



# Derivatives Monthly Statistics Report

For September 2005

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2005	GOVI On 02-February-06			jGovi	231.9300	230.8280	231.9320	230.8280	0.00
01/09/2005	GOVI On 03-November-05			jGovi	227.8600	226.7190	227.8570	226.7190	463.00
01/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	40571	34271	40571	34271	0.00
01/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	21251	25991	21251	25991	0.00
01/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	23944	18906	23944	18906	0.00
01/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	25374	31716	25374	31716	0.00
01/09/2005	J152 On 28-February-06			jSwap	18.2000	18.1950	0.0000	0.0000	0.00
01/09/2005	J153 On 31-August-10			jSwap	8.9400	9.0400	0.0639	0.0680	0.00
01/09/2005	J157 On 15-September-15			jSwap	7.9100	7.9970	0.0305	0.0364	0.00
01/09/2005	J186 On 21-December-26			jSwap	7.5400	7.6390	0.0045	0.0146	0.00
01/09/2005	J194 On 28-February-08			jSwap	9.6700	9.7620	0.0567	0.0590	0.00
01/09/2005	J201 On 22-December-14			jSwap	7.8800	7.9660	0.0252	0.0312	0.00
01/09/2005	J203 On 15-September-17			jSwap	7.8800	7.9660	0.0308	0.0380	0.00
01/09/2005	J204 On 21-December-18			jSwap	7.8900	7.9760	0.0326	0.0396	0.00
01/09/2005	J207 On 15-January-20			jSwap	8.5000	8.5890	0.0441	0.0514	0.00
01/09/2005	JBAR On 16-March-05			jBar	7.0000	7.0040	0.0000	0.0000	0.00
01/09/2005	JFRA On 02-February-06			jFra	6.8500	6.8660	0.0168	0.0168	0.00
01/09/2005	JFRA On 01-February-07			jFra	7.4300	7.4770	0.0182	0.0183	500.00
01/09/2005	JFRA On 04-May-06			jFra	6.9500	6.9700	0.0170	0.0171	0.00
01/09/2005	JFRA On 03-May-07			jFra	7.5900	7.7480	0.0186	0.0190	0.00
01/09/2005	JFRA On 03-August-06			jFra	7.0800	7.1090	0.0173	0.0174	0.00
01/09/2005	JFRA On 02-August-07			jFra	7.6800	7.8170	0.0188	0.0191	0.00
01/09/2005	JFRA On 03-November-05			jFra	6.9500	6.9410	0.0170	0.0170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2005	JFRA On 02-November-06			jFra	7.2400	7.3000	0.0177	0.0179	0.00
01/09/2005	JFRA On 01-November-07			jFra	7.7800	7.9600	0.0205	0.0209	0.00
01/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	495	509	495	509	0.00
01/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1470	1450	1470	1450	0.00
01/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1813	1870	1813	1870	0.00
01/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1982	1926	1982	1926	0.00
01/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1172	1202	1172	1202	0.00
01/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1302	1275	1302	1275	0.00
01/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2315	2518	2315	2518	0.00
01/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2089	1912	2089	1912	0.00
01/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1608	1651	1608	1651	0.00
01/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1419	1384	1419	1384	0.00
01/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2849	3036	2849	3036	0.00
01/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2421	2261	2421	2261	0.00
01/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	170	169	170	169	0.00
01/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	912	926	912	926	0.00
01/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2047	2128	2047	2128	0.00
01/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1454	1393	1454	1393	0.00
01/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3428	3691	3428	3691	0.00
01/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2694	2482	2694	2482	0.00
01/09/2005	JN02 On 02-February-06			jNote	7.3200	7.3950	0.1360	0.1374	0.00
01/09/2005	JN02 On 03-November-05			jNote	7.2100	7.2650	0.1330	0.1340	0.00
01/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13561	14370	13561	14370	0.00
01/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	12354	11680	12354	11680	0.00
01/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2432	2813	2432	2813	0.00
01/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7807	7154	7807	7154	0.00
01/09/2005	JN05 On 02-February-06			jNote	7.8700	7.9450	0.3249	0.3275	0.00
01/09/2005	JN05 On 03-November-05			jNote	7.7800	7.8610	0.3223	0.3249	0.00
01/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	15438	17359	15438	17359	0.00
01/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	10690	9322	10690	9322	0.00
01/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6143	7434	6143	7434	0.00
01/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	15087	13180	15087	13180	0.00
01/09/2005	JN10 On 02-February-06			jNote	8.0200	8.1000	0.5513	0.5545	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2005	JN10 On 03-November-05			jNote	7.9900	8.0620	0.5502	0.5535	0.00
01/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	13786	16662	13786	16662	0.00
01/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	12139	9818	12139	9818	0.00
01/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	15390	18169	15390	18169	0.00
01/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	16356	13915	16356	13915	0.00
01/09/2005	JROD On 31-January-06			jRod	6.9100	6.9110	0.0053	0.0053	0.00
01/09/2005	JROD On 28-February-06			jRod	6.9500	6.9520	0.0049	0.0049	0.00
01/09/2005	JROD On 31-March-06			jRod	6.9100	6.9100	0.0078	0.0078	0.00
01/09/2005	JROD On 28-April-06			jRod	6.9500	6.9450	0.0075	0.0075	0.00
01/09/2005	JROD On 31-May-06			jRod	7.0000	6.9910	0.0071	0.0071	0.00
01/09/2005	JROD On 30-June-06			jRod	6.9700	6.9600	0.0098	0.0099	0.00
01/09/2005	JROD On 31-July-06			jRod	7.0100	6.9970	0.0094	0.0095	0.00
01/09/2005	JROD On 31-August-06			jRod	7.0600	7.0370	0.0089	0.0090	0.00
01/09/2005	JROD On 30-September-05			jRod	6.7100	6.7190	0.0018	0.0018	0.00
01/09/2005	JROD On 31-October-05			jRod	6.8200	6.8300	0.0015	0.0015	0.00
01/09/2005	JROD On 30-November-05			jRod	6.9300	6.9290	0.0012	0.0012	0.00
01/09/2005	JROD On 30-December-05			jRod	6.8700	6.8720	0.0029	0.0029	0.00
01/09/2005	R152 On 03-November-05			Bond Future	7.2100	7.2160	103.7066	103.7038	0.00
01/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	128	126	128	126	0.00
01/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1553	1579	1553	1579	0.00
01/09/2005	R153 On 02-February-06			Bond Future	7.6900	7.7940	125.8375	125.3879	0.00
01/09/2005	R153 On 03-November-05			Bond Future	7.6500	7.7650	123.6257	123.1300	387.00
01/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	11854	10095	11854	10095	0.00
01/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	19879	22616	19879	22616	0.00
01/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	12568	10012	12568	10012	0.00
01/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	8280	10680	8280	10680	0.00
01/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	58838	54103	58838	54103	0.00
01/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	435	657	435	657	5.00
01/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	20176	16850	20176	16850	0.00
01/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	4810	6441	4810	6441	0.00
01/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	38617	34299	38617	34299	0.00
01/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1482	2120	1482	2120	0.00
01/09/2005	R157 On 02-February-06			Bond Future	7.9800	8.0740	141.9464	141.1551	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2005	R157 On 03-November-05			Bond Future	7.9500	8.0400	139.4506	138.6568	3.00
01/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	32117	28259	32117	28259	0.00
01/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	30236	34289	30236	34289	0.00
01/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	21724	17811	21724	17811	0.00
01/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	17121	21146	17121	21146	0.00
01/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	21572	18566	21572	18566	0.00
01/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	40333	45240	40333	45240	0.00
01/09/2005	R186 On 02-February-06			Bond Future	7.6100	7.7120	131.3125	130.0638	0.00
01/09/2005	R186 On 03-November-05			Bond Future	7.6000	7.7010	134.2079	132.9749	0.00
01/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	37703	32311	37703	32311	0.00
01/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	52182	59277	52182	59277	0.00
01/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	9489	6908	9489	6908	0.00
01/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	56049	65797	56049	65797	0.00
01/09/2005	R194 On 02-February-06			Bond Future	7.3200	7.4300	109.4459	109.2326	0.00
01/09/2005	R194 On 03-November-05			Bond Future	7.3000	7.4020	107.5204	107.3082	0.00
01/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	6124	5194	6124	5194	0.00
01/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	7484	8686	7484	8686	0.00
01/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7199	5949	7199	5949	0.00
01/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	2961	3833	2961	3833	0.00
01/09/2005	R201 On 02-February-06			Bond Future	7.9500	8.0510	106.1598	105.5077	0.00
01/09/2005	R201 On 03-November-05			Bond Future	7.9200	8.0210	108.6298	107.9830	0.00
01/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	17160	14627	17160	14627	0.00
01/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	30228	34215	30228	34215	0.00
01/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	17642	14355	17642	14355	0.00
01/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	12556	15736	12556	15736	0.00
01/09/2005	R203 On 02-February-06			Bond Future	7.9600	8.0610	105.4541	104.6987	0.00
01/09/2005	R203 On 03-November-05			Bond Future	7.9400	8.0330	103.6051	102.8528	0.00
01/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	30958	27204	30958	27204	0.00
01/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	28003	31803	28003	31803	0.00
01/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	21100	17337	21100	17337	0.00
01/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	16102	19862	16102	19862	0.00
01/09/2005	R204 On 02-February-06			Bond Future	7.9500	8.0490	101.4062	100.6514	0.00
01/09/2005	R204 On 03-November-05			Bond Future	7.9300	8.0250	103.5863	102.8454	0.00

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01/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	32625	28840	32625	28840	0.00
01/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	28961	32723	28961	32723	0.00
01/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	34989	30128	34989	30128	0.00
01/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	9772	12321	9772	12321	0.00
01/09/2005	R207 On 02-February-06			Bond Future	7.9300	8.0230	94.7547	94.0371	0.00
01/09/2005	R207 On 03-November-05			Bond Future	7.9100	8.0020	96.6689	95.9591	0.00
01/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	15102	11343	15102	11343	0.00
01/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	9753	13170	9753	13170	0.00
01/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	11927	7936	11927	7936	0.00
01/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	4988	8096	4988	8096	0.00
02/09/2005	GOVI On 02-February-06			jGovi	232.5200	231.9320	232.5170	231.9320	0.00
02/09/2005	GOVI On 03-November-05			jGovi	228.4400	227.8570	228.4350	227.8570	463.00
02/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	44122	40571	44122	40571	0.00
02/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	18952	21251	18952	21251	0.00
02/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	26724	23944	26724	23944	0.00
02/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	22374	25374	22374	25374	0.00
02/09/2005	J152 On 28-February-06			jSwap	18.2000	18.1950	0.0000	0.0000	0.00
02/09/2005	J153 On 31-August-10			jSwap	8.9000	8.9430	0.0618	0.0639	0.00
02/09/2005	J157 On 15-September-15			jSwap	7.8700	7.9140	0.0271	0.0305	0.00
02/09/2005	J186 On 21-December-26			jSwap	7.4800	7.5430	0.0019	0.0045	0.00
02/09/2005	J194 On 28-February-08			jSwap	9.6500	9.6710	0.0561	0.0567	0.00
02/09/2005	J201 On 22-December-14			jSwap	7.8300	7.8750	0.0219	0.0252	0.00
02/09/2005	J203 On 15-September-17			jSwap	7.8300	7.8770	0.0271	0.0308	0.00
02/09/2005	J204 On 21-December-18			jSwap	7.8400	7.8890	0.0286	0.0326	0.00
02/09/2005	J207 On 15-January-20			jSwap	8.4500	8.5020	0.0395	0.0441	0.00
02/09/2005	JBAR On 16-March-05			jBar	7.0000	7.0040	0.0000	0.0000	0.00
02/09/2005	JFRA On 02-February-06			jFra	6.8200	6.8520	0.0167	0.0168	0.00
02/09/2005	JFRA On 01-February-07			jFra	7.3800	7.4310	0.0181	0.0182	500.00
02/09/2005	JFRA On 04-May-06			jFra	6.9200	6.9470	0.0170	0.0170	0.00
