |
| 25/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 52408 | 56191 | 52408 | 56191 | 0.00 |
| 25/05/2005 | R204 On 04-August-05 | | | Bond Future | 8.4400 | 8.5170 | 97.5595 | 96.9975 | 0.00 |
| 25/05/2005 | R204 On 03-November-05 | | | Bond Future | 8.4900 | 8.5670 | 99.2051 | 98.6288 | 0.00 |
| 25/05/2005 | R204 On 04-August-05 | 8.25 | Call | Option on Bond Future | 14035 | 12200 | 14035 | 12200 | 0.00 |
| 25/05/2005 | R204 On 04-August-05 | 8.25 | Put | Option on Bond Future | 29193 | 32978 | 29193 | 32978 | 0.00 |
| 25/05/2005 | R204 On 03-November-05 | 8.25 | Call | Option on Bond Future | 23172 | 21104 | 23172 | 21104 | 0.00 |
| 25/05/2005 | R204 On 03-November-05 | 8.25 | Put | Option on Bond Future | 41767 | 45462 | 41767 | 45462 | 0.00 |
| 26/05/2005 | GOVI On 04-August-05 | | | jGovi | 218.9900 | 219.4090 | 218.9850 | 219.4090 | 17.00 |
| 26/05/2005 | GOVI On 03-November-05 | | | jGovi | 222.7300 | 223.1570 | 222.7330 | 223.1570 | 0.00 |
| 26/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 25398 | 27142 | 25398 | 27142 | 0.00 |
| 26/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 75548 | 73052 | 75548 | 73052 | 0.00 |
| 26/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 18223 | 19785 | 18223 | 19785 | 0.00 |
| 26/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 70893 | 68215 | 70893 | 68215 | 0.00 |
| 26/05/2005 | J152 On 28-February-06 | | | jSwap | 7.0900 | 7.0923 | 0.0039 | 0.0039 | 0.00 |
| 26/05/2005 | J153 On 31-August-10 | | | jSwap | 8.2300 | 8.2279 | 0.0325 | 0.0326 | 0.00 |
| 26/05/2005 | J157 On 15-September-15 | | | jSwap | 8.5300 | 8.5253 | 0.0725 | 0.0720 | 0.00 |
| 26/05/2005 | J186 On 21-December-26 | | | jSwap | 8.2000 | 8.1707 | 0.0721 | 0.0695 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2005 | J194 On 28-February-08 | | | jSwap | 7.6600 | 7.6692 | 0.0044 | 0.0046 | 0.00 |
| 26/05/2005 | J201 On 22-December-14 | | | jSwap | 8.4900 | 8.4835 | 0.0687 | 0.0683 | 0.00 |
| 26/05/2005 | J203 On 15-September-17 | | | jSwap | 8.5000 | 8.4887 | 0.0780 | 0.0768 | 0.00 |
| 26/05/2005 | J204 On 21-December-18 | | | jSwap | 8.4400 | 8.4280 | 0.0791 | 0.0782 | 0.00 |
| 26/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9400 | 6.9430 | 0.0000 | 0.0000 | 0.00 |
| 26/05/2005 | JFRA On 02-February-06 | | | jFra | 7.0100 | 7.0020 | 0.0172 | 0.0172 | 0.00 |
| 26/05/2005 | JFRA On 01-February-07 | | | jFra | 8.1000 | 8.0900 | 0.0198 | 0.0198 | 250.00 |
| 26/05/2005 | JFRA On 04-May-06 | | | jFra | 7.2600 | 7.2640 | 0.0178 | 0.0178 | 0.00 |
| 26/05/2005 | JFRA On 03-May-07 | | | jFra | 8.2300 | 8.2390 | 0.0201 | 0.0201 | 0.00 |
| 26/05/2005 | JFRA On 04-August-05 | | | jFra | 6.8600 | 6.8550 | 0.0168 | 0.0168 | 1,000.00 |
| 26/05/2005 | JFRA On 03-August-06 | | | jFra | 7.5300 | 7.5310 | 0.0184 | 0.0184 | 0.00 |
| 26/05/2005 | JFRA On 02-August-07 | | | jFra | 8.4100 | 8.4220 | 0.0205 | 0.0206 | 0.00 |
| 26/05/2005 | JFRA On 03-November-05 | | | jFra | 6.8100 | 6.8100 | 0.0167 | 0.0167 | 1,000.00 |
| 26/05/2005 | JFRA On 02-November-06 | | | jFra | 7.8300 | 7.8200 | 0.0192 | 0.0191 | 750.00 |
| 26/05/2005 | JFRA On 01-November-07 | | | jFra | 8.5200 | 8.5320 | 0.0224 | 0.0224 | 0.00 |
| 26/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 999 | 1001 | 999 | 1001 | 0.00 |
| 26/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1584 | 1609 | 1584 | 1609 | 0.00 |
| 26/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 2976 | 2973 | 2976 | 2973 | 0.00 |
| 26/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1510 | 1532 | 1510 | 1532 | 0.00 |
| 26/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 1897 | 1912 | 1897 | 1912 | 0.00 |
| 26/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1260 | 1266 | 1260 | 1266 | 0.00 |
| 26/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 3554 | 3600 | 3554 | 3600 | 0.00 |
| 26/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 1768 | 1794 | 1768 | 1794 | 0.00 |
| 26/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 83 | 86 | 83 | 86 | 0.00 |
| 26/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1046 | 1054 | 1046 | 1054 | 0.00 |
| 26/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2532 | 2542 | 2532 | 2542 | 0.00 |
| 26/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1233 | 1243 | 1233 | 1243 | 0.00 |
| 26/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4236 | 4288 | 4236 | 4288 | 0.00 |
| 26/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 2021 | 2037 | 2021 | 2037 | 0.00 |
| 26/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 384 | 395 | 384 | 395 | 0.00 |
| 26/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1470 | 1474 | 1470 | 1474 | 0.00 |
| 26/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 3166 | 3165 | 3166 | 3165 | 0.00 |
| 26/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1136 | 1160 | 1136 | 1160 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4849 | 4898 | 4849 | 4898 | 0.00 |
| 26/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 2178 | 2189 | 2178 | 2189 | 0.00 |
| 26/05/2005 | JN02 On 04-August-05 | | | jNote | 7.4300 | 7.4300 | 0.1370 | 0.1369 | 0.00 |
| 26/05/2005 | JN02 On 03-November-05 | | | jNote | 7.6200 | 7.6230 | 0.1402 | 0.1402 | 0.00 |
| 26/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 4152 | 4197 | 4152 | 4197 | 0.00 |
| 26/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 5415 | 5496 | 5415 | 5496 | 0.00 |
| 26/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 9054 | 9123 | 9054 | 9123 | 0.00 |
| 26/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 6791 | 6860 | 6791 | 6860 | 0.00 |
| 26/05/2005 | JN05 On 04-August-05 | | | jNote | 8.2200 | 8.2250 | 0.3376 | 0.3377 | 0.00 |
| 26/05/2005 | JN05 On 03-November-05 | | | jNote | 8.3500 | 8.3470 | 0.3414 | 0.3414 | 0.00 |
| 26/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 15600 | 15785 | 15600 | 15785 | 0.00 |
| 26/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 6446 | 6549 | 6446 | 6549 | 0.00 |
| 26/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 24191 | 24379 | 24191 | 24379 | 0.00 |
| 26/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 10080 | 10187 | 10080 | 10187 | 0.00 |
| 26/05/2005 | JN10 On 04-August-05 | | | jNote | 8.5100 | 8.5000 | 0.5742 | 0.5738 | 0.00 |
| 26/05/2005 | JN10 On 03-November-05 | | | jNote | 8.5700 | 8.5610 | 0.5759 | 0.5755 | 0.00 |
| 26/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 38622 | 38349 | 38622 | 38349 | 0.00 |
| 26/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 4339 | 4600 | 4339 | 4600 | 0.00 |
| 26/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 48497 | 48288 | 48497 | 48288 | 0.00 |
| 26/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 10257 | 10580 | 10257 | 10580 | 0.00 |
| 26/05/2005 | JROD On 31-January-06 | | | jRod | 6.9400 | 6.9450 | 0.0078 | 0.0078 | 0.00 |
| 26/05/2005 | JROD On 28-February-06 | | | jRod | 6.9800 | 6.9840 | 0.0099 | 0.0099 | 0.00 |
| 26/05/2005 | JROD On 31-March-06 | | | jRod | 6.9700 | 6.9740 | 0.0100 | 0.0099 | 0.00 |
| 26/05/2005 | JROD On 28-April-06 | | | jRod | 6.9800 | 6.9850 | 0.0098 | 0.0097 | 0.00 |