02/09/2005	JFRA On 03-May-07			jFra	7.5600	7.5920	0.0185	0.0186	0.00
02/09/2005	JFRA On 03-August-06			jFra	7.0400	7.0770	0.0173	0.0173	0.00
02/09/2005	JFRA On 02-August-07			jFra	7.6400	7.6750	0.0187	0.0188	0.00
02/09/2005	JFRA On 03-November-05			jFra	6.9300	6.9470	0.0170	0.0170	0.00

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02/09/2005	JFRA On 02-November-06			jFra	7.2200	7.2420	0.0177	0.0177	0.00
02/09/2005	JFRA On 01-November-07			jFra	7.7300	7.7790	0.0203	0.0205	0.00
02/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	467	495	467	495	0.00
02/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1521	1470	1521	1470	0.00
02/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1753	1813	1753	1813	0.00
02/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	2044	1982	2044	1982	0.00
02/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1134	1172	1134	1172	0.00
02/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1337	1302	1337	1302	0.00
02/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2276	2315	2276	2315	0.00
02/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2122	2089	2122	2089	0.00
02/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1563	1608	1563	1608	0.00
02/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1458	1419	1458	1419	0.00
02/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2796	2849	2796	2849	0.00
02/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2466	2421	2466	2421	0.00
02/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	155	170	155	170	0.00
02/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	946	912	946	912	0.00
02/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2008	2047	2008	2047	0.00
02/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1482	1454	1482	1454	0.00
02/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3363	3428	3363	3428	0.00
02/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2747	2694	2747	2694	0.00
02/09/2005	JN02 On 02-February-06			jNote	7.2800	7.3150	0.1354	0.1360	0.00
02/09/2005	JN02 On 03-November-05			jNote	7.1800	7.2090	0.1324	0.1330	0.00
02/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13184	13561	13184	13561	0.00
02/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	12641	12354	12641	12354	0.00
02/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2213	2432	2213	2432	0.00
02/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8189	7807	8189	7807	0.00
02/09/2005	JN05 On 02-February-06			jNote	7.8100	7.8650	0.3230	0.3249	0.00
02/09/2005	JN05 On 03-November-05			jNote	7.7300	7.7840	0.3204	0.3223	0.00
02/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	14197	15438	14197	15438	0.00
02/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	11676	10690	11676	10690	0.00
02/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	5335	6143	5335	6143	0.00
02/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	16443	15087	16443	15087	0.00
02/09/2005	JN10 On 02-February-06			jNote	7.9700	8.0240	0.5487	0.5513	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2005	JN10 On 03-November-05			jNote	7.9300	7.9860	0.5477	0.5502	0.00
02/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	11888	13786	11888	13786	0.00
02/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	14024	12139	14024	12139	0.00
02/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	13596	15390	13596	15390	0.00
02/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	18154	16356	18154	16356	0.00
02/09/2005	JROD On 31-January-06			jRod	6.8400	6.9100	0.0053	0.0053	0.00
02/09/2005	JROD On 28-February-06			jRod	6.8800	6.9500	0.0049	0.0049	0.00
02/09/2005	JROD On 31-March-06			jRod	6.8600	6.9090	0.0078	0.0078	0.00
02/09/2005	JROD On 28-April-06			jRod	6.9000	6.9470	0.0075	0.0075	0.00
02/09/2005	JROD On 31-May-06			jRod	6.9500	6.9980	0.0071	0.0071	0.00
02/09/2005	JROD On 30-June-06			jRod	6.9300	6.9690	0.0098	0.0098	0.00
02/09/2005	JROD On 31-July-06			jRod	6.9700	7.0110	0.0095	0.0094	0.00
02/09/2005	JROD On 31-August-06			jRod	7.0100	7.0560	0.0089	0.0089	0.00
02/09/2005	JROD On 30-September-05			jRod	6.5600	6.7130	0.0018	0.0018	0.00
02/09/2005	JROD On 31-October-05			jRod	6.6800	6.8230	0.0016	0.0015	0.00
02/09/2005	JROD On 30-November-05			jRod	6.7700	6.9260	0.0013	0.0012	0.00
02/09/2005	JROD On 30-December-05			jRod	6.8000	6.8720	0.0029	0.0029	0.00
02/09/2005	R152 On 03-November-05			Bond Future	7.2000	7.2070	103.7087	103.7066	0.00
02/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	128	128	128	128	0.00
02/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1531	1553	1531	1553	0.00
02/09/2005	R153 On 02-February-06			Bond Future	7.6400	7.6880	126.0545	125.8375	0.00
02/09/2005	R153 On 03-November-05			Bond Future	7.6100	7.6540	123.8363	123.6257	387.00
02/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	12749	11854	12749	11854	0.00
02/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	18604	19879	18604	19879	0.00
02/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	13724	12568	13724	12568	0.00
02/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	7329	8280	7329	8280	0.00
02/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	60862	58838	60862	58838	0.00
02/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	353	435	353	435	5.00
02/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	21647	20176	21647	20176	0.00
02/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	4174	4810	4174	4810	0.00
02/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	40482	38617	40482	38617	0.00
02/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1239	1482	1239	1482	0.00
02/09/2005	R157 On 02-February-06			Bond Future	7.9200	7.9770	142.3895	141.9464	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2005	R157 On 03-November-05			Bond Future	7.8900	7.9450	139.8793	139.4506	3.00
02/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	34373	32117	34373	32117	0.00
02/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	28060	30236	28060	30236	0.00
02/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	23983	21724	23983	21724	0.00
02/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	15092	17121	15092	17121	0.00
02/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	23352	21572	23352	21572	0.00
02/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	37682	40333	37682	40333	0.00
02/09/2005	R186 On 02-February-06			Bond Future	7.5500	7.6130	132.1039	131.3125	0.00
02/09/2005	R186 On 03-November-05			Bond Future	7.5400	7.6040	134.9925	134.2079	0.00
02/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	41351	37703	41351	37703	0.00
02/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	47917	52182	47917	52182	0.00
02/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	11421	9489	11421	9489	0.00
02/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	50135	56049	50135	56049	0.00
02/09/2005	R194 On 02-February-06			Bond Future	7.2900	7.3200	109.5041	109.4459	0.00
02/09/2005	R194 On 03-November-05			Bond Future	7.2800	7.3040	107.5789	107.5204	0.00
02/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	6381	6124	6381	6124	0.00
02/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	7158	7484	7158	7484	0.00
02/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	7544	7199	7544	7199	0.00
02/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	2720	2961	2720	2961	0.00
02/09/2005	R201 On 02-February-06			Bond Future	7.9000	7.9500	106.5106	106.1598	0.00
02/09/2005	R201 On 03-November-05			Bond Future	7.8700	7.9230	108.9751	108.6298	0.00
02/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	18606	17160	18606	17160	0.00
02/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	28166	30228	28166	30228	0.00
02/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	19525	17642	19525	17642	0.00
02/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	10985	12556	10985	12556	0.00
02/09/2005	R203 On 02-February-06			Bond Future	7.9100	7.9610	105.8575	105.4541	0.00
02/09/2005	R203 On 03-November-05			Bond Future	7.8800	7.9350	103.9996	103.6051	0.00
02/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	33044	30958	33044	30958	0.00
02/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	26055	28003	26055	28003	0.00
02/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	23198	21100	23198	21100	0.00
02/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	14255	16102	14255	16102	0.00
02/09/2005	R204 On 02-February-06			Bond Future	7.9000	7.9540	101.8307	101.4062	0.00
02/09/2005	R204 On 03-November-05			Bond Future	7.8800	7.9330	104.0002	103.5863	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	34839	32625	34839	32625	0.00
02/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	26930	28961	26930	28961	0.00
02/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	37819	34989	37819	34989	0.00
02/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	8463	9772	8463	9772	0.00
02/09/2005	R207 On 02-February-06			Bond Future	7.8800	7.9330	95.1970	94.7547	0.00
02/09/2005	R207 On 03-November-05			Bond Future	7.8600	7.9140	97.1000	96.6689	0.00
02/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	17733	15102	17733	15102	0.00
02/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	7960	9753	7960	9753	0.00
02/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	14797	11927	14797	11927	0.00
02/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	3548	4988	3548	4988	0.00
05/09/2005	GOVI On 02-February-06			jGovi	232.3000	232.5170	232.3000	232.5170	0.00
05/09/2005	GOVI On 03-November-05			jGovi	228.2200	228.4350	228.2230	228.4350	463.00
05/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	42469	44122	42469	44122	0.00
05/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	19469	18952	19469	18952	0.00
05/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	25008	26724	25008	26724	0.00
05/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	22778	22374	22778	22374	0.00
05/09/2005	J152 On 28-February-06			jSwap	18.2000	7.0560	0.0000	0.0000	0.00
05/09/2005	J153 On 31-August-10			jSwap	7.6100	8.8950	0.0051	0.0618	0.00
05/09/2005	J157 On 15-September-15			jSwap	7.8900	7.8670	0.0285	0.0271	0.00
05/09/2005	J186 On 21-December-26			jSwap	7.5000	7.4820	0.0002	0.0019	0.00
05/09/2005	J194 On 28-February-08			jSwap	7.3000	9.6450	0.0054	0.0561	0.00
05/09/2005	J201 On 22-December-14			jSwap	7.8400	7.8260	0.0230	0.0219	0.00
05/09/2005	J203 On 15-September-17			jSwap	7.8400	7.8300	0.0282	0.0271	0.00
05/09/2005	J204 On 21-December-18			jSwap	7.8500	7.8400	0.0297	0.0286	0.00
05/09/2005	J207 On 15-January-20			jSwap	7.8400	8.4490	0.0144	0.0395	0.00
05/09/2005	JBAR On 16-March-05			jBar	7.0000	7.0040	0.0000	0.0000	0.00
05/09/2005	JFRA On 02-February-06			jFra	6.8200	6.8200	0.0167	0.0167	0.00
05/09/2005	JFRA On 01-February-07			jFra	7.3800	7.3810	0.0181	0.0181	500.00
05/09/2005	JFRA On 04-May-06			jFra	6.9200	6.9170	0.0170	0.0170	0.00
05/09/2005	JFRA On 03-May-07			jFra	7.5900	7.5630	0.0186	0.0185	0.00
05/09/2005	JFRA On 03-August-06			jFra	7.0400	7.0430	0.0172	0.0173	0.00
05/09/2005	JFRA On 02-August-07			jFra	7.6800	7.6350	0.0188	0.0187	0.00
05/09/2005	JFRA On 03-November-05			jFra	6.9300	6.9270	0.0170	0.0170	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
05/09/2005	JFRA On 02-November-06			jFra	7.2000	7.2150	0.0176	0.0177	0.00
05/09/2005	JFRA On 01-November-07			jFra	7.8000	7.7340	0.0205	0.0203	0.00
05/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	461	467	461	467	0.00
05/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1508	1521	1508	1521	0.00
05/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1740	1753	1740	1753	0.00
05/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	2046	2044	2046	2044	0.00
05/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1133	1134	1133	1134	0.00
05/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1322	1337	1322	1337	0.00
05/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2298	2276	2298	2276	0.00
05/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	2091	2122	2091	2122	0.00
05/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1549	1563	1549	1563	0.00
05/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1458	1458	1458	1458	0.00
05/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2843	2796	2843	2796	0.00
05/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2412	2466	2412	2466	0.00
05/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	150	155	150	155	0.00
05/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	927	946	927	946	0.00
05/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	1982	2008	1982	2008	0.00
05/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1492	1482	1492	1482	0.00
05/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3447	3363	3447	3363	0.00
05/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2663	2747	2663	2747	0.00
05/09/2005	JN02 On 02-February-06			jNote	7.2900	7.2790	0.1357	0.1354	0.00
05/09/2005	JN02 On 03-November-05			jNote	7.1800	7.1760	0.1326	0.1324	0.00
05/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13181	13184	13181	13184	0.00
05/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	12391	12641	12391	12641	0.00
05/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2148	2213	2148	2213	0.00
05/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	8013	8189	8013	8189	0.00
05/09/2005	JN05 On 02-February-06			jNote	7.8000	7.8110	0.3226	0.3230	0.00
05/09/2005	JN05 On 03-November-05			jNote	7.7200	7.7320	0.3201	0.3204	0.00
05/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	13833	14197	13833	14197	0.00
05/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	11767	11676	11767	11676	0.00
05/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	4998	5335	4998	5335	0.00
05/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	16479	16443	16479	16443	0.00
05/09/2005	JN10 On 02-February-06			jNote	7.9700	7.9690	0.5489	0.5487	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
05/09/2005	JN10 On 03-November-05			jNote	7.9300	7.9340	0.5478	0.5477	0.00
05/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	11760	11888	11760	11888	0.00
05/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	13897	14024	13897	14024	0.00
05/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	13150	13596	13150	13596	0.00
05/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	17848	18154	17848	18154	0.00
05/09/2005	JROD On 31-January-06			jRod	6.9100	6.8390	0.0053	0.0053	0.00
05/09/2005	JROD On 28-February-06			jRod	6.9500	6.8800	0.0049	0.0049	0.00
05/09/2005	JROD On 31-March-06			jRod	6.9100	6.8630	0.0078	0.0078	0.00
05/09/2005	JROD On 28-April-06			jRod	6.9500	6.9000	0.0075	0.0075	0.00
05/09/2005	JROD On 31-May-06			jRod	7.0000	6.9490	0.0071	0.0071	0.00
05/09/2005	JROD On 30-June-06			jRod	6.9700	6.9310	0.0099	0.0098	0.00
05/09/2005	JROD On 31-July-06			jRod	7.0100	6.9710	0.0095	0.0095	0.00
05/09/2005	JROD On 31-August-06			jRod	7.0500	7.0140	0.0089	0.0089	0.00
05/09/2005	JROD On 30-September-05			jRod	6.7000	6.5630	0.0018	0.0018	0.00
05/09/2005	JROD On 31-October-05			jRod	6.8100	6.6760	0.0016	0.0016	0.00
05/09/2005	JROD On 30-November-05			jRod	6.9100	6.7730	0.0013	0.0013	0.00
05/09/2005	JROD On 30-December-05			jRod	6.8700	6.7960	0.0030	0.0029	0.00
05/09/2005	R152 On 03-November-05			Bond Future	7.2000	7.2000	103.7078	103.7087	0.00
05/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	118	128	118	128	0.00
05/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1530	1531	1530	1531	0.00
05/09/2005	R153 On 02-February-06			Bond Future	7.6500	7.6370	125.9821	126.0545	0.00
05/09/2005	R153 On 03-November-05			Bond Future	7.6300	7.6070	123.7332	123.8363	387.00
05/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	12278	12749	12278	12749	0.00
05/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	18857	18604	18857	18604	0.00
05/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	12866	13724	12866	13724	0.00
05/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	7502	7329	7502	7329	0.00
05/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	59809	60862	59809	60862	0.00
05/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	331	353	331	353	5.00
05/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	20667	21647	20667	21647	0.00
05/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	4226	4174	4226	4174	0.00
05/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	39424	40482	39424	40482	0.00
05/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1214	1239	1214	1239	0.00
05/09/2005	R157 On 02-February-06			Bond Future	7.9500	7.9230	142.2087	142.3895	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
05/09/2005	R157 On 03-November-05			Bond Future	7.9100	7.8940	139.7109	139.8793	3.00
05/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	33094	34373	33094	34373	0.00
05/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	28588	28060	28588	28060	0.00
05/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	22553	23983	22553	23983	0.00
05/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	15346	15092	15346	15092	0.00
05/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	22286	23352	22286	23352	0.00
05/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	38424	37682	38424	37682	0.00
05/09/2005	R186 On 02-February-06			Bond Future	7.5700	7.5510	131.8350	132.1039	0.00
05/09/2005	R186 On 03-November-05			Bond Future	7.5600	7.5430	134.7345	134.9925	0.00
05/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	39601	41351	39601	41351	0.00
05/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	48855	47917	48855	47917	0.00
05/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	10169	11421	10169	11421	0.00
05/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	51463	50135	51463	50135	0.00
05/09/2005	R194 On 02-February-06			Bond Future	7.3300	7.2900	109.4207	109.5041	0.00
05/09/2005	R194 On 03-November-05			Bond Future	7.3200	7.2770	107.4965	107.5789	0.00
05/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	5918	6381	5918	6381	0.00
05/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	7530	7158	7530	7158	0.00
05/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	6901	7544	6901	7544	0.00
05/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	2902	2720	2902	2720	0.00
05/09/2005	R201 On 02-February-06			Bond Future	7.9100	7.8960	106.4065	106.5106	0.00
05/09/2005	R201 On 03-November-05			Bond Future	7.8900	7.8710	108.8754	108.9751	0.00
05/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	17923	18606	17923	18606	0.00
05/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	28524	28166	28524	28166	0.00
05/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	18578	19525	18578	19525	0.00
05/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	11036	10985	11036	10985	0.00
05/09/2005	R203 On 02-February-06			Bond Future	7.9200	7.9080	105.7431	105.8575	0.00
05/09/2005	R203 On 03-November-05			Bond Future	7.9000	7.8840	103.8833	103.9996	0.00
05/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	32128	33044	32128	33044	0.00
05/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	26283	26055	26283	26055	0.00
05/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	22080	23198	22080	23198	0.00
05/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	14299	14255	14299	14255	0.00
05/09/2005	R204 On 02-February-06			Bond Future	7.9200	7.9010	101.7023	101.8307	0.00
05/09/2005	R204 On 03-November-05			Bond Future	7.9000	7.8820	103.8782	104.0002	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
05/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	33828	34839	33828	34839	0.00
05/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	27203	26930	27203	26930	0.00
05/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	36522	37819	36522	37819	0.00
05/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	8386	8463	8386	8463	0.00
05/09/2005	R207 On 02-February-06			Bond Future	7.9000	7.8780	95.0519	95.1970	0.00
05/09/2005	R207 On 03-November-05			Bond Future	7.8800	7.8610	96.9615	97.1000	0.00
05/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	16714	17733	16714	17733	0.00
05/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	8392	7960	8392	7960	0.00
05/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	13648	14797	13648	14797	0.00
05/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	3784	3548	3784	3548	0.00
06/09/2005	GOVI On 02-February-06			jGovi	231.2000	232.3000	231.1950	232.3000	0.00
06/09/2005	GOVI On 03-November-05			jGovi	227.1300	228.2230	227.1320	228.2230	463.00
06/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	35748	42469	35748	42469	0.00
06/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	23798	19469	23798	19469	0.00
06/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	19530	25008	19530	25008	0.00
06/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	28210	22778	28210	22778	0.00
06/09/2005	J152 On 28-February-06			jSwap	18.2000	18.2030	0.0000	0.0000	0.00
06/09/2005	J153 On 31-August-10			jSwap	8.9900	7.6100	0.0660	0.0051	0.00
06/09/2005	J157 On 15-September-15			jSwap	7.9800	7.8860	0.0353	0.0285	0.00
06/09/2005	J186 On 21-December-26			jSwap	7.6000	7.5020	0.0101	0.0002	0.00
06/09/2005	J194 On 28-February-08			jSwap	9.7600	7.3040	0.0590	0.0054	0.00
06/09/2005	J201 On 22-December-14			jSwap	7.9400	7.8410	0.0293	0.0230	0.00
06/09/2005	J203 On 15-September-17			jSwap	7.9400	7.8440	0.0357	0.0282	0.00
06/09/2005	J204 On 21-December-18			jSwap	7.9500	7.8540	0.0377	0.0297	0.00
06/09/2005	J207 On 15-January-20			jSwap	8.5700	7.8430	0.0498	0.0144	0.00
06/09/2005	JBAR On 16-March-05			jBar	7.0000	7.0040	0.0000	0.0000	0.00
06/09/2005	JFRA On 02-February-06			jFra	6.8400	6.8230	0.0168	0.0167	0.00
06/09/2005	JFRA On 01-February-07			jFra	7.4400	7.3750	0.0182	0.0181	500.00
06/09/2005	JFRA On 04-May-06			jFra	6.9500	6.9230	0.0170	0.0170	0.00
06/09/2005	JFRA On 03-May-07			jFra	7.6800	7.5850	0.0188	0.0186	0.00
06/09/2005	JFRA On 03-August-06			jFra	7.1000	7.0370	0.0174	0.0172	0.00
06/09/2005	JFRA On 02-August-07			jFra	7.7600	7.6760	0.0190	0.0188	0.00
06/09/2005	JFRA On 03-November-05			jFra	6.9500	6.9330	0.0170	0.0170	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
06/09/2005	JFRA On 02-November-06			jFra	7.2700	7.2000	0.0178	0.0176	0.00
06/09/2005	JFRA On 01-November-07			jFra	7.8800	7.7980	0.0207	0.0205	0.00
06/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	468	461	468	461	0.00
06/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1485	1508	1485	1508	0.00
06/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1817	1740	1817	1740	0.00
06/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1959	2046	1959	2046	0.00
06/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1164	1133	1164	1133	0.00
06/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1284	1322	1284	1322	0.00
06/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2414	2298	2414	2298	0.00
06/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1981	2091	1981	2091	0.00
06/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1622	1549	1622	1549	0.00
06/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1385	1458	1385	1458	0.00
06/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2950	2843	2950	2843	0.00
06/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2314	2412	2314	2412	0.00
06/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	154	150	154	150	0.00
06/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	902	927	902	927	0.00
06/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2080	1982	2080	1982	0.00
06/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1409	1492	1409	1492	0.00
06/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3563	3447	3563	3447	0.00
06/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2563	2663	2563	2663	0.00
06/09/2005	JN02 On 02-February-06			jNote	7.3500	7.2920	0.1367	0.1357	0.00
06/09/2005	JN02 On 03-November-05			jNote	7.2400	7.1820	0.1335	0.1326	0.00
06/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13721	13181	13721	13181	0.00
06/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	11789	12391	11789	12391	0.00
06/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2417	2148	2417	2148	0.00
06/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	7314	8013	7314	8013	0.00
06/09/2005	JN05 On 02-February-06			jNote	7.8600	7.8000	0.3247	0.3226	0.00
06/09/2005	JN05 On 03-November-05			jNote	7.7800	7.7230	0.3221	0.3201	0.00
06/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	15205	13833	15205	13833	0.00
06/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	10500	11767	10500	11767	0.00
06/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	5751	4998	5751	4998	0.00
06/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	14733	16479	14733	16479	0.00
06/09/2005	JN10 On 02-February-06			jNote	8.0400	7.9690	0.5520	0.5489	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
06/09/2005	JN10 On 03-November-05			jNote	8.0000	7.9320	0.5508	0.5478	0.00