| 26/05/2005 | JROD On 31-May-05 | | | jRod | 6.9900 | 6.9880 | 0.0025 | 0.0025 | 0.00 |
| 26/05/2005 | JROD On 31-May-06 | | | jRod | 7.0100 | 7.0150 | 0.0119 | 0.0119 | 0.00 |
| 26/05/2005 | JROD On 30-June-05 | | | jRod | 6.8800 | 6.8780 | 0.0015 | 0.0015 | 0.00 |
| 26/05/2005 | JROD On 29-July-05 | | | jRod | 6.8800 | 6.8770 | 0.0015 | 0.0015 | 0.00 |
| 26/05/2005 | JROD On 31-August-05 | | | jRod | 6.9700 | 6.9710 | 0.0026 | 0.0026 | 0.00 |
| 26/05/2005 | JROD On 30-September-05 | | | jRod | 6.9200 | 6.9220 | 0.0029 | 0.0029 | 0.00 |
| 26/05/2005 | JROD On 31-October-05 | | | jRod | 6.9100 | 6.9140 | 0.0029 | 0.0029 | 0.00 |
| 26/05/2005 | JROD On 30-November-05 | | | jRod | 6.9600 | 6.9650 | 0.0040 | 0.0040 | 0.00 |
| 26/05/2005 | JROD On 30-December-05 | | | jRod | 6.9400 | 6.9380 | 0.0041 | 0.0041 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.7200 | 6.6990 | 108.1444 | 108.1571 | 0.00 |
| 26/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.6100 | 6.5810 | 103.8925 | 103.9018 | 0.00 |
| 26/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 5682 | 5809 | 5682 | 5809 | 0.00 |
| 26/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 17 | 17 | 17 | 17 | 0.00 |
| 26/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1293 | 1358 | 1293 | 1358 | 0.00 |
| 26/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 859 | 831 | 859 | 831 | 0.00 |
| 26/05/2005 | R153 On 04-August-05 | | | Bond Future | 8.0200 | 7.9850 | 126.1143 | 126.2802 | 0.00 |
| 26/05/2005 | R153 On 03-November-05 | | | Bond Future | 8.1000 | 8.0600 | 121.6584 | 121.8251 | 0.00 |
| 26/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 6291 | 6960 | 6291 | 6960 | 0.00 |
| 26/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 18852 | 17862 | 18852 | 17862 | 0.00 |
| 26/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 10656 | 11364 | 10656 | 11364 | 0.00 |
| 26/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 26041 | 25080 | 26041 | 25080 | 0.00 |
| 26/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 17394 | 18578 | 17394 | 18578 | 0.00 |
| 26/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 6909 | 6434 | 6909 | 6434 | 0.00 |
| 26/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 34680 | 36197 | 34680 | 36197 | 0.00 |
| 26/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 1704 | 1562 | 1704 | 1562 | 0.00 |
| 26/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 44733 | 46329 | 44733 | 46329 | 0.00 |
| 26/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 715 | 652 | 715 | 652 | 0.00 |
| 26/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 55193 | 56828 | 55193 | 56828 | 0.00 |
| 26/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 266 | 241 | 266 | 241 | 0.00 |
| 26/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.4600 | 8.4220 | 139.1533 | 139.4897 | 1.00 |
| 26/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.5300 | 8.4850 | 134.6846 | 135.0209 | 0.00 |
| 26/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 13744 | 15205 | 13744 | 15205 | 0.00 |
| 26/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 31352 | 29449 | 31352 | 29449 | 200.00 |
| 26/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 13477 | 14640 | 13477 | 14640 | 0.00 |
| 26/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 56534 | 54333 | 56534 | 54333 | 0.00 |
| 26/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 6992 | 7937 | 6992 | 7937 | 0.00 |
| 26/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 45676 | 43257 | 45676 | 43257 | 0.00 |
| 26/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 35792 | 38219 | 35792 | 38219 | 0.00 |
| 26/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 12559 | 11622 | 12559 | 11622 | 400.00 |
| 26/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 50413 | 53203 | 50413 | 53203 | 0.00 |
| 26/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 7395 | 6821 | 7395 | 6821 | 500.00 |
| 26/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 66624 | 69635 | 66624 | 69635 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 4230 | 3877 | 4230 | 3877 | 100.00 |
| 26/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 2997 | 3513 | 2997 | 3513 | 200.00 |
| 26/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 63208 | 60360 | 63208 | 60360 | 0.00 |
| 26/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.9200 | 7.8670 | 127.8288 | 128.4456 | 0.00 |
| 26/05/2005 | R186 On 03-November-05 | | | Bond Future | 7.9400 | 7.8910 | 129.9758 | 130.6111 | 0.00 |
| 26/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 10908 | 12566 | 10908 | 12566 | 0.00 |
| 26/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 97152 | 92642 | 97152 | 92642 | 0.00 |
| 26/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 26952 | 29293 | 26952 | 29293 | 0.00 |
| 26/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 115832 | 111820 | 115832 | 111820 | 0.00 |
| 26/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.6000 | 7.5920 | 109.8964 | 109.9224 | 0.00 |
| 26/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.6900 | 7.6800 | 106.6878 | 106.7093 | 0.00 |
| 26/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 5183 | 5376 | 5183 | 5376 | 0.00 |
| 26/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 7622 | 7555 | 7622 | 7555 | 0.00 |
| 26/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 7338 | 7510 | 7338 | 7510 | 0.00 |
| 26/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 11426 | 11383 | 11426 | 11383 | 0.00 |
| 26/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.5000 | 8.4630 | 102.7438 | 103.0080 | 0.00 |
| 26/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.5700 | 8.5240 | 104.4787 | 104.7432 | 0.00 |
| 26/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 4270 | 4942 | 4270 | 4942 | 0.00 |
| 26/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 37389 | 35418 | 37389 | 35418 | 0.00 |
| 26/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 9741 | 10604 | 9741 | 10604 | 0.00 |
| 26/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 46167 | 44384 | 46167 | 44384 | 0.00 |
| 26/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.5100 | 8.4600 | 101.3933 | 101.7331 | 0.00 |
| 26/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.5600 | 8.5120 | 98.9396 | 99.2809 | 0.00 |
| 26/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 5737 | 6667 | 5737 | 6667 | 0.00 |
| 26/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 44007 | 41539 | 44007 | 41539 | 0.00 |
| 26/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 12970 | 14164 | 12970 | 14164 | 0.00 |
| 26/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 54627 | 52408 | 54627 | 52408 | 0.00 |
| 26/05/2005 | R204 On 04-August-05 | | | Bond Future | 8.5000 | 8.4440 | 97.1664 | 97.5595 | 0.00 |
| 26/05/2005 | R204 On 03-November-05 | | | Bond Future | 8.5400 | 8.4910 | 98.8103 | 99.2051 | 0.00 |
| 26/05/2005 | R204 On 04-August-05 | 8.25 | Call | Option on Bond Future | 12353 | 14035 | 12353 | 14035 | 0.00 |
| 26/05/2005 | R204 On 04-August-05 | 8.25 | Put | Option on Bond Future | 31443 | 29193 | 31443 | 29193 | 0.00 |
| 26/05/2005 | R204 On 03-November-05 | 8.25 | Call | Option on Bond Future | 21354 | 23172 | 21354 | 23172 | 0.00 |
| 26/05/2005 | R204 On 03-November-05 | 8.25 | Put | Option on Bond Future | 43897 | 41767 | 43897 | 41767 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2005 | GOVI On 04-August-05 | | | jGovi | 219.8300 | 218.9850 | 219.8250 | 218.9850 | 17.00 |
| 27/05/2005 | GOVI On 03-November-05 | | | jGovi | 223.5800 | 222.7330 | 223.5760 | 222.7330 | 0.00 |
| 27/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 27470 | 25398 | 27470 | 25398 | 0.00 |
| 27/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 69220 | 75548 | 69220 | 75548 | 0.00 |
| 27/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 20580 | 18223 | 20580 | 18223 | 0.00 |
| 27/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 64820 | 70893 | 64820 | 70893 | 0.00 |
| 27/05/2005 | J152 On 28-February-06 | | | jSwap | 7.0700 | 7.0920 | 0.0041 | 0.0039 | 0.00 |
| 27/05/2005 | J153 On 31-August-10 | | | jSwap | 8.1500 | 8.2263 | 0.0290 | 0.0325 | 0.00 |
| 27/05/2005 | J157 On 15-September-15 | | | jSwap | 8.4600 | 8.5324 | 0.0677 | 0.0725 | 0.00 |
| 27/05/2005 | J186 On 21-December-26 | | | jSwap | 8.1200 | 8.1960 | 0.0650 | 0.0721 | 0.00 |
| 27/05/2005 | J194 On 28-February-08 | | | jSwap | 7.5900 | 7.6635 | 0.0023 | 0.0044 | 0.00 |
| 27/05/2005 | J201 On 22-December-14 | | | jSwap | 8.4200 | 8.4895 | 0.0643 | 0.0687 | 0.00 |
| 27/05/2005 | J203 On 15-September-17 | | | jSwap | 8.4300 | 8.5031 | 0.0723 | 0.0780 | 0.00 |
| 27/05/2005 | J204 On 21-December-18 | | | jSwap | 8.3700 | 8.4387 | 0.0733 | 0.0791 | 0.00 |
| 27/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9400 | 6.9430 | 0.0000 | 0.0000 | 0.00 |
| 27/05/2005 | JFRA On 02-February-06 | | | jFra | 6.9300 | 7.0110 | 0.0170 | 0.0172 | 0.00 |
| 27/05/2005 | JFRA On 01-February-07 | | | jFra | 8.0000 | 8.1000 | 0.0196 | 0.0198 | 250.00 |
| 27/05/2005 | JFRA On 04-May-06 | | | jFra | 7.1900 | 7.2600 | 0.0176 | 0.0178 | 0.00 |
| 27/05/2005 | JFRA On 03-May-07 | | | jFra | 8.2300 | 8.2310 | 0.0201 | 0.0201 | 0.00 |
| 27/05/2005 | JFRA On 04-August-05 | | | jFra | 6.8400 | 6.8570 | 0.0168 | 0.0168 | 1,000.00 |
| 27/05/2005 | JFRA On 03-August-06 | | | jFra | 7.3200 | 7.5310 | 0.0179 | 0.0184 | 0.00 |
| 27/05/2005 | JFRA On 02-August-07 | | | jFra | 8.6200 | 8.4070 | 0.0210 | 0.0205 | 0.00 |
| 27/05/2005 | JFRA On 03-November-05 | | | jFra | 6.7600 | 6.8070 | 0.0166 | 0.0167 | 1,000.00 |
| 27/05/2005 | JFRA On 02-November-06 | | | jFra | 7.4500 | 7.8300 | 0.0182 | 0.0192 | 750.00 |
| 27/05/2005 | JFRA On 01-November-07 | | | jFra | 8.5700 | 8.5180 | 0.0225 | 0.0224 | 0.00 |
| 27/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 897 | 999 | 897 | 999 | 0.00 |
| 27/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1691 | 1584 | 1691 | 1584 | 0.00 |
| 27/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 2819 | 2976 | 2819 | 2976 | 0.00 |
| 27/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1597 | 1510 | 1597 | 1510 | 0.00 |
| 27/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 1783 | 1897 | 1783 | 1897 | 0.00 |
| 27/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1320 | 1260 | 1320 | 1260 | 0.00 |
| 27/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 3513 | 3554 | 3513 | 3554 | 0.00 |
| 27/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 1739 | 1768 | 1739 | 1768 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 70 | 83 | 70 | 83 | 0.00 |
| 27/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1075 | 1046 | 1075 | 1046 | 0.00 |
| 27/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2208 | 2532 | 2208 | 2532 | 0.00 |
| 27/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1425 | 1233 | 1425 | 1233 | 0.00 |
| 27/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4539 | 4236 | 4539 | 4236 | 0.00 |
| 27/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 1795 | 2021 | 1795 | 2021 | 0.00 |
| 27/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 341 | 384 | 341 | 384 | 0.00 |
| 27/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1537 | 1470 | 1537 | 1470 | 0.00 |
| 27/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 2577 | 3166 | 2577 | 3166 | 0.00 |
| 27/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1476 | 1136 | 1476 | 1136 | 0.00 |
| 27/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4939 | 4849 | 4939 | 4849 | 0.00 |
| 27/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 2122 | 2178 | 2122 | 2178 | 0.00 |
| 27/05/2005 | JN02 On 04-August-05 | | | jNote | 7.3200 | 7.4310 | 0.1350 | 0.1370 | 0.00 |
| 27/05/2005 | JN02 On 03-November-05 | | | jNote | 7.5400 | 7.6230 | 0.1388 | 0.1402 | 0.00 |
| 27/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 3203 | 4152 | 3203 | 4152 | 0.00 |
| 27/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 6542 | 5415 | 6542 | 5415 | 0.00 |
| 27/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 8123 | 9054 | 8123 | 9054 | 0.00 |
| 27/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 7460 | 6791 | 7460 | 6791 | 0.00 |
| 27/05/2005 | JN05 On 04-August-05 | | | jNote | 8.1400 | 8.2230 | 0.3347 | 0.3376 | 0.00 |
| 27/05/2005 | JN05 On 03-November-05 | | | jNote | 8.2500 | 8.3450 | 0.3383 | 0.3414 | 0.00 |
| 27/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 13335 | 15600 | 13335 | 15600 | 0.00 |
| 27/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 7702 | 6446 | 7702 | 6446 | 0.00 |
| 27/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 21767 | 24191 | 21767 | 24191 | 0.00 |
| 27/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 11400 | 10080 | 11400 | 10080 | 0.00 |
| 27/05/2005 | JN10 On 04-August-05 | | | jNote | 8.4300 | 8.5080 | 0.5712 | 0.5742 | 0.00 |
| 27/05/2005 | JN10 On 03-November-05 | | | jNote | 8.4900 | 8.5690 | 0.5729 | 0.5759 | 0.00 |
| 27/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 34657 | 38622 | 34657 | 38622 | 0.00 |
| 27/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 5266 | 4339 | 5266 | 4339 | 0.00 |
| 27/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 44795 | 48497 | 44795 | 48497 | 0.00 |
| 27/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 11542 | 10257 | 11542 | 10257 | 0.00 |
| 27/05/2005 | JROD On 31-January-06 | | | jRod | 6.9300 | 6.9430 | 0.0079 | 0.0078 | 0.00 |
| 27/05/2005 | JROD On 28-February-06 | | | jRod | 6.9700 | 6.9820 | 0.0100 | 0.0099 | 0.00 |
| 27/05/2005 | JROD On 31-March-06 | | | jRod | 6.9600 | 6.9720 | 0.0101 | 0.0100 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2005 | JROD On 28-April-06 | | | jRod | 6.9600 | 6.9830 | 0.0099 | 0.0098 | 0.00 |
| 27/05/2005 | JROD On 31-May-05 | | | jRod | 6.9900 | 6.9880 | 0.0025 | 0.0025 | 0.00 |
| 27/05/2005 | JROD On 31-May-06 | | | jRod | 7.0000 | 7.0140 | 0.0122 | 0.0119 | 0.00 |
| 27/05/2005 | JROD On 30-June-05 | | | jRod | 6.8800 | 6.8770 | 0.0015 | 0.0015 | 0.00 |
| 27/05/2005 | JROD On 29-July-05 | | | jRod | 6.8800 | 6.8760 | 0.0015 | 0.0015 | 0.00 |
| 27/05/2005 | JROD On 31-August-05 | | | jRod | 6.9700 | 6.9700 | 0.0027 | 0.0026 | 0.00 |