06/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	14038	11760	14038	11760	0.00
06/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	11498	13897	11498	13897	0.00
06/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	15150	13150	15150	13150	0.00
06/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	15289	17848	15289	17848	0.00
06/09/2005	JROD On 31-January-06			jRod	6.9100	6.9070	0.0053	0.0053	0.00
06/09/2005	JROD On 28-February-06			jRod	6.9500	6.9500	0.0049	0.0049	0.00
06/09/2005	JROD On 31-March-06			jRod	6.9100	6.9100	0.0078	0.0078	0.00
06/09/2005	JROD On 28-April-06			jRod	6.9500	6.9470	0.0075	0.0075	0.00
06/09/2005	JROD On 31-May-06			jRod	7.0000	6.9960	0.0071	0.0071	0.00
06/09/2005	JROD On 30-June-06			jRod	6.9700	6.9660	0.0099	0.0099	0.00
06/09/2005	JROD On 31-July-06			jRod	7.0100	7.0060	0.0095	0.0095	0.00
06/09/2005	JROD On 31-August-06			jRod	7.0500	7.0500	0.0089	0.0089	0.00
06/09/2005	JROD On 30-September-05			jRod	6.7000	6.7030	0.0018	0.0018	0.00
06/09/2005	JROD On 31-October-05			jRod	6.8100	6.8120	0.0016	0.0016	0.00
06/09/2005	JROD On 30-November-05			jRod	6.9100	6.9140	0.0013	0.0013	0.00
06/09/2005	JROD On 30-December-05			jRod	6.8700	6.8660	0.0030	0.0030	0.00
06/09/2005	R152 On 03-November-05			Bond Future	7.2200	7.2030	103.7041	103.7078	0.00
06/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	110	118	110	118	0.00
06/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1559	1530	1559	1530	0.00
06/09/2005	R153 On 02-February-06			Bond Future	7.7500	7.6540	125.5827	125.9821	0.00
06/09/2005	R153 On 03-November-05			Bond Future	7.7100	7.6300	123.3708	123.7332	387.00
06/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	10561	12278	10561	12278	0.00
06/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	21134	18857	21134	18857	0.00
06/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	10750	12866	10750	12866	0.00
06/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	9010	7502	9010	7502	0.00
06/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	56276	59809	56276	59809	0.00
06/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	422	331	422	331	5.00
06/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	17997	20667	17997	20667	0.00
06/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5179	4226	5179	4226	0.00
06/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	36116	39424	36116	39424	0.00
06/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1529	1214	1529	1214	0.00
06/09/2005	R157 On 02-February-06			Bond Future	8.0500	7.9450	141.3422	142.2087	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
06/09/2005	R157 On 03-November-05			Bond Future	8.0200	7.9140	138.8484	139.7109	3.00
06/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	28557	33094	28557	33094	0.00
06/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	32717	28588	32717	28588	0.00
06/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	17812	22553	17812	22553	0.00
06/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	19230	15346	19230	15346	0.00
06/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	18714	22286	18714	22286	0.00
06/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	43518	38424	43518	38424	0.00
06/09/2005	R186 On 02-February-06			Bond Future	7.6700	7.5720	130.5913	131.8350	0.00
06/09/2005	R186 On 03-November-05			Bond Future	7.6600	7.5630	133.4939	134.7345	0.00
06/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	33727	39601	33727	39601	0.00
06/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	55418	48855	55418	48855	0.00
06/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	7068	10169	7068	10169	0.00
06/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	60768	51463	60768	51463	0.00
06/09/2005	R194 On 02-February-06			Bond Future	7.4300	7.3330	109.2326	109.4207	0.00
06/09/2005	R194 On 03-November-05			Bond Future	7.4000	7.3150	107.3104	107.4965	0.00
06/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	5064	5918	5064	5918	0.00
06/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	8556	7530	8556	7530	0.00
06/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	5734	6901	5734	6901	0.00
06/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	3596	2902	3596	2902	0.00
06/09/2005	R201 On 02-February-06			Bond Future	8.0200	7.9120	105.7202	106.4065	0.00
06/09/2005	R201 On 03-November-05			Bond Future	7.9900	7.8860	108.1937	108.8754	0.00
06/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	15013	17923	15013	17923	0.00
06/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	32477	28524	32477	28524	0.00
06/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	14692	18578	14692	18578	0.00
06/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	13968	11036	13968	11036	0.00
06/09/2005	R203 On 02-February-06			Bond Future	8.0300	7.9230	104.9396	105.7431	0.00
06/09/2005	R203 On 03-November-05			Bond Future	8.0000	7.8990	103.0976	103.8833	0.00
06/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	27823	32128	27823	32128	0.00
06/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	30013	26283	30013	26283	0.00
06/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	17663	22080	17663	22080	0.00
06/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	17740	14299	17740	14299	0.00
06/09/2005	R204 On 02-February-06			Bond Future	8.0200	7.9170	100.8651	101.7023	0.00
06/09/2005	R204 On 03-November-05			Bond Future	8.0000	7.8970	103.0540	103.8782	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
06/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	29309	33828	29309	33828	0.00
06/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	31055	27203	31055	27203	0.00
06/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	30612	36522	30612	36522	0.00
06/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	10718	8386	10718	8386	0.00
06/09/2005	R207 On 02-February-06			Bond Future	8.0000	7.8960	94.2198	95.0519	0.00
06/09/2005	R207 On 03-November-05			Bond Future	7.9800	7.8780	96.1358	96.9615	0.00
06/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	12008	16714	12008	16714	0.00
06/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	12008	8392	12008	8392	0.00
06/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	8468	13648	8468	13648	0.00
06/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	6861	3784	6861	3784	0.00
07/09/2005	GOVI On 02-February-06			jGovi	230.6200	231.1950	230.6200	231.1950	0.00
07/09/2005	GOVI On 03-November-05			jGovi	226.5700	227.1320	226.5670	227.1320	463.00
07/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	32457	35748	32457	35748	0.00
07/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	26257	23798	26257	23798	0.00
07/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	16913	19530	16913	19530	0.00
07/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	31243	28210	31243	28210	0.00
07/09/2005	J152 On 28-February-06			jSwap	18.2100	18.2020	0.0000	0.0000	0.00
07/09/2005	J153 On 31-August-10			jSwap	9.0500	8.9930	0.0684	0.0660	0.00
07/09/2005	J157 On 15-September-15			jSwap	8.0200	7.9800	0.0380	0.0353	0.00
07/09/2005	J186 On 21-December-26			jSwap	7.6400	7.5960	0.0147	0.0101	0.00
07/09/2005	J194 On 28-February-08			jSwap	9.8200	9.7570	0.0605	0.0590	0.00
07/09/2005	J201 On 22-December-14			jSwap	7.9800	7.9360	0.0324	0.0293	0.00
07/09/2005	J203 On 15-September-17			jSwap	7.9800	7.9370	0.0390	0.0357	0.00
07/09/2005	J204 On 21-December-18			jSwap	7.9900	7.9510	0.0411	0.0377	0.00
07/09/2005	J207 On 15-January-20			jSwap	8.6100	8.5680	0.0534	0.0498	0.00
07/09/2005	JBAR On 16-March-05			jBar	7.0000	7.0040	0.0000	0.0000	0.00
07/09/2005	JFRA On 02-February-06			jFra	6.8800	6.8350	0.0169	0.0168	0.00
07/09/2005	JFRA On 01-February-07			jFra	7.5200	7.4420	0.0184	0.0182	500.00
07/09/2005	JFRA On 04-May-06			jFra	6.9700	6.9510	0.0171	0.0170	0.00
07/09/2005	JFRA On 03-May-07			jFra	7.7800	7.6770	0.0190	0.0188	0.00
07/09/2005	JFRA On 03-August-06			jFra	7.1600	7.0970	0.0175	0.0174	0.00
07/09/2005	JFRA On 02-August-07			jFra	7.8500	7.7600	0.0192	0.0190	0.00
07/09/2005	JFRA On 03-November-05			jFra	6.9700	6.9450	0.0171	0.0170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2005	JFRA On 02-November-06			jFra	7.3700	7.2740	0.0180	0.0178	0.00
07/09/2005	JFRA On 01-November-07			jFra	7.9700	7.8800	0.0209	0.0207	0.00
07/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	505	468	505	468	0.00
07/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1402	1485	1402	1485	0.00
07/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1911	1817	1911	1817	0.00
07/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1860	1959	1860	1959	0.00
07/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1180	1164	1180	1164	0.00
07/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1261	1284	1261	1284	0.00
07/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2554	2414	2554	2414	0.00
07/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1859	1981	1859	1981	0.00
07/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1706	1622	1706	1622	0.00
07/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1307	1385	1307	1385	0.00
07/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3070	2950	3070	2950	0.00
07/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2209	2314	2209	2314	0.00
07/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	166	154	166	154	0.00
07/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	855	902	855	902	0.00
07/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2205	2080	2205	2080	0.00
07/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1312	1409	1312	1409	0.00
07/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3685	3563	3685	3563	0.00
07/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2462	2563	2462	2563	0.00
07/09/2005	JN02 On 02-February-06			jNote	7.4300	7.3540	0.1380	0.1367	0.00
07/09/2005	JN02 On 03-November-05			jNote	7.3000	7.2350	0.1346	0.1335	0.00
07/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14384	13721	14384	13721	0.00
07/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	11111	11789	11111	11789	0.00
07/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2794	2417	2794	2417	0.00
07/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	6503	7314	6503	7314	0.00
07/09/2005	JN05 On 02-February-06			jNote	7.9300	7.8640	0.3269	0.3247	0.00
07/09/2005	JN05 On 03-November-05			jNote	7.8500	7.7830	0.3242	0.3221	0.00
07/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	16684	15205	16684	15205	0.00
07/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	9306	10500	9306	10500	0.00
07/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6656	5751	6656	5751	0.00
07/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	12980	14733	12980	14733	0.00
07/09/2005	JN10 On 02-February-06			jNote	8.0900	8.0370	0.5543	0.5520	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2005	JN10 On 03-November-05			jNote	8.0500	7.9980	0.5530	0.5508	0.00
07/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	16021	14038	16021	14038	0.00
07/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	9789	11498	9789	11498	0.00
07/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	16875	15150	16875	15150	0.00
07/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	13374	15289	13374	15289	0.00
07/09/2005	JROD On 31-January-06			jRod	6.9100	6.9060	0.0053	0.0053	0.00
07/09/2005	JROD On 28-February-06			jRod	6.9600	6.9490	0.0049	0.0049	0.00
07/09/2005	JROD On 31-March-06			jRod	6.9200	6.9090	0.0078	0.0078	0.00
07/09/2005	JROD On 28-April-06			jRod	6.9500	6.9460	0.0074	0.0075	0.00
07/09/2005	JROD On 31-May-06			jRod	7.0000	6.9950	0.0071	0.0071	0.00
07/09/2005	JROD On 30-June-06			jRod	6.9700	6.9650	0.0098	0.0099	0.00
07/09/2005	JROD On 31-July-06			jRod	7.0100	7.0050	0.0095	0.0095	0.00
07/09/2005	JROD On 31-August-06			jRod	7.0500	7.0490	0.0090	0.0089	0.00
07/09/2005	JROD On 30-September-05			jRod	6.7000	6.7000	0.0018	0.0018	0.00
07/09/2005	JROD On 31-October-05			jRod	6.8000	6.8080	0.0016	0.0016	0.00
07/09/2005	JROD On 30-November-05			jRod	6.9100	6.9100	0.0013	0.0013	0.00
07/09/2005	JROD On 30-December-05			jRod	6.8700	6.8650	0.0030	0.0030	0.00
07/09/2005	R152 On 03-November-05			Bond Future	7.2200	7.2150	103.7028	103.7041	0.00
07/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	105	110	105	110	0.00
07/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1567	1559	1567	1559	0.00
07/09/2005	R153 On 02-February-06			Bond Future	7.8100	7.7480	125.3287	125.5827	0.00
07/09/2005	R153 On 03-November-05			Bond Future	7.7700	7.7110	123.1211	123.3708	387.00
07/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	9536	10561	9536	10561	0.00
07/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	22649	21134	22649	21134	0.00
07/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	9386	10750	9386	10750	0.00
07/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	10144	9010	10144	9010	0.00
07/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	53848	56276	53848	56276	0.00
07/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	490	422	490	422	5.00
07/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	16226	17997	16226	17997	0.00
07/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5906	5179	5906	5179	0.00
07/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	33861	36116	33861	36116	0.00
07/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1771	1529	1771	1529	0.00
07/09/2005	R157 On 02-February-06			Bond Future	8.1000	8.0510	140.9603	141.3422	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2005	R157 On 03-November-05			Bond Future	8.0600	8.0170	138.4822	138.8484	3.00
07/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	26625	28557	26625	28557	0.00
07/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	34603	32717	34603	32717	0.00
07/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	15900	17812	15900	17812	0.00
07/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	20980	19230	20980	19230	0.00
07/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	17216	18714	17216	18714	0.00
07/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	45838	43518	45838	43518	0.00
07/09/2005	R186 On 02-February-06			Bond Future	7.7200	7.6700	130.0012	130.5913	0.00
07/09/2005	R186 On 03-November-05			Bond Future	7.7100	7.6600	132.9245	133.4939	0.00
07/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	31064	33727	31064	33727	0.00
07/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	58656	55418	58656	55418	0.00
07/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	5827	7068	5827	7068	0.00
07/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	65221	60768	65221	60768	0.00
07/09/2005	R194 On 02-February-06			Bond Future	7.5000	7.4300	109.0953	109.2326	0.00
07/09/2005	R194 On 03-November-05			Bond Future	7.4600	7.4010	107.1743	107.3104	0.00
07/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	4487	5064	4487	5064	0.00
07/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	9353	8556	9353	8556	0.00
07/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	4942	5734	4942	5734	0.00
07/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4166	3596	4166	3596	0.00
07/09/2005	R201 On 02-February-06			Bond Future	8.0700	8.0180	105.3857	105.7202	0.00
07/09/2005	R201 On 03-November-05			Bond Future	8.0400	7.9890	107.8714	108.1937	0.00
07/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	13677	15013	13677	15013	0.00
07/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	34486	32477	34486	32477	0.00
07/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	12968	14692	12968	14692	0.00
07/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	15466	13968	15466	13968	0.00
07/09/2005	R203 On 02-February-06			Bond Future	8.0800	8.0290	104.5935	104.9396	0.00
07/09/2005	R203 On 03-November-05			Bond Future	8.0500	8.0010	102.7536	103.0976	0.00
07/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	26023	27823	26023	27823	0.00
07/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	31674	30013	31674	30013	0.00
07/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	15817	17663	15817	17663	0.00
07/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	19334	17740	19334	17740	0.00
07/09/2005	R204 On 02-February-06			Bond Future	8.0700	8.0220	100.5014	100.8651	0.00
07/09/2005	R204 On 03-November-05			Bond Future	8.0400	7.9990	102.6933	103.0540	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	27403	29309	27403	29309	0.00
07/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	32787	31055	32787	31055	0.00
07/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	28090	30612	28090	30612	0.00
07/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	11803	10718	11803	10718	0.00
07/09/2005	R207 On 02-February-06			Bond Future	8.0500	8.0000	93.8628	94.2198	0.00
07/09/2005	R207 On 03-November-05			Bond Future	8.0200	7.9800	95.7827	96.1358	0.00
07/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	10244	12008	10244	12008	0.00
07/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	13814	12008	13814	12008	0.00
07/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	6635	8468	6635	8468	0.00
07/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	8558	6861	8558	6861	0.00
08/09/2005	GOVI On 02-February-06			jGovi	230.2800	230.6200	230.2780	230.6200	0.00
08/09/2005	GOVI On 03-November-05			jGovi	226.2300	226.5670	226.2310	226.5670	463.00
08/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	30543	32457	30543	32457	0.00
08/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	27763	26257	27763	26257	0.00
08/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	15382	16913	15382	16913	0.00
08/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	33072	31243	33072	31243	0.00
08/09/2005	J152 On 28-February-06			jSwap	18.2300	18.2130	0.0000	0.0000	0.00
08/09/2005	J153 On 31-August-10			jSwap	9.0800	9.0480	0.0699	0.0684	0.00
08/09/2005	J157 On 15-September-15			jSwap	8.0400	8.0180	0.0396	0.0380	0.00
08/09/2005	J186 On 21-December-26			jSwap	7.6800	7.6400	0.0184	0.0147	0.00
08/09/2005	J194 On 28-February-08			jSwap	9.8400	9.8170	0.0612	0.0605	0.00
08/09/2005	J201 On 22-December-14			jSwap	8.0100	7.9830	0.0339	0.0324	0.00
08/09/2005	J203 On 15-September-17			jSwap	8.0000	7.9780	0.0408	0.0390	0.00
08/09/2005	J204 On 21-December-18			jSwap	8.0200	7.9930	0.0430	0.0411	0.00
08/09/2005	J207 On 15-January-20			jSwap	8.6400	8.6110	0.0556	0.0534	0.00
08/09/2005	JBAR On 16-March-05			jBar	7.0000	7.0040	0.0000	0.0000	0.00
08/09/2005	JFRA On 02-February-06			jFra	6.8900	6.8840	0.0169	0.0169	0.00
08/09/2005	JFRA On 01-February-07			jFra	7.5500	7.5210	0.0185	0.0184	500.00
08/09/2005	JFRA On 04-May-06			jFra	6.9800	6.9670	0.0171	0.0171	0.00
08/09/2005	JFRA On 03-May-07			jFra	7.8000	7.7840	0.0191	0.0190	0.00
08/09/2005	JFRA On 03-August-06			jFra	7.1500	7.1630	0.0175	0.0175	0.00
08/09/2005	JFRA On 02-August-07			jFra	7.8800	7.8520	0.0193	0.0192	0.00
08/09/2005	JFRA On 03-November-05			jFra	6.9800	6.9690	0.0171	0.0171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2005	JFRA On 02-November-06			jFra	7.3600	7.3650	0.0180	0.0180	0.00
08/09/2005	JFRA On 01-November-07			jFra	7.9800	7.9650	0.0210	0.0209	0.00
08/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	503	505	503	505	0.00
08/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1398	1402	1398	1402	0.00
08/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1941	1911	1941	1911	0.00
08/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1826	1860	1826	1860	0.00
08/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1197	1180	1197	1180	0.00
08/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1239	1261	1239	1261	0.00
08/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2575	2554	2575	2554	0.00
08/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1839	1859	1839	1859	0.00
08/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1685	1706	1685	1706	0.00
08/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1320	1307	1320	1307	0.00
08/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3108	3070	3108	3070	0.00
08/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2176	2209	2176	2209	0.00
08/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	171	166	171	166	0.00
08/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	830	855	830	855	0.00
08/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2196	2205	2196	2205	0.00
08/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1315	1312	1315	1312	0.00
08/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3707	3685	3707	3685	0.00
08/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2442	2462	2442	2462	0.00
08/09/2005	JN02 On 02-February-06			jNote	7.4400	7.4260	0.1382	0.1380	0.00
08/09/2005	JN02 On 03-November-05			jNote	7.3100	7.2990	0.1348	0.1346	0.00
08/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14445	14384	14445	14384	0.00
08/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	10979	11111	10979	11111	0.00
08/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2825	2794	2825	2794	0.00
08/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	6350	6503	6350	6503	0.00
08/09/2005	JN05 On 02-February-06			jNote	7.9600	7.9290	0.3279	0.3269	0.00
08/09/2005	JN05 On 03-November-05			jNote	7.8700	7.8470	0.3252	0.3242	0.00
08/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	17349	16684	17349	16684	0.00
08/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	8780	9306	8780	9306	0.00
08/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	7004	6656	7004	6656	0.00
08/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	12251	12980	12251	12980	0.00
08/09/2005	JN10 On 02-February-06			jNote	8.1100	8.0910	0.5549	0.5543	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2005	JN10 On 03-November-05			jNote	8.0700	8.0510	0.5537	0.5530	0.00
08/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	16689	16021	16689	16021	0.00
08/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	9231	9789	9231	9789	0.00
08/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	17404	16875	17404	16875	0.00
08/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	12671	13374	12671	13374	0.00
08/09/2005	JROD On 31-January-06			jRod	6.9200	6.9100	0.0052	0.0053	0.00
08/09/2005	JROD On 28-February-06			jRod	6.9700	6.9570	0.0048	0.0049	0.00
08/09/2005	JROD On 31-March-06			jRod	6.9300	6.9170	0.0077	0.0078	0.00
08/09/2005	JROD On 28-April-06			jRod	6.9700	6.9540	0.0073	0.0074	0.00
08/09/2005	JROD On 31-May-06			jRod	7.0200	7.0010	0.0069	0.0071	0.00
08/09/2005	JROD On 30-June-06			jRod	6.9800	6.9680	0.0097	0.0098	0.00
08/09/2005	JROD On 31-July-06			jRod	7.0100	7.0060	0.0094	0.0095	0.00
08/09/2005	JROD On 31-August-06			jRod	7.0500	7.0480	0.0089	0.0090	0.00
08/09/2005	JROD On 30-September-05			jRod	6.6900	6.6970	0.0018	0.0018	0.00
08/09/2005	JROD On 31-October-05			jRod	6.8000	6.8040	0.0016	0.0016	0.00
08/09/2005	JROD On 30-November-05			jRod	6.9000	6.9060	0.0013	0.0013	0.00
08/09/2005	JROD On 30-December-05			jRod	6.8700	6.8650	0.0030	0.0030	0.00
08/09/2005	R152 On 03-November-05			Bond Future	7.2200	7.2190	103.7022	103.7028	0.00
08/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	101	105	101	105	0.00
08/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1569	1567	1569	1567	0.00
08/09/2005	R153 On 02-February-06			Bond Future	7.8500	7.8080	125.1682	125.3287	0.00
08/09/2005	R153 On 03-November-05			Bond Future	7.7700	7.7670	123.1211	123.1211	387.00
08/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	8906	9536	8906	9536	0.00
08/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	23624	22649	23624	22649	0.00
08/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	9300	9386	9300	9386	0.00
08/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	10058	10144	10058	10144	0.00
08/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	53825	53848	53825	53848	0.00
08/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	468	490	468	490	5.00
08/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	16143	16226	16143	16226	0.00
08/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5823	5906	5823	5906	0.00
08/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	33810	33861	33810	33861	0.00
08/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1720	1771	1720	1771	0.00
08/09/2005	R157 On 02-February-06			Bond Future	8.1200	8.0980	140.7498	140.9603	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2005	R157 On 03-November-05			Bond Future	8.0900	8.0610	138.2665	138.4822	3.00
08/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	25547	26625	25547	26625	0.00
08/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	35631	34603	35631	34603	0.00
08/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	14762	15900	14762	15900	0.00
08/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	22001	20980	22001	20980	0.00
08/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	16382	17216	16382	17216	0.00
08/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	47110	45838	47110	45838	0.00