| 27/05/2005 | JROD On 30-September-05 | | | jRod | 6.9200 | 6.9200 | 0.0029 | 0.0029 | 0.00 |
| 27/05/2005 | JROD On 31-October-05 | | | jRod | 6.9100 | 6.9110 | 0.0029 | 0.0029 | 0.00 |
| 27/05/2005 | JROD On 30-November-05 | | | jRod | 6.9600 | 6.9630 | 0.0040 | 0.0040 | 0.00 |
| 27/05/2005 | JROD On 30-December-05 | | | jRod | 6.9300 | 6.9360 | 0.0042 | 0.0041 | 0.00 |
| 27/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.6800 | 6.7220 | 108.1699 | 108.1444 | 0.00 |
| 27/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.5500 | 6.6110 | 103.9118 | 103.8925 | 0.00 |
| 27/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 5930 | 5682 | 5930 | 5682 | 0.00 |
| 27/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 11 | 17 | 11 | 17 | 0.00 |
| 27/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1387 | 1293 | 1387 | 1293 | 0.00 |
| 27/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 759 | 859 | 759 | 859 | 0.00 |
| 27/05/2005 | R153 On 04-August-05 | | | Bond Future | 7.9300 | 8.0210 | 126.5250 | 126.1143 | 0.00 |
| 27/05/2005 | R153 On 03-November-05 | | | Bond Future | 8.0000 | 8.0980 | 122.0715 | 121.6584 | 0.00 |
| 27/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 20021 | 17394 | 20021 | 17394 | 0.00 |
| 27/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 5429 | 6909 | 5429 | 6909 | 0.00 |
| 27/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 12077 | 10656 | 12077 | 10656 | 0.00 |
| 27/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 23330 | 26041 | 23330 | 26041 | 0.00 |
| 27/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 7626 | 6291 | 7626 | 6291 | 0.00 |
| 27/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 16080 | 18852 | 16080 | 18852 | 0.00 |
| 27/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 38285 | 34680 | 38285 | 34680 | 0.00 |
| 27/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 1202 | 1704 | 1202 | 1704 | 0.00 |
| 27/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 48598 | 44733 | 48598 | 44733 | 0.00 |
| 27/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 473 | 715 | 473 | 715 | 0.00 |
| 27/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 59198 | 55193 | 59198 | 55193 | 0.00 |
| 27/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 164 | 266 | 164 | 266 | 0.00 |
| 27/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.3800 | 8.4630 | 139.8357 | 139.1533 | 1.00 |
| 27/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.4400 | 8.5270 | 135.3745 | 134.6846 | 0.00 |
| 27/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 16345 | 13744 | 16345 | 13744 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 27129 | 31352 | 27129 | 31352 | 200.00 |
| 27/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 15363 | 13477 | 15363 | 13477 | 0.00 |
| 27/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 51521 | 56534 | 51521 | 56534 | 0.00 |
| 27/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 8638 | 6992 | 8638 | 6992 | 0.00 |
| 27/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 40498 | 45676 | 40498 | 45676 | 0.00 |
| 27/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 40363 | 35792 | 40363 | 35792 | 0.00 |
| 27/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 10306 | 12559 | 10306 | 12559 | 400.00 |
| 27/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 55780 | 50413 | 55780 | 50413 | 0.00 |
| 27/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 5938 | 7395 | 5938 | 7395 | 500.00 |
| 27/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 72522 | 66624 | 72522 | 66624 | 0.00 |
| 27/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 3304 | 4230 | 3304 | 4230 | 100.00 |
| 27/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 3851 | 2997 | 3851 | 2997 | 200.00 |
| 27/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 57238 | 63208 | 57238 | 63208 | 0.00 |
| 27/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.8700 | 7.9170 | 128.4580 | 127.8288 | 0.00 |
| 27/05/2005 | R186 On 03-November-05 | | | Bond Future | 7.8900 | 7.9430 | 130.6111 | 129.9758 | 0.00 |
| 27/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 11885 | 10908 | 11885 | 10908 | 0.00 |
| 27/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 91838 | 97152 | 91838 | 97152 | 0.00 |
| 27/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 28458 | 26952 | 28458 | 26952 | 0.00 |
| 27/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 110986 | 115832 | 110986 | 115832 | 0.00 |
| 27/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.5100 | 7.6030 | 110.1285 | 109.8964 | 0.00 |
| 27/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.5800 | 7.6900 | 106.9156 | 106.6878 | 0.00 |
| 27/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 6144 | 5183 | 6144 | 5183 | 0.00 |
| 27/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 6262 | 7622 | 6262 | 7622 | 0.00 |
| 27/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 8239 | 7338 | 8239 | 7338 | 0.00 |
| 27/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 10048 | 11426 | 10048 | 11426 | 0.00 |
| 27/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.4300 | 8.5040 | 103.2473 | 102.7438 | 0.00 |
| 27/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.4900 | 8.5660 | 104.9834 | 104.4787 | 0.00 |
| 27/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 5230 | 4270 | 5230 | 4270 | 0.00 |
| 27/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 33314 | 37389 | 33314 | 37389 | 0.00 |
| 27/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 11033 | 9741 | 11033 | 9741 | 0.00 |
| 27/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 42411 | 46167 | 42411 | 46167 | 0.00 |
| 27/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.4200 | 8.5060 | 102.0076 | 101.3933 | 0.00 |
| 27/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.4800 | 8.5590 | 99.5507 | 98.9396 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 6990 | 5737 | 6990 | 5737 | 0.00 |
| 27/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 39118 | 44007 | 39118 | 44007 | 0.00 |
| 27/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 14594 | 12970 | 14594 | 12970 | 0.00 |
| 27/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 50140 | 54627 | 50140 | 54627 | 0.00 |
| 27/05/2005 | R204 On 04-August-05 | | | Bond Future | 8.4100 | 8.4950 | 97.8073 | 97.1664 | 0.00 |
| 27/05/2005 | R204 On 03-November-05 | | | Bond Future | 8.4600 | 8.5430 | 99.4492 | 98.8103 | 0.00 |
| 27/05/2005 | R204 On 04-August-05 | 8.25 | Call | Option on Bond Future | 14569 | 12353 | 14569 | 12353 | 0.00 |
| 27/05/2005 | R204 On 04-August-05 | 8.25 | Put | Option on Bond Future | 27249 | 31443 | 27249 | 31443 | 0.00 |
| 27/05/2005 | R204 On 03-November-05 | 8.25 | Call | Option on Bond Future | 23742 | 21354 | 23742 | 21354 | 0.00 |
| 27/05/2005 | R204 On 03-November-05 | 8.25 | Put | Option on Bond Future | 39895 | 43897 | 39895 | 43897 | 0.00 |
| 30/05/2005 | GOVI On 04-August-05 | | | jGovi | 219.3200 | 219.8250 | 219.3150 | 219.8250 | 17.00 |
| 30/05/2005 | GOVI On 03-November-05 | | | jGovi | 223.0700 | 223.5760 | 223.0670 | 223.5760 | 0.00 |