08/09/2005	R186 On 02-February-06			Bond Future	7.7500	7.7170	129.5521	130.0012	0.00
08/09/2005	R186 On 03-November-05			Bond Future	7.7400	7.7050	132.4842	132.9245	0.00
08/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	29091	31064	29091	31064	0.00
08/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	61174	58656	61174	58656	0.00
08/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	4949	5827	4949	5827	0.00
08/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	68746	65221	68746	65221	0.00
08/09/2005	R194 On 02-February-06			Bond Future	7.5300	7.5010	109.0374	109.0953	0.00
08/09/2005	R194 On 03-November-05			Bond Future	7.4900	7.4640	107.1182	107.1743	0.00
08/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	4245	4487	4245	4487	0.00
08/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	9690	9353	9690	9353	0.00
08/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	4611	4942	4611	4942	0.00
08/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4395	4166	4395	4166	0.00
08/09/2005	R201 On 02-February-06			Bond Future	8.1000	8.0700	105.2189	105.3857	0.00
08/09/2005	R201 On 03-November-05			Bond Future	8.0600	8.0380	107.7009	107.8714	0.00
08/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	13004	13677	13004	13677	0.00
08/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	35481	34486	35481	34486	0.00
08/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	12044	12968	12044	12968	0.00
08/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	16247	15466	16247	15466	0.00
08/09/2005	R203 On 02-February-06			Bond Future	8.1000	8.0750	104.3986	104.5935	0.00
08/09/2005	R203 On 03-November-05			Bond Future	8.0700	8.0460	102.5631	102.7536	0.00
08/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	24996	26023	24996	26023	0.00
08/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	32596	31674	32596	31674	0.00
08/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	14772	15817	14772	15817	0.00
08/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	20194	19334	20194	19334	0.00
08/09/2005	R204 On 02-February-06			Bond Future	8.0900	8.0680	100.2966	100.5014	0.00
08/09/2005	R204 On 03-November-05			Bond Future	8.0700	8.0440	102.4937	102.6933	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	26317	27403	26317	27403	0.00
08/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	33749	32787	33749	32787	0.00
08/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	26662	28090	26662	28090	0.00
08/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	12371	11803	12371	11803	0.00
08/09/2005	R207 On 02-February-06			Bond Future	8.0700	8.0450	93.6495	93.8628	0.00
08/09/2005	R207 On 03-November-05			Bond Future	8.0500	8.0240	95.5749	95.7827	0.00
08/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	9256	10244	9256	10244	0.00
08/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	14959	13814	14959	13814	0.00
08/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	5652	6635	5652	6635	0.00
08/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	9653	8558	9653	8558	0.00
09/09/2005	GOVI On 02-February-06			jGovi	230.6400	230.2780	230.6420	230.2780	0.00
09/09/2005	GOVI On 03-November-05			jGovi	226.5900	226.2310	226.5910	226.2310	463.00
09/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	32378	30543	32378	30543	0.00
09/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	25958	27763	25958	27763	0.00
09/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	16610	15382	16610	15382	0.00
09/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	30700	33072	30700	33072	0.00
09/09/2005	J152 On 28-February-06			jSwap	18.2300	18.2340	0.0000	0.0000	0.00
09/09/2005	J153 On 31-August-10			jSwap	9.0500	9.0830	0.0684	0.0699	0.00
09/09/2005	J157 On 15-September-15			jSwap	8.0100	8.0400	0.0376	0.0396	0.00
09/09/2005	J186 On 21-December-26			jSwap	7.6500	7.6760	0.0153	0.0184	0.00
09/09/2005	J194 On 28-February-08			jSwap	9.8200	9.8410	0.0605	0.0612	0.00
09/09/2005	J201 On 22-December-14			jSwap	7.9800	8.0060	0.0320	0.0339	0.00
09/09/2005	J203 On 15-September-17			jSwap	7.9700	8.0010	0.0385	0.0408	0.00
09/09/2005	J204 On 21-December-18			jSwap	7.9900	8.0170	0.0407	0.0430	0.00
09/09/2005	J207 On 15-January-20			jSwap	8.6100	8.6370	0.0531	0.0556	0.00
09/09/2005	JBAR On 16-March-05			jBar	7.0000	7.0040	0.0000	0.0000	0.00
09/09/2005	JFRA On 02-February-06			jFra	6.8800	6.8850	0.0169	0.0169	0.00
09/09/2005	JFRA On 01-February-07			jFra	7.4800	7.5470	0.0183	0.0185	500.00
09/09/2005	JFRA On 04-May-06			jFra	6.9800	6.9830	0.0171	0.0171	0.00
09/09/2005	JFRA On 03-May-07			jFra	7.8200	7.8010	0.0191	0.0191	0.00
09/09/2005	JFRA On 03-August-06			jFra	7.1100	7.1490	0.0174	0.0175	0.00
09/09/2005	JFRA On 02-August-07			jFra	7.8800	7.8810	0.0193	0.0193	0.00
09/09/2005	JFRA On 03-November-05			jFra	6.9800	6.9810	0.0171	0.0171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2005	JFRA On 02-November-06			jFra	7.3200	7.3600	0.0179	0.0180	0.00
09/09/2005	JFRA On 01-November-07			jFra	7.9800	7.9810	0.0210	0.0210	0.00
09/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	492	503	492	503	0.00
09/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1411	1398	1411	1398	0.00
09/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1861	1941	1861	1941	0.00
09/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1902	1826	1902	1826	0.00
09/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1187	1197	1187	1197	0.00
09/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1244	1239	1244	1239	0.00
09/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2599	2575	2599	2575	0.00
09/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1816	1839	1816	1839	0.00
09/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1636	1685	1636	1685	0.00
09/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1359	1320	1359	1320	0.00
09/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3103	3108	3103	3108	0.00
09/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2176	2176	2176	2176	0.00
09/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	164	171	164	171	0.00
09/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	838	830	838	830	0.00
09/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2139	2196	2139	2196	0.00
09/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1353	1315	1353	1315	0.00
09/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3697	3707	3697	3707	0.00
09/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2446	2442	2446	2442	0.00
09/09/2005	JN02 On 02-February-06			jNote	7.4200	7.4370	0.1379	0.1382	0.00
09/09/2005	JN02 On 03-November-05			jNote	7.2900	7.3090	0.1345	0.1348	0.00
09/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14224	14445	14224	14445	0.00
09/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	11091	10979	11091	10979	0.00
09/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2667	2825	2667	2825	0.00
09/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	6523	6350	6523	6350	0.00
09/09/2005	JN05 On 02-February-06			jNote	7.9300	7.9580	0.3270	0.3279	0.00
09/09/2005	JN05 On 03-November-05			jNote	7.8500	7.8730	0.3244	0.3252	0.00
09/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	16697	17349	16697	17349	0.00
09/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	9155	8780	9155	8780	0.00
09/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6542	7004	6542	7004	0.00
09/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	12742	12251	12742	12251	0.00
09/09/2005	JN10 On 02-February-06			jNote	8.0900	8.1090	0.5541	0.5549	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
09/09/2005	JN10 On 03-November-05			jNote	8.0500	8.0690	0.5529	0.5537	0.00
09/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	15858	16689	15858	16689	0.00
09/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	9764	9231	9764	9231	0.00
09/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	16574	17404	16574	17404	0.00
09/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	13141	12671	13141	12671	0.00
09/09/2005	JROD On 31-January-06			jRod	6.8400	6.9200	0.0053	0.0052	0.00
09/09/2005	JROD On 28-February-06			jRod	6.9000	6.9740	0.0048	0.0048	0.00
09/09/2005	JROD On 31-March-06			jRod	6.8800	6.9310	0.0077	0.0077	0.00
09/09/2005	JROD On 28-April-06			jRod	6.9200	6.9700	0.0074	0.0073	0.00
09/09/2005	JROD On 31-May-06			jRod	6.9700	7.0180	0.0070	0.0069	0.00
09/09/2005	JROD On 30-June-06			jRod	6.9400	6.9790	0.0098	0.0097	0.00
09/09/2005	JROD On 31-July-06			jRod	6.9700	7.0140	0.0094	0.0094	0.00
09/09/2005	JROD On 31-August-06			jRod	7.0100	7.0540	0.0090	0.0089	0.00
09/09/2005	JROD On 30-September-05			jRod	6.5400	6.6930	0.0019	0.0018	0.00
09/09/2005	JROD On 31-October-05			jRod	6.6500	6.7950	0.0016	0.0016	0.00
09/09/2005	JROD On 30-November-05			jRod	6.7500	6.9010	0.0013	0.0013	0.00
09/09/2005	JROD On 30-December-05			jRod	6.7900	6.8680	0.0030	0.0030	0.00
09/09/2005	R152 On 03-November-05			Bond Future	7.2200	7.2210	103.7041	103.7022	0.00
09/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	101	101	101	101	0.00
09/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1551	1569	1551	1569	0.00
09/09/2005	R153 On 02-February-06			Bond Future	7.8100	7.8460	125.3330	125.1682	0.00
09/09/2005	R153 On 03-November-05			Bond Future	7.7700	7.7670	123.1300	123.1211	387.00
09/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	9455	8906	9455	8906	0.00
09/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	22526	23624	22526	23624	0.00
09/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	9258	9300	9258	9300	0.00
09/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	9926	10058	9926	10058	0.00
09/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	53888	53825	53888	53825	0.00
09/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	442	468	442	468	5.00
09/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	16118	16143	16118	16143	0.00
09/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5709	5823	5709	5823	0.00
09/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	33838	33810	33838	33810	0.00
09/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1659	1720	1659	1720	0.00
09/09/2005	R157 On 02-February-06			Bond Future	8.0900	8.1240	141.0090	140.7498	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
09/09/2005	R157 On 03-November-05			Bond Future	8.0600	8.0870	138.5321	138.2665	3.00
09/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	26649	25547	26649	25547	0.00
09/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	34140	35631	34140	35631	0.00
09/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	15809	14762	15809	14762	0.00
09/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	20391	22001	20391	22001	0.00
09/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	17206	16382	17206	16382	0.00
09/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	45341	47110	45341	47110	0.00
09/09/2005	R186 On 02-February-06			Bond Future	7.7200	7.7530	129.9387	129.5521	0.00
09/09/2005	R186 On 03-November-05			Bond Future	7.7100	7.7400	132.8614	132.4842	0.00
09/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	30520	29091	30520	29091	0.00
09/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	58737	61174	58737	61174	0.00
09/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	5436	4949	5436	4949	0.00
09/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	65460	68746	65460	68746	0.00
09/09/2005	R194 On 02-February-06			Bond Future	7.5000	7.5310	109.0973	109.0374	0.00
09/09/2005	R194 On 03-November-05			Bond Future	7.4600	7.4900	107.1764	107.1182	0.00
09/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	4452	4245	4452	4245	0.00
09/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	9298	9690	9298	9690	0.00
09/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	4874	4611	4874	4611	0.00
09/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4075	4395	4075	4395	0.00
09/09/2005	R201 On 02-February-06			Bond Future	8.0600	8.0960	105.4242	105.2189	0.00
09/09/2005	R201 On 03-November-05			Bond Future	8.0300	8.0640	107.9042	107.7009	0.00
09/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	13675	13004	13675	13004	0.00
09/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	34099	35481	34099	35481	0.00
09/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	12875	12044	12875	12044	0.00
09/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	15045	16247	15045	16247	0.00
09/09/2005	R203 On 02-February-06			Bond Future	8.0700	8.1010	104.6385	104.3986	0.00
09/09/2005	R203 On 03-November-05			Bond Future	8.0400	8.0710	102.7993	102.5631	0.00