| 30/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 24813 | 27470 | 24813 | 27470 | 0.00 |
| 30/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 71663 | 69220 | 71663 | 69220 | 0.00 |
| 30/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 18453 | 20580 | 18453 | 20580 | 0.00 |
| 30/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 67783 | 64820 | 67783 | 64820 | 0.00 |
| 30/05/2005 | J152 On 28-February-06 | | | jSwap | 7.0600 | 7.0718 | 0.0042 | 0.0041 | 0.00 |
| 30/05/2005 | J153 On 31-August-10 | | | jSwap | 8.1600 | 8.1467 | 0.0297 | 0.0290 | 0.00 |
| 30/05/2005 | J157 On 15-September-15 | | | jSwap | 8.4800 | 8.4613 | 0.0693 | 0.0677 | 0.00 |
| 30/05/2005 | J186 On 21-December-26 | | | jSwap | 8.1800 | 8.1247 | 0.0702 | 0.0650 | 0.00 |
| 30/05/2005 | J194 On 28-February-08 | | | jSwap | 7.5900 | 7.5869 | 0.0025 | 0.0023 | 0.00 |
| 30/05/2005 | J201 On 22-December-14 | | | jSwap | 8.4400 | 8.4235 | 0.0656 | 0.0643 | 0.00 |
| 30/05/2005 | J203 On 15-September-17 | | | jSwap | 8.4700 | 8.4273 | 0.0754 | 0.0723 | 0.00 |
| 30/05/2005 | J204 On 21-December-18 | | | jSwap | 8.4100 | 8.3671 | 0.0768 | 0.0733 | 0.00 |
| 30/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9400 | 6.9430 | 0.0000 | 0.0000 | 0.00 |
| 30/05/2005 | JFRA On 02-February-06 | | | jFra | 6.9200 | 6.9260 | 0.0170 | 0.0170 | 0.00 |
| 30/05/2005 | JFRA On 01-February-07 | | | jFra | 7.9800 | 8.0000 | 0.0195 | 0.0196 | 250.00 |
| 30/05/2005 | JFRA On 04-May-06 | | | jFra | 7.1600 | 7.1890 | 0.0175 | 0.0176 | 0.00 |
| 30/05/2005 | JFRA On 03-May-07 | | | jFra | 8.1800 | 8.2260 | 0.0200 | 0.0201 | 0.00 |
| 30/05/2005 | JFRA On 04-August-05 | | | jFra | 6.8300 | 6.8400 | 0.0167 | 0.0168 | 1,000.00 |
| 30/05/2005 | JFRA On 03-August-06 | | | jFra | 7.4300 | 7.3200 | 0.0182 | 0.0179 | 0.00 |
| 30/05/2005 | JFRA On 02-August-07 | | | jFra | 8.3500 | 8.6240 | 0.0204 | 0.0210 | 0.00 |
| 30/05/2005 | JFRA On 03-November-05 | | | jFra | 6.7400 | 6.7620 | 0.0165 | 0.0166 | 1,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2005 | JFRA On 02-November-06 | | | jFra | 7.7300 | 7.4500 | 0.0189 | 0.0182 | 750.00 |
| 30/05/2005 | JFRA On 01-November-07 | | | jFra | 8.4700 | 8.5730 | 0.0222 | 0.0225 | 0.00 |
| 30/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 880 | 897 | 880 | 897 | 0.00 |
| 30/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1683 | 1691 | 1683 | 1691 | 0.00 |
| 30/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 2785 | 2819 | 2785 | 2819 | 0.00 |
| 30/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1612 | 1597 | 1612 | 1597 | 0.00 |
| 30/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 1731 | 1783 | 1731 | 1783 | 0.00 |
| 30/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1330 | 1320 | 1330 | 1320 | 0.00 |
| 30/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 3400 | 3513 | 3400 | 3513 | 0.00 |
| 30/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 1752 | 1739 | 1752 | 1739 | 0.00 |
| 30/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 61 | 70 | 61 | 70 | 0.00 |
| 30/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1090 | 1075 | 1090 | 1075 | 0.00 |
| 30/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2380 | 2208 | 2380 | 2208 | 0.00 |
| 30/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1320 | 1425 | 1320 | 1425 | 0.00 |
| 30/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4054 | 4539 | 4054 | 4539 | 0.00 |
| 30/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 1977 | 1795 | 1977 | 1795 | 0.00 |
| 30/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 315 | 341 | 315 | 341 | 0.00 |
| 30/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1560 | 1537 | 1560 | 1537 | 0.00 |
| 30/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 3023 | 2577 | 3023 | 2577 | 0.00 |
| 30/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1237 | 1476 | 1237 | 1476 | 0.00 |
| 30/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4691 | 4939 | 4691 | 4939 | 0.00 |
| 30/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 2139 | 2122 | 2139 | 2122 | 0.00 |
| 30/05/2005 | JN02 On 04-August-05 | | | jNote | 7.3500 | 7.3190 | 0.1356 | 0.1350 | 0.00 |
| 30/05/2005 | JN02 On 03-November-05 | | | jNote | 7.5400 | 7.5360 | 0.1388 | 0.1388 | 0.00 |
| 30/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 3326 | 3203 | 3326 | 3203 | 0.00 |
| 30/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 6076 | 6542 | 6076 | 6542 | 0.00 |
| 30/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 8024 | 8123 | 8024 | 8123 | 0.00 |
| 30/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 7324 | 7460 | 7324 | 7460 | 0.00 |
| 30/05/2005 | JN05 On 04-August-05 | | | jNote | 8.1500 | 8.1370 | 0.3353 | 0.3347 | 0.00 |
| 30/05/2005 | JN05 On 03-November-05 | | | jNote | 8.2700 | 8.2530 | 0.3390 | 0.3383 | 0.00 |
| 30/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 13425 | 13335 | 13425 | 13335 | 0.00 |
| 30/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 7175 | 7702 | 7175 | 7702 | 0.00 |
| 30/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 22012 | 21767 | 22012 | 21767 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 10866 | 11400 | 10866 | 11400 | 0.00 |
| 30/05/2005 | JN10 On 04-August-05 | | | jNote | 8.4600 | 8.4340 | 0.5723 | 0.5712 | 0.00 |
| 30/05/2005 | JN10 On 03-November-05 | | | jNote | 8.5200 | 8.4930 | 0.5741 | 0.5729 | 0.00 |
| 30/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 35524 | 34657 | 35524 | 34657 | 0.00 |
| 30/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 4598 | 5266 | 4598 | 5266 | 0.00 |
| 30/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 45636 | 44795 | 45636 | 44795 | 0.00 |
| 30/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 10726 | 11542 | 10726 | 11542 | 0.00 |
| 30/05/2005 | JROD On 31-January-06 | | | jRod | 6.9300 | 6.9330 | 0.0079 | 0.0079 | 0.00 |
| 30/05/2005 | JROD On 28-February-06 | | | jRod | 6.9600 | 6.9720 | 0.0101 | 0.0100 | 0.00 |
| 30/05/2005 | JROD On 31-March-06 | | | jRod | 6.9500 | 6.9570 | 0.0102 | 0.0101 | 0.00 |
| 30/05/2005 | JROD On 28-April-06 | | | jRod | 6.9600 | 6.9640 | 0.0100 | 0.0099 | 0.00 |
| 30/05/2005 | JROD On 31-May-05 | | | jRod | 6.9900 | 6.9900 | 0.0025 | 0.0025 | 0.00 |
| 30/05/2005 | JROD On 31-May-06 | | | jRod | 6.9900 | 6.9950 | 0.0122 | 0.0122 | 0.00 |
| 30/05/2005 | JROD On 30-June-05 | | | jRod | 6.8700 | 6.8780 | 0.0016 | 0.0015 | 0.00 |
| 30/05/2005 | JROD On 29-July-05 | | | jRod | 6.8700 | 6.8770 | 0.0016 | 0.0015 | 0.00 |
| 30/05/2005 | JROD On 31-August-05 | | | jRod | 6.9600 | 6.9690 | 0.0027 | 0.0027 | 0.00 |
| 30/05/2005 | JROD On 30-September-05 | | | jRod | 6.9200 | 6.9170 | 0.0029 | 0.0029 | 0.00 |
| 30/05/2005 | JROD On 31-October-05 | | | jRod | 6.9100 | 6.9080 | 0.0029 | 0.0029 | 0.00 |
| 30/05/2005 | JROD On 30-November-05 | | | jRod | 6.9500 | 6.9580 | 0.0041 | 0.0040 | 0.00 |
| 30/05/2005 | JROD On 30-December-05 | | | jRod | 6.9300 | 6.9300 | 0.0042 | 0.0042 | 0.00 |
| 30/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.7000 | 6.6760 | 108.1594 | 108.1699 | 0.00 |
| 30/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.5700 | 6.5490 | 103.9062 | 103.9118 | 0.00 |
| 30/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 5824 | 5930 | 5824 | 5930 | 0.00 |
| 30/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 10 | 11 | 10 | 11 | 0.00 |
| 30/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1344 | 1387 | 1344 | 1387 | 0.00 |
| 30/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 772 | 759 | 772 | 759 | 0.00 |
| 30/05/2005 | R153 On 04-August-05 | | | Bond Future | 7.9700 | 7.9320 | 126.3355 | 126.5250 | 0.00 |
| 30/05/2005 | R153 On 03-November-05 | | | Bond Future | 8.0500 | 8.0040 | 121.8823 | 122.0715 | 0.00 |
| 30/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 6656 | 7626 | 6656 | 7626 | 0.00 |
| 30/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 17005 | 16080 | 17005 | 16080 | 0.00 |
| 30/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 11139 | 12077 | 11139 | 12077 | 0.00 |
| 30/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 24285 | 23330 | 24285 | 23330 | 0.00 |
| 30/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 18467 | 20021 | 18467 | 20021 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 5769 | 5429 | 5769 | 5429 | 0.00 |
| 30/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 36452 | 38285 | 36452 | 38285 | 0.00 |
| 30/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 1263 | 1202 | 1263 | 1202 | 0.00 |
| 30/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 46722 | 48598 | 46722 | 48598 | 0.00 |
| 30/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 491 | 473 | 491 | 473 | 0.00 |
| 30/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 57307 | 59198 | 57307 | 59198 | 0.00 |
| 30/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 167 | 164 | 167 | 164 | 0.00 |
| 30/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.4300 | 8.3800 | 139.4158 | 139.8357 | 1.00 |
| 30/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.4900 | 8.4410 | 134.9488 | 135.3745 | 0.00 |
| 30/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 14166 | 16345 | 14166 | 16345 | 0.00 |
| 30/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 29149 | 27129 | 29149 | 27129 | 200.00 |
| 30/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 13696 | 15363 | 13696 | 15363 | 0.00 |
| 30/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 54111 | 51521 | 54111 | 51521 | 0.00 |
| 30/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 7156 | 8638 | 7156 | 8638 | 0.00 |
| 30/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 43215 | 40498 | 43215 | 40498 | 0.00 |
| 30/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 36990 | 40363 | 36990 | 40363 | 0.00 |
| 30/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 11132 | 10306 | 11132 | 10306 | 400.00 |
| 30/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 52024 | 55780 | 52024 | 55780 | 0.00 |
| 30/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 6381 | 5938 | 6381 | 5938 | 500.00 |
| 30/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 68546 | 72522 | 68546 | 72522 | 0.00 |
| 30/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 3527 | 3304 | 3527 | 3304 | 100.00 |
| 30/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 3027 | 3851 | 3027 | 3851 | 200.00 |
| 30/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 60613 | 57238 | 60613 | 57238 | 0.00 |
| 30/05/2005 | R186 On 04-August-05 | | | Bond Future | 7.9300 | 7.8660 | 127.7060 | 128.4580 | 0.00 |
| 30/05/2005 | R186 On 03-November-05 | | | Bond Future | 7.9500 | 7.8910 | 129.8542 | 130.6111 | 0.00 |
| 30/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 9571 | 11885 | 9571 | 11885 | 0.00 |
| 30/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 97042 | 91838 | 97042 | 91838 | 0.00 |
| 30/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 25390 | 28458 | 25390 | 28458 | 0.00 |
| 30/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 115486 | 110986 | 115486 | 110986 | 0.00 |
| 30/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.5400 | 7.5050 | 110.0526 | 110.1285 | 0.00 |
| 30/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.6200 | 7.5840 | 106.8446 | 106.9156 | 0.00 |
| 30/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 5625 | 6144 | 5625 | 6144 | 0.00 |
| 30/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 6502 | 6262 | 6502 | 6262 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 7794 | 8239 | 7794 | 8239 | 0.00 |
| 30/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 10314 | 10048 | 10314 | 10048 | 0.00 |
| 30/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.4700 | 8.4260 | 102.9499 | 103.2473 | 0.00 |
| 30/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.5300 | 8.4860 | 104.6865 | 104.9834 | 0.00 |
| 30/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 4286 | 5230 | 4286 | 5230 | 0.00 |
| 30/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 35343 | 33314 | 35343 | 33314 | 0.00 |
| 30/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 9915 | 11033 | 9915 | 11033 | 0.00 |
| 30/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 44262 | 42411 | 44262 | 42411 | 0.00 |
| 30/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.4700 | 8.4230 | 101.6295 | 102.0076 | 0.00 |
| 30/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.5300 | 8.4750 | 99.1718 | 99.5507 | 0.00 |
| 30/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 5703 | 6990 | 5703 | 6990 | 0.00 |
| 30/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 41611 | 39118 | 41611 | 39118 | 0.00 |
| 30/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 13075 | 14594 | 13075 | 14594 | 0.00 |
| 30/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 52410 | 50140 | 52410 | 50140 | 0.00 |
| 30/05/2005 | R204 On 04-August-05 | | | Bond Future | 8.4600 | 8.4120 | 97.4128 | 97.8073 | 0.00 |
| 30/05/2005 | R204 On 03-November-05 | | | Bond Future | 8.5100 | 8.4590 | 99.0530 | 99.4492 | 0.00 |
| 30/05/2005 | R204 On 04-August-05 | 8.25 | Call | Option on Bond Future | 12494 | 14569 | 12494 | 14569 | 0.00 |
| 30/05/2005 | R204 On 04-August-05 | 8.25 | Put | Option on Bond Future | 29119 | 27249 | 29119 | 27249 | 0.00 |
| 30/05/2005 | R204 On 03-November-05 | 8.25 | Call | Option on Bond Future | 21653 | 23742 | 21653 | 23742 | 0.00 |
| 30/05/2005 | R204 On 03-November-05 | 8.25 | Put | Option on Bond Future | 41768 | 39895 | 41768 | 39895 | 0.00 |
| 31/05/2005 | GOVI On 04-August-05 | | | jGovi | 218.6300 | 219.3150 | 218.6270 | 219.3150 | 17.00 |
| 31/05/2005 | GOVI On 03-November-05 | | | jGovi | 222.3700 | 223.0670 | 222.3690 | 223.0670 | 0.00 |
| 31/05/2005 | GOVI On 04-August-05 | 224.00 | Call | jGovi | 22546 | 24813 | 22546 | 24813 | 0.00 |
| 31/05/2005 | GOVI On 04-August-05 | 224.00 | Put | jGovi | 76276 | 71663 | 76276 | 71663 | 0.00 |
| 31/05/2005 | GOVI On 03-November-05 | 228.00 | Call | jGovi | 16555 | 18453 | 16555 | 18453 | 0.00 |
| 31/05/2005 | GOVI On 03-November-05 | 228.00 | Put | jGovi | 72865 | 67783 | 72865 | 67783 | 0.00 |
| 31/05/2005 | J152 On 28-February-06 | | | jSwap | 7.0900 | 7.0619 | 0.0040 | 0.0042 | 0.00 |
| 31/05/2005 | J153 On 31-August-10 | | | jSwap | 8.2300 | 8.1609 | 0.0327 | 0.0297 | 0.00 |