09/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	26046	24996	26046	24996	0.00
09/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	31247	32596	31247	32596	0.00
09/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	15726	14772	15726	14772	0.00
09/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	18786	20194	18786	20194	0.00
09/09/2005	R204 On 02-February-06			Bond Future	8.0600	8.0940	100.5408	100.2966	0.00
09/09/2005	R204 On 03-November-05			Bond Future	8.0400	8.0690	102.7413	102.4937	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
09/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	27393	26317	27393	26317	0.00
09/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	32382	33749	32382	33749	0.00
09/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	28087	26662	28087	26662	0.00
09/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	11320	12371	11320	12371	0.00
09/09/2005	R207 On 02-February-06			Bond Future	8.0400	8.0720	93.9024	93.6495	0.00
09/09/2005	R207 On 03-November-05			Bond Future	8.0200	8.0500	95.8308	95.5749	0.00
09/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	10346	9256	10346	9256	0.00
09/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	13520	14959	13520	14959	0.00
09/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	6726	5652	6726	5652	0.00
09/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	8170	9653	8170	9653	0.00
12/09/2005	GOVI On 02-February-06			jGovi	229.6600	230.6420	229.6550	230.6420	0.00
12/09/2005	GOVI On 03-November-05			jGovi	225.6400	226.5910	225.6370	226.5910	463.00
12/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	27002	32378	27002	32378	0.00
12/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	30452	25958	30452	25958	0.00
12/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	12438	16610	12438	16610	0.00
12/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	36068	30700	36068	30700	0.00
12/09/2005	J152 On 28-February-06			jSwap	18.2400	18.2340	0.0000	0.0000	0.00
12/09/2005	J153 On 31-August-10			jSwap	9.1200	9.0470	0.0717	0.0684	0.00
12/09/2005	J157 On 15-September-15			jSwap	8.0900	8.0130	0.0433	0.0376	0.00
12/09/2005	J186 On 21-December-26			jSwap	7.7500	7.6460	0.0257	0.0153	0.00
12/09/2005	J194 On 28-February-08			jSwap	9.8800	9.8160	0.0621	0.0605	0.00
12/09/2005	J201 On 22-December-14			jSwap	8.0600	7.9770	0.0374	0.0320	0.00
12/09/2005	J203 On 15-September-17			jSwap	8.0500	7.9720	0.0448	0.0385	0.00
12/09/2005	J204 On 21-December-18			jSwap	8.0700	7.9880	0.0473	0.0407	0.00
12/09/2005	J207 On 15-January-20			jSwap	8.6900	8.6070	0.0604	0.0531	0.00
12/09/2005	JBAR On 16-March-05			jBar	6.9900	7.0040	0.0000	0.0000	0.00
12/09/2005	JFRA On 02-February-06			jFra	6.8800	6.8750	0.0169	0.0169	0.00
12/09/2005	JFRA On 01-February-07			jFra	7.5100	7.4830	0.0184	0.0183	500.00
12/09/2005	JFRA On 04-May-06			jFra	6.9800	6.9770	0.0171	0.0171	0.00
12/09/2005	JFRA On 03-May-07			jFra	7.8400	7.8200	0.0192	0.0191	0.00
12/09/2005	JFRA On 03-August-06			jFra	7.1400	7.1130	0.0175	0.0174	0.00
12/09/2005	JFRA On 02-August-07			jFra	7.9200	7.8790	0.0194	0.0193	0.00
12/09/2005	JFRA On 03-November-05			jFra	6.9700	6.9750	0.0171	0.0171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2005	JFRA On 02-November-06			jFra	7.3600	7.3210	0.0180	0.0179	0.00
12/09/2005	JFRA On 01-November-07			jFra	8.0200	7.9760	0.0211	0.0210	0.00
12/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	487	492	487	492	0.00
12/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1396	1411	1396	1411	0.00
12/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1891	1861	1891	1861	0.00
12/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1861	1902	1861	1902	0.00
12/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1184	1187	1184	1187	0.00
12/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1231	1244	1231	1244	0.00
12/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2615	2599	2615	2599	0.00
12/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1793	1816	1793	1816	0.00
12/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1670	1636	1670	1636	0.00
12/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1317	1359	1317	1359	0.00
12/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3152	3103	3152	3103	0.00
12/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2127	2176	2127	2176	0.00
12/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	151	164	151	164	0.00
12/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	839	838	839	838	0.00
12/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2184	2139	2184	2139	0.00
12/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1310	1353	1310	1353	0.00
12/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3750	3697	3750	3697	0.00
12/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2396	2446	2396	2446	0.00
12/09/2005	JN02 On 02-February-06			jNote	7.4400	7.4190	0.1383	0.1379	0.00
12/09/2005	JN02 On 03-November-05			jNote	7.3100	7.2910	0.1348	0.1345	0.00
12/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14338	14224	14338	14224	0.00
12/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	10751	11091	10751	11091	0.00
12/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2679	2667	2679	2667	0.00
12/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	6191	6523	6191	6523	0.00
12/09/2005	JN05 On 02-February-06			jNote	7.9600	7.9330	0.3280	0.3270	0.00
12/09/2005	JN05 On 03-November-05			jNote	7.8800	7.8500	0.3253	0.3244	0.00
12/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	17281	16697	17281	16697	0.00
12/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	8549	9155	8549	9155	0.00
12/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6738	6542	6738	6542	0.00
12/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	11820	12742	11820	12742	0.00
12/09/2005	JN10 On 02-February-06			jNote	8.1300	8.0890	0.5559	0.5541	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
12/09/2005	JN10 On 03-November-05			jNote	8.0900	8.0500	0.5547	0.5529	0.00
12/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	17253	15858	17253	15858	0.00
12/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	8568	9764	8568	9764	0.00
12/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	17508	16574	17508	16574	0.00
12/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	11611	13141	11611	13141	0.00
12/09/2005	JROD On 31-January-06			jRod	6.9100	6.8440	0.0053	0.0053	0.00
12/09/2005	JROD On 28-February-06			jRod	6.9600	6.8960	0.0048	0.0048	0.00
12/09/2005	JROD On 31-March-06			jRod	6.9300	6.8800	0.0077	0.0077	0.00
12/09/2005	JROD On 28-April-06			jRod	6.9700	6.9180	0.0074	0.0074	0.00
12/09/2005	JROD On 31-May-06			jRod	7.0100	6.9650	0.0070	0.0070	0.00
12/09/2005	JROD On 30-June-06			jRod	6.9800	6.9380	0.0098	0.0098	0.00
12/09/2005	JROD On 31-July-06			jRod	7.0100	6.9740	0.0094	0.0094	0.00
12/09/2005	JROD On 31-August-06			jRod	7.0500	7.0120	0.0090	0.0090	0.00
12/09/2005	JROD On 30-September-05			jRod	6.6800	6.5430	0.0019	0.0019	0.00
12/09/2005	JROD On 31-October-05			jRod	6.7800	6.6480	0.0017	0.0016	0.00
12/09/2005	JROD On 30-November-05			jRod	6.8700	6.7480	0.0014	0.0013	0.00
12/09/2005	JROD On 30-December-05			jRod	6.8500	6.7900	0.0030	0.0030	0.00
12/09/2005	R152 On 03-November-05			Bond Future	7.1900	7.2150	103.7112	103.7041	0.00
12/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	103	101	103	101	0.00
12/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1481	1551	1481	1551	0.00
12/09/2005	R153 On 02-February-06			Bond Future	7.8900	7.8070	124.9700	125.3330	0.00
12/09/2005	R153 On 03-November-05			Bond Future	7.7700	7.7650	123.1300	123.1300	389.00
12/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	8034	9455	8034	9455	0.00
12/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	24734	22526	24734	22526	0.00
12/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	8993	9258	8993	9258	0.00
12/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	9661	9926	9661	9926	0.00
12/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	53824	53888	53824	53888	0.00
12/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	378	442	378	442	5.00
12/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	15863	16118	15863	16118	0.00
12/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5454	5709	5454	5709	0.00
12/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	33686	33838	33686	33838	0.00
12/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1507	1659	1507	1659	0.00
12/09/2005	R157 On 02-February-06			Bond Future	8.1800	8.0920	140.2654	141.0090	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
12/09/2005	R157 On 03-November-05			Bond Future	8.1400	8.0550	137.8033	138.5321	3.00
12/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	22984	26649	22984	26649	0.00
12/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	37911	34140	37911	34140	0.00
12/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	12166	15809	12166	15809	0.00
12/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	24036	20391	24036	20391	0.00
12/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	14407	17206	14407	17206	0.00
12/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	49978	45341	49978	45341	0.00
12/09/2005	R186 On 02-February-06			Bond Future	7.8300	7.7220	128.6363	129.9387	0.00
12/09/2005	R186 On 03-November-05			Bond Future	7.8100	7.7100	131.5858	132.8614	0.00
12/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	25034	30520	25034	30520	0.00
12/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	66275	58737	66275	58737	0.00
12/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	3239	5436	3239	5436	0.00
12/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	76020	65460	76020	65460	0.00
12/09/2005	R194 On 02-February-06			Bond Future	7.5800	7.5000	108.9447	109.0973	0.00
12/09/2005	R194 On 03-November-05			Bond Future	7.5300	7.4630	107.0362	107.1764	0.00
12/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	3824	4452	3824	4452	0.00
12/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	10196	9298	10196	9298	0.00
12/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	4042	4874	4042	4874	0.00
12/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4645	4075	4645	4075	0.00
12/09/2005	R201 On 02-February-06			Bond Future	8.1600	8.0640	104.8354	105.4242	0.00
12/09/2005	R201 On 03-November-05			Bond Future	8.1200	8.0330	107.3349	107.9042	0.00
12/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	11417	13675	11417	13675	0.00
12/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	37729	34099	37729	34099	0.00
12/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	9943	12875	9943	12875	0.00
12/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	17806	15045	17806	15045	0.00
12/09/2005	R203 On 02-February-06			Bond Future	8.1600	8.0690	103.9581	104.6385	0.00
12/09/2005	R203 On 03-November-05			Bond Future	8.1300	8.0400	102.1382	102.7993	0.00
12/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	22588	26046	22588	26046	0.00
12/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	34592	31247	34592	31247	0.00
12/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	12292	15726	12292	15726	0.00
12/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	21963	18786	21963	18786	0.00
12/09/2005	R204 On 02-February-06			Bond Future	8.1500	8.0630	99.8340	100.5408	0.00
12/09/2005	R204 On 03-November-05			Bond Future	8.1300	8.0380	102.0485	102.7413	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
12/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	23773	27393	23773	27393	0.00
12/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	35831	32382	35831	32382	0.00
12/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	23282	28087	23282	28087	0.00
12/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	13443	11320	13443	11320	0.00
12/09/2005	R207 On 02-February-06			Bond Future	8.1300	8.0400	93.1779	93.9024	0.00
12/09/2005	R207 On 03-November-05			Bond Future	8.1100	8.0180	95.1216	95.8308	0.00
12/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	7219	10346	7219	10346	0.00
12/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	17638	13520	17638	13520	0.00
12/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	3717	6726	3717	6726	0.00
12/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	12252	8170	12252	8170	0.00
13/09/2005	GOVI On 02-February-06			jGovi	229.8100	229.6550	229.8080	229.6550	0.00