| 31/05/2005 | J157 On 15-September-15 | | | jSwap | 8.5700 | 8.4837 | 0.0748 | 0.0693 | 0.00 |
| 31/05/2005 | J186 On 21-December-26 | | | jSwap | 8.2500 | 8.1755 | 0.0772 | 0.0702 | 0.00 |
| 31/05/2005 | J194 On 28-February-08 | | | jSwap | 7.6600 | 7.5941 | 0.0043 | 0.0025 | 0.00 |
| 31/05/2005 | J201 On 22-December-14 | | | jSwap | 8.5200 | 8.4419 | 0.0712 | 0.0656 | 0.00 |
| 31/05/2005 | J203 On 15-September-17 | | | jSwap | 8.5500 | 8.4664 | 0.0815 | 0.0754 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/05/2005 | J204 On 21-December-18 | | | jSwap | 8.4900 | 8.4092 | 0.0833 | 0.0768 | 0.00 |
| 31/05/2005 | JBAR On 16-March-05 | | | jBar | 6.9400 | 6.9430 | 0.0000 | 0.0000 | 0.00 |
| 31/05/2005 | JFRA On 02-February-06 | | | jFra | 6.9900 | 6.9220 | 0.0171 | 0.0170 | 0.00 |
| 31/05/2005 | JFRA On 01-February-07 | | | jFra | 8.0700 | 7.9800 | 0.0197 | 0.0195 | 250.00 |
| 31/05/2005 | JFRA On 04-May-06 | | | jFra | 7.2300 | 7.1640 | 0.0177 | 0.0175 | 0.00 |
| 31/05/2005 | JFRA On 03-May-07 | | | jFra | 8.2800 | 8.1750 | 0.0202 | 0.0200 | 0.00 |
| 31/05/2005 | JFRA On 04-August-05 | | | jFra | 6.8600 | 6.8300 | 0.0168 | 0.0167 | 1,000.00 |
| 31/05/2005 | JFRA On 03-August-06 | | | jFra | 7.5200 | 7.4330 | 0.0184 | 0.0182 | 0.00 |
| 31/05/2005 | JFRA On 02-August-07 | | | jFra | 8.4500 | 8.3500 | 0.0206 | 0.0204 | 0.00 |
| 31/05/2005 | JFRA On 03-November-05 | | | jFra | 6.8000 | 6.7420 | 0.0167 | 0.0165 | 1,000.00 |
| 31/05/2005 | JFRA On 02-November-06 | | | jFra | 7.8200 | 7.7300 | 0.0191 | 0.0189 | 750.00 |
| 31/05/2005 | JFRA On 01-November-07 | | | jFra | 8.5700 | 8.4720 | 0.0225 | 0.0222 | 0.00 |
| 31/05/2005 | JFRA On 02-February-06 | 7.25 | Call | Option on jFra | 952 | 880 | 952 | 880 | 0.00 |
| 31/05/2005 | JFRA On 02-February-06 | 7.25 | Put | Option on jFra | 1596 | 1683 | 1596 | 1683 | 0.00 |
| 31/05/2005 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 2944 | 2785 | 2944 | 2785 | 0.00 |
| 31/05/2005 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 1551 | 1612 | 1551 | 1612 | 0.00 |
| 31/05/2005 | JFRA On 04-May-06 | 7.00 | Call | Option on jFra | 1841 | 1731 | 1841 | 1731 | 0.00 |
| 31/05/2005 | JFRA On 04-May-06 | 7.00 | Put | Option on jFra | 1271 | 1330 | 1271 | 1330 | 0.00 |
| 31/05/2005 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 3574 | 3400 | 3574 | 3400 | 0.00 |
| 31/05/2005 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 1681 | 1752 | 1681 | 1752 | 0.00 |
| 31/05/2005 | JFRA On 04-August-05 | 7.25 | Call | Option on jFra | 70 | 61 | 70 | 61 | 0.00 |
| 31/05/2005 | JFRA On 04-August-05 | 7.25 | Put | Option on jFra | 1019 | 1090 | 1019 | 1090 | 0.00 |
| 31/05/2005 | JFRA On 03-August-06 | 7.00 | Call | Option on jFra | 2523 | 2380 | 2523 | 2380 | 0.00 |
| 31/05/2005 | JFRA On 03-August-06 | 7.00 | Put | Option on jFra | 1256 | 1320 | 1256 | 1320 | 0.00 |
| 31/05/2005 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4229 | 4054 | 4229 | 4054 | 0.00 |
| 31/05/2005 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 1920 | 1977 | 1920 | 1977 | 0.00 |
| 31/05/2005 | JFRA On 03-November-05 | 7.25 | Call | Option on jFra | 355 | 315 | 355 | 315 | 0.00 |
| 31/05/2005 | JFRA On 03-November-05 | 7.25 | Put | Option on jFra | 1454 | 1560 | 1454 | 1560 | 0.00 |
| 31/05/2005 | JFRA On 02-November-06 | 7.00 | Call | Option on jFra | 3194 | 3023 | 3194 | 3023 | 0.00 |
| 31/05/2005 | JFRA On 02-November-06 | 7.00 | Put | Option on jFra | 1189 | 1237 | 1189 | 1237 | 0.00 |
| 31/05/2005 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4890 | 4691 | 4890 | 4691 | 0.00 |
| 31/05/2005 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 2083 | 2139 | 2083 | 2139 | 0.00 |
| 31/05/2005 | JN02 On 04-August-05 | | | jNote | 7.4200 | 7.3510 | 0.1368 | 0.1356 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/05/2005 | JN02 On 03-November-05 | | | jNote | 7.6200 | 7.5380 | 0.1402 | 0.1388 | 0.00 |
| 31/05/2005 | JN02 On 04-August-05 | 7.50 | Call | Option on jNote | 3917 | 3326 | 3917 | 3326 | 0.00 |
| 31/05/2005 | JN02 On 04-August-05 | 7.50 | Put | Option on jNote | 5319 | 6076 | 5319 | 6076 | 0.00 |
| 31/05/2005 | JN02 On 03-November-05 | 7.50 | Call | Option on jNote | 8874 | 8024 | 8874 | 8024 | 0.00 |
| 31/05/2005 | JN02 On 03-November-05 | 7.50 | Put | Option on jNote | 6684 | 7324 | 6684 | 7324 | 0.00 |
| 31/05/2005 | JN05 On 04-August-05 | | | jNote | 8.2300 | 8.1520 | 0.3378 | 0.3353 | 0.00 |
| 31/05/2005 | JN05 On 03-November-05 | | | jNote | 8.3500 | 8.2720 | 0.3415 | 0.3390 | 0.00 |
| 31/05/2005 | JN05 On 04-August-05 | 8.00 | Call | Option on jNote | 15351 | 13425 | 15351 | 13425 | 0.00 |
| 31/05/2005 | JN05 On 04-August-05 | 8.00 | Put | Option on jNote | 6034 | 7175 | 6034 | 7175 | 0.00 |
| 31/05/2005 | JN05 On 03-November-05 | 8.00 | Call | Option on jNote | 24074 | 22012 | 24074 | 22012 | 0.00 |
| 31/05/2005 | JN05 On 03-November-05 | 8.00 | Put | Option on jNote | 9799 | 10866 | 9799 | 10866 | 0.00 |
| 31/05/2005 | JN10 On 04-August-05 | | | jNote | 8.5400 | 8.4570 | 0.5761 | 0.5723 | 0.00 |
| 31/05/2005 | JN10 On 03-November-05 | | | jNote | 8.6100 | 8.5180 | 0.5779 | 0.5741 | 0.00 |
| 31/05/2005 | JN10 On 04-August-05 | 8.00 | Call | Option on jNote | 40154 | 35524 | 40154 | 35524 | 0.00 |
| 31/05/2005 | JN10 On 04-August-05 | 8.00 | Put | Option on jNote | 3538 | 4598 | 3538 | 4598 | 0.00 |
| 31/05/2005 | JN10 On 03-November-05 | 8.00 | Call | Option on jNote | 49997 | 45636 | 49997 | 45636 | 0.00 |
| 31/05/2005 | JN10 On 03-November-05 | 8.00 | Put | Option on jNote | 9305 | 10726 | 9305 | 10726 | 0.00 |
| 31/05/2005 | JROD On 31-January-06 | | | jRod | 6.9400 | 6.9290 | 0.0078 | 0.0079 | 0.00 |
| 31/05/2005 | JROD On 28-February-06 | | | jRod | 6.9400 | 6.9590 | 0.0076 | 0.0101 | 0.00 |
| 31/05/2005 | JROD On 31-March-06 | | | jRod | 6.9600 | 6.9520 | 0.0101 | 0.0102 | 0.00 |
| 31/05/2005 | JROD On 28-April-06 | | | jRod | 6.9600 | 6.9580 | 0.0100 | 0.0100 | 0.00 |
| 31/05/2005 | JROD On 31-May-05 | | | jRod | 6.7000 | 6.9900 | 0.0000 | 0.0025 | 0.00 |
| 31/05/2005 | JROD On 31-May-06 | | | jRod | 6.9800 | 6.9900 | 0.0098 | 0.0122 | 0.00 |
| 31/05/2005 | JROD On 30-June-05 | | | jRod | 6.8700 | 6.8710 | 0.0016 | 0.0016 | 0.00 |
| 31/05/2005 | JROD On 29-July-05 | | | jRod | 6.8700 | 6.8700 | 0.0016 | 0.0016 | 0.00 |
| 31/05/2005 | JROD On 31-August-05 | | | jRod | 6.8700 | 6.9600 | 0.0016 | 0.0027 | 0.00 |
| 31/05/2005 | JROD On 30-September-05 | | | jRod | 6.9200 | 6.9160 | 0.0029 | 0.0029 | 0.00 |
| 31/05/2005 | JROD On 31-October-05 | | | jRod | 6.9100 | 6.9060 | 0.0029 | 0.0029 | 0.00 |
| 31/05/2005 | JROD On 30-November-05 | | | jRod | 6.9100 | 6.9520 | 0.0029 | 0.0041 | 0.00 |
| 31/05/2005 | JROD On 30-December-05 | | | jRod | 6.9300 | 6.9260 | 0.0042 | 0.0042 | 0.00 |
| 31/05/2005 | R152 On 04-August-05 | | | Bond Future | 6.7100 | 6.6950 | 108.1505 | 108.1594 | 0.00 |
| 31/05/2005 | R152 On 03-November-05 | | | Bond Future | 6.5900 | 6.5670 | 103.8984 | 103.9062 | 0.00 |
| 31/05/2005 | R152 On 04-August-05 | 7.75 | Call | Option on Bond Future | 5736 | 5824 | 5736 | 5824 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/05/2005 | R152 On 04-August-05 | 7.75 | Put | Option on Bond Future | 10 | 10 | 10 | 10 | 0.00 |
| 31/05/2005 | R152 On 03-November-05 | 6.75 | Call | Option on Bond Future | 1295 | 1344 | 1295 | 1344 | 0.00 |
| 31/05/2005 | R152 On 03-November-05 | 6.75 | Put | Option on Bond Future | 801 | 772 | 801 | 772 | 0.00 |
| 31/05/2005 | R153 On 04-August-05 | | | Bond Future | 8.0300 | 7.9730 | 126.0728 | 126.3355 | 0.00 |
| 31/05/2005 | R153 On 03-November-05 | | | Bond Future | 8.1100 | 8.0470 | 121.6145 | 121.8823 | 0.00 |
| 31/05/2005 | R153 On 04-August-05 | 7.75 | Call | Option on Bond Future | 5773 | 6656 | 5773 | 6656 | 0.00 |
| 31/05/2005 | R153 On 04-August-05 | 7.75 | Put | Option on Bond Future | 18748 | 17005 | 18748 | 17005 | 0.00 |
| 31/05/2005 | R153 On 03-November-05 | 7.75 | Call | Option on Bond Future | 10255 | 11139 | 10255 | 11139 | 0.00 |
| 31/05/2005 | R153 On 03-November-05 | 7.75 | Put | Option on Bond Future | 26078 | 24285 | 26078 | 24285 | 0.00 |
| 31/05/2005 | R153 On 04-August-05 | 8.25 | Call | Option on Bond Future | 16734 | 18467 | 16734 | 18467 | 0.00 |
| 31/05/2005 | R153 On 04-August-05 | 8.25 | Put | Option on Bond Future | 6663 | 5769 | 6663 | 5769 | 0.00 |
| 31/05/2005 | R153 On 04-August-05 | 8.75 | Call | Option on Bond Future | 34107 | 36452 | 34107 | 36452 | 0.00 |
| 31/05/2005 | R153 On 04-August-05 | 8.75 | Put | Option on Bond Future | 1545 | 1263 | 1545 | 1263 | 0.00 |
| 31/05/2005 | R153 On 04-August-05 | 9.00 | Call | Option on Bond Future | 44224 | 46722 | 44224 | 46722 | 0.00 |
| 31/05/2005 | R153 On 04-August-05 | 9.00 | Put | Option on Bond Future | 620 | 491 | 620 | 491 | 0.00 |
| 31/05/2005 | R153 On 04-August-05 | 9.25 | Call | Option on Bond Future | 54731 | 57307 | 54731 | 57307 | 0.00 |
| 31/05/2005 | R153 On 04-August-05 | 9.25 | Put | Option on Bond Future | 218 | 167 | 218 | 167 | 0.00 |
| 31/05/2005 | R157 On 04-August-05 | | | Bond Future | 8.5000 | 8.4310 | 138.8751 | 139.4158 | 1.00 |
| 31/05/2005 | R157 On 03-November-05 | | | Bond Future | 8.5600 | 8.4940 | 134.3973 | 134.9488 | 0.00 |
| 31/05/2005 | R157 On 04-August-05 | 8.25 | Call | Option on Bond Future | 12018 | 14166 | 12018 | 14166 | 0.00 |
| 31/05/2005 | R157 On 04-August-05 | 8.25 | Put | Option on Bond Future | 32408 | 29149 | 32408 | 29149 | 200.00 |
| 31/05/2005 | R157 On 03-November-05 | 8.00 | Call | Option on Bond Future | 12337 | 13696 | 12337 | 13696 | 0.00 |
| 31/05/2005 | R157 On 03-November-05 | 8.00 | Put | Option on Bond Future | 58267 | 54111 | 58267 | 54111 | 0.00 |
| 31/05/2005 | R157 On 04-August-05 | 8.00 | Call | Option on Bond Future | 5812 | 7156 | 5812 | 7156 | 0.00 |
| 31/05/2005 | R157 On 04-August-05 | 8.00 | Put | Option on Bond Future | 47278 | 43215 | 47278 | 43215 | 0.00 |
| 31/05/2005 | R157 On 04-August-05 | 8.75 | Call | Option on Bond Future | 33223 | 36990 | 33223 | 36990 | 0.00 |
| 31/05/2005 | R157 On 04-August-05 | 8.75 | Put | Option on Bond Future | 12772 | 11132 | 12772 | 11132 | 400.00 |
| 31/05/2005 | R157 On 04-August-05 | 9.00 | Call | Option on Bond Future | 47623 | 52024 | 47623 | 52024 | 0.00 |
| 31/05/2005 | R157 On 04-August-05 | 9.00 | Put | Option on Bond Future | 7387 | 6381 | 7387 | 6381 | 500.00 |
| 31/05/2005 | R157 On 04-August-05 | 9.25 | Call | Option on Bond Future | 63749 | 68546 | 63749 | 68546 | 0.00 |
| 31/05/2005 | R157 On 04-August-05 | 9.25 | Put | Option on Bond Future | 4137 | 3527 | 4137 | 3527 | 100.00 |
| 31/05/2005 | R157 On 04-August-05 | 7.75 | Call | Option on Bond Future | 2345 | 3027 | 2345 | 3027 | 200.00 |
| 31/05/2005 | R157 On 04-August-05 | 7.75 | Put | Option on Bond Future | 65338 | 60613 | 65338 | 60613 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/05/2005 | R186 On 04-August-05 | | | Bond Future | 8.0000 | 7.9270 | 126.8395 | 127.7060 | 0.00 |
| 31/05/2005 | R186 On 03-November-05 | | | Bond Future | 8.0300 | 7.9530 | 128.9719 | 129.8542 | 0.00 |
| 31/05/2005 | R186 On 04-August-05 | 7.25 | Call | Option on Bond Future | 7965 | 9571 | 7965 | 9571 | 0.00 |
| 31/05/2005 | R186 On 04-August-05 | 7.25 | Put | Option on Bond Future | 104102 | 97042 | 104102 | 97042 | 0.00 |
| 31/05/2005 | R186 On 03-November-05 | 7.25 | Call | Option on Bond Future | 22987 | 25390 | 22987 | 25390 | 0.00 |
| 31/05/2005 | R186 On 03-November-05 | 7.25 | Put | Option on Bond Future | 121907 | 115486 | 121907 | 115486 | 0.00 |
| 31/05/2005 | R194 On 04-August-05 | | | Bond Future | 7.5900 | 7.5370 | 109.9248 | 110.0526 | 0.00 |
| 31/05/2005 | R194 On 03-November-05 | | | Bond Future | 7.6800 | 7.6170 | 106.7157 | 106.8446 | 0.00 |
| 31/05/2005 | R194 On 04-August-05 | 7.50 | Call | Option on Bond Future | 5041 | 5625 | 5041 | 5625 | 0.00 |
| 31/05/2005 | R194 On 04-August-05 | 7.50 | Put | Option on Bond Future | 7196 | 6502 | 7196 | 6502 | 0.00 |
| 31/05/2005 | R194 On 03-November-05 | 7.50 | Call | Option on Bond Future | 7284 | 7794 | 7284 | 7794 | 0.00 |
| 31/05/2005 | R194 On 03-November-05 | 7.50 | Put | Option on Bond Future | 11093 | 10314 | 11093 | 10314 | 0.00 |
| 31/05/2005 | R201 On 04-August-05 | | | Bond Future | 8.5500 | 8.4720 | 102.4611 | 102.9499 | 0.00 |
| 31/05/2005 | R201 On 03-November-05 | | | Bond Future | 8.6100 | 8.5330 | 104.1899 | 104.6865 | 0.00 |
| 31/05/2005 | R201 On 04-August-05 | 8.00 | Call | Option on Bond Future | 3405 | 4286 | 3405 | 4286 | 0.00 |
| 31/05/2005 | R201 On 04-August-05 | 8.00 | Put | Option on Bond Future | 39350 | 35343 | 39350 | 35343 | 0.00 |
| 31/05/2005 | R201 On 03-November-05 | 8.00 | Call | Option on Bond Future | 8745 | 9915 | 8745 | 9915 | 0.00 |
| 31/05/2005 | R201 On 03-November-05 | 8.00 | Put | Option on Bond Future | 48058 | 44262 | 48058 | 44262 | 0.00 |
| 31/05/2005 | R203 On 04-August-05 | | | Bond Future | 8.5400 | 8.4740 | 101.1800 | 101.6295 | 0.00 |
| 31/05/2005 | R203 On 03-November-05 | | | Bond Future | 8.5900 | 8.5270 | 98.7226 | 99.1718 | 0.00 |
| 31/05/2005 | R203 On 04-August-05 | 8.00 | Call | Option on Bond Future | 4803 | 5703 | 4803 | 5703 | 0.00 |
| 31/05/2005 | R203 On 04-August-05 | 8.00 | Put | Option on Bond Future | 45207 | 41611 | 45207 | 41611 | 0.00 |
| 31/05/2005 | R203 On 03-November-05 | 8.00 | Call | Option on Bond Future | 11900 | 13075 | 11900 | 13075 | 0.00 |
| 31/05/2005 | R203 On 03-November-05 | 8.00 | Put | Option on Bond Future | 55727 | 52410 | 55727 | 52410 | 0.00 |
| 31/05/2005 | R204 On 04-August-05 | | | Bond Future | 8.5300 | 8.4630 | 96.9056 | 97.4128 | 0.00 |
| 31/05/2005 | R204 On 03-November-05 | | | Bond Future | 8.5800 | 8.5110 | 98.5383 | 99.0530 | 0.00 |
| 31/05/2005 | R204 On 04-August-05 | 8.25 | Call | Option on Bond Future | 10710 | 12494 | 10710 | 12494 | 0.00 |
| 31/05/2005 | R204 On 04-August-05 | 8.25 | Put | Option on Bond Future | 32408 | 29119 | 32408 | 29119 | 0.00 |
| 31/05/2005 | R204 On 03-November-05 | 8.25 | Call | Option on Bond Future | 19765 | 21653 | 19765 | 21653 | 0.00 |
| 31/05/2005 | R204 On 03-November-05 | 8.25 | Put | Option on Bond Future | 45028 | 41768 | 45028 | 41768 | 0.00 |