13/09/2005	GOVI On 03-November-05			jGovi	225.7900	225.6370	225.7900	225.6370	463.00
13/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	27653	27002	27653	27002	0.00
13/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	29573	30452	29573	30452	0.00
13/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	12768	12438	12768	12438	0.00
13/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	34868	36068	34868	36068	0.00
13/09/2005	J152 On 28-February-06			jSwap	18.2400	18.2380	0.0000	0.0000	0.00
13/09/2005	J153 On 31-August-10			jSwap	9.1100	9.1230	0.0713	0.0717	0.00
13/09/2005	J157 On 15-September-15			jSwap	8.0800	8.0920	0.0422	0.0433	0.00
13/09/2005	J186 On 21-December-26			jSwap	7.7300	7.7470	0.0241	0.0257	0.00
13/09/2005	J194 On 28-February-08			jSwap	9.8700	9.8750	0.0619	0.0621	0.00
13/09/2005	J201 On 22-December-14			jSwap	8.0500	8.0580	0.0367	0.0374	0.00
13/09/2005	J203 On 15-September-17			jSwap	8.0400	8.0510	0.0437	0.0448	0.00
13/09/2005	J204 On 21-December-18			jSwap	8.0600	8.0690	0.0462	0.0473	0.00
13/09/2005	J207 On 15-January-20			jSwap	8.6800	8.6930	0.0590	0.0604	0.00
13/09/2005	JBAR On 16-March-05			jBar	6.9900	6.9860	0.0000	0.0000	0.00
13/09/2005	JFRA On 02-February-06			jFra	6.8900	6.8790	0.0169	0.0169	0.00
13/09/2005	JFRA On 01-February-07			jFra	7.5600	7.5120	0.0185	0.0184	500.00
13/09/2005	JFRA On 04-May-06			jFra	6.9900	6.9810	0.0171	0.0171	0.00
13/09/2005	JFRA On 03-May-07			jFra	7.8800	7.8360	0.0193	0.0192	0.00
13/09/2005	JFRA On 03-August-06			jFra	7.1600	7.1440	0.0175	0.0175	0.00
13/09/2005	JFRA On 02-August-07			jFra	7.9400	7.9190	0.0194	0.0194	0.00
13/09/2005	JFRA On 03-November-05			jFra	6.9700	6.9690	0.0171	0.0171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2005	JFRA On 02-November-06			jFra	7.3900	7.3570	0.0181	0.0180	0.00
13/09/2005	JFRA On 01-November-07			jFra	8.0100	8.0150	0.0210	0.0211	0.00
13/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	492	487	492	487	0.00
13/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1379	1396	1379	1396	0.00
13/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1945	1891	1945	1891	0.00
13/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1805	1861	1805	1861	0.00
13/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1190	1184	1190	1184	0.00
13/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1220	1231	1220	1231	0.00
13/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2669	2615	2669	2615	0.00
13/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1748	1793	1748	1793	0.00
13/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1682	1670	1682	1670	0.00
13/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1302	1317	1302	1317	0.00
13/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3182	3152	3182	3152	0.00
13/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2101	2127	2101	2127	0.00
13/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	149	151	149	151	0.00
13/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	831	839	831	839	0.00
13/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2222	2184	2222	2184	0.00
13/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1279	1310	1279	1310	0.00
13/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3739	3750	3739	3750	0.00
13/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2401	2396	2401	2396	0.00
13/09/2005	JN02 On 02-February-06			jNote	7.4600	7.4430	0.1386	0.1383	0.00
13/09/2005	JN02 On 03-November-05			jNote	7.3300	7.3100	0.1351	0.1348	0.00
13/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14490	14338	14490	14338	0.00
13/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	10543	10751	10543	10751	0.00
13/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2781	2679	2781	2679	0.00
13/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	5917	6191	5917	6191	0.00
13/09/2005	JN05 On 02-February-06			jNote	7.9800	7.9620	0.3286	0.3280	0.00
13/09/2005	JN05 On 03-November-05			jNote	7.9000	7.8770	0.3259	0.3253	0.00
13/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	17689	17281	17689	17281	0.00
13/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	8219	8549	8219	8549	0.00
13/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6960	6738	6960	6738	0.00
13/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	11297	11820	11297	11820	0.00
13/09/2005	JN10 On 02-February-06			jNote	8.1500	8.1270	0.5567	0.5559	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
13/09/2005	JN10 On 03-November-05			jNote	8.1100	8.0860	0.5557	0.5547	0.00
13/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	18084	17253	18084	17253	0.00
13/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	7975	8568	7975	8568	0.00
13/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	18301	17508	18301	17508	0.00
13/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	10766	11611	10766	11611	0.00
13/09/2005	JROD On 31-January-06			jRod	6.9000	6.9060	0.0053	0.0053	0.00
13/09/2005	JROD On 28-February-06			jRod	6.9600	6.9630	0.0049	0.0048	0.00
13/09/2005	JROD On 31-March-06			jRod	6.9300	6.9270	0.0077	0.0077	0.00
13/09/2005	JROD On 28-April-06			jRod	6.9700	6.9670	0.0074	0.0074	0.00
13/09/2005	JROD On 31-May-06			jRod	7.0100	7.0140	0.0070	0.0070	0.00
13/09/2005	JROD On 30-June-06			jRod	6.9700	6.9750	0.0098	0.0098	0.00
13/09/2005	JROD On 31-July-06			jRod	7.0100	7.0100	0.0094	0.0094	0.00
13/09/2005	JROD On 31-August-06			jRod	7.0500	7.0480	0.0090	0.0090	0.00
13/09/2005	JROD On 30-September-05			jRod	6.6800	6.6820	0.0019	0.0019	0.00
13/09/2005	JROD On 31-October-05			jRod	6.7700	6.7750	0.0017	0.0017	0.00
13/09/2005	JROD On 30-November-05			jRod	6.8700	6.8720	0.0014	0.0014	0.00
13/09/2005	JROD On 30-December-05			jRod	6.8500	6.8510	0.0030	0.0030	0.00
13/09/2005	R152 On 03-November-05			Bond Future	7.1900	7.1920	103.7128	103.7112	0.00
13/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	102	103	102	103	0.00
13/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1465	1481	1465	1481	0.00
13/09/2005	R153 On 02-February-06			Bond Future	7.8800	7.8930	125.0164	124.9700	0.00
13/09/2005	R153 On 03-November-05			Bond Future	7.7700	7.7650	123.1300	123.1300	387.00
13/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	8142	8034	8142	8034	0.00
13/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	24379	24734	24379	24734	0.00
13/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	8903	8993	8903	8993	0.00
13/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	9571	9661	9571	9661	0.00
13/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	53804	53824	53804	53824	0.00
13/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	358	378	358	378	5.00
13/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	15776	15863	15776	15863	0.00
13/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5367	5454	5367	5454	0.00
13/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	33636	33686	33636	33686	0.00
13/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1457	1507	1457	1507	0.00
13/09/2005	R157 On 02-February-06			Bond Future	8.1700	8.1840	140.3944	140.2654	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
13/09/2005	R157 On 03-November-05			Bond Future	8.1300	8.1430	137.9354	137.8033	3.00
13/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	23442	22984	23442	22984	0.00
13/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	37080	37911	37080	37911	0.00
13/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	12537	12166	12537	12166	0.00
13/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	23086	24036	23086	24036	0.00
13/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	14734	14407	14734	14407	0.00
13/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	49016	49978	49016	49978	0.00
13/09/2005	R186 On 02-February-06			Bond Future	7.8100	7.8270	128.8334	128.6363	0.00
13/09/2005	R186 On 03-November-05			Bond Future	7.8000	7.8120	131.7846	131.5858	0.00
13/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	25621	25034	25621	25034	0.00
13/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	64890	66275	64890	66275	0.00
13/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	3363	3239	3363	3239	0.00
13/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	74155	76020	74155	76020	0.00
13/09/2005	R194 On 02-February-06			Bond Future	7.5700	7.5790	108.9679	108.9447	0.00
13/09/2005	R194 On 03-November-05			Bond Future	7.5200	7.5280	107.0599	107.0362	0.00
13/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	3885	3824	3885	3824	0.00
13/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	10025	10196	10025	10196	0.00
13/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	4115	4042	4115	4042	0.00
13/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4481	4645	4481	4645	0.00
13/09/2005	R201 On 02-February-06			Bond Future	8.1500	8.1560	104.9056	104.8354	0.00
13/09/2005	R201 On 03-November-05			Bond Future	8.1100	8.1200	107.4066	107.3349	0.00
13/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	11579	11417	11579	11417	0.00
13/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	37189	37729	37189	37729	0.00
13/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	10115	9943	10115	9943	0.00
13/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	17261	17806	17261	17806	0.00
13/09/2005	R203 On 02-February-06			Bond Future	8.1400	8.1600	104.0773	103.9581	0.00
13/09/2005	R203 On 03-November-05			Bond Future	8.1100	8.1270	102.2518	102.1382	0.00
13/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	23026	22588	23026	22588	0.00
13/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	33838	34592	33838	34592	0.00
13/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	12613	12292	12613	12292	0.00
13/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	21148	21963	21148	21963	0.00
13/09/2005	R204 On 02-February-06			Bond Future	8.1400	8.1530	99.9591	99.8340	0.00
13/09/2005	R204 On 03-November-05			Bond Future	8.1100	8.1250	102.1754	102.0485	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
13/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	24238	23773	24238	23773	0.00
13/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	35044	35831	35044	35831	0.00
13/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	23876	23282	23876	23282	0.00
13/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	12768	13443	12768	13443	0.00
13/09/2005	R207 On 02-February-06			Bond Future	8.1200	8.1320	93.3033	93.1779	0.00
13/09/2005	R207 On 03-November-05			Bond Future	8.0900	8.1070	95.2485	95.1216	0.00
13/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	7651	7219	7651	7219	0.00
13/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	16815	17638	16815	17638	0.00
13/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	4077	3717	4077	3717	0.00
13/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	11343	12252	11343	12252	0.00
14/09/2005	GOVI On 02-February-06			jGovi	229.9200	229.8080	229.9170	229.8080	0.00
14/09/2005	GOVI On 03-November-05			jGovi	225.9000	225.7900	225.9000	225.7900	463.00
14/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	28096	27653	28096	27653	0.00
14/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	28926	29573	28926	29573	0.00
14/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	12954	12768	12954	12768	0.00
14/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	33954	34868	33954	34868	0.00
14/09/2005	J152 On 28-February-06			jSwap	18.2400	18.2390	0.0000	0.0000	0.00
14/09/2005	J153 On 31-August-10			jSwap	9.0900	9.1140	0.0704	0.0713	0.00
14/09/2005	J157 On 15-September-15			jSwap	8.0700	8.0760	0.0414	0.0422	0.00
14/09/2005	J186 On 21-December-26			jSwap	7.7300	7.7310	0.0242	0.0241	0.00
14/09/2005	J194 On 28-February-08			jSwap	9.8500	9.8670	0.0616	0.0619	0.00
14/09/2005	J201 On 22-December-14			jSwap	8.0500	8.0480	0.0367	0.0367	0.00
14/09/2005	J203 On 15-September-17			jSwap	8.0300	8.0370	0.0428	0.0437	0.00
14/09/2005	J204 On 21-December-18			jSwap	8.0400	8.0550	0.0453	0.0462	0.00
14/09/2005	J207 On 15-January-20			jSwap	8.6700	8.6770	0.0581	0.0590	0.00
14/09/2005	JBAR On 16-March-05			jBar	6.9900	6.9860	0.0000	0.0000	0.00
14/09/2005	JFRA On 02-February-06			jFra	6.8800	6.8880	0.0169	0.0169	0.00
14/09/2005	JFRA On 01-February-07			jFra	7.5100	7.5570	0.0184	0.0185	500.00
14/09/2005	JFRA On 04-May-06			jFra	6.9700	6.9880	0.0171	0.0171	0.00
14/09/2005	JFRA On 03-May-07			jFra	7.8500	7.8770	0.0192	0.0193	0.00
14/09/2005	JFRA On 03-August-06			jFra	7.1200	7.1550	0.0174	0.0175	0.00
14/09/2005	JFRA On 02-August-07			jFra	7.9400	7.9420	0.0194	0.0194	0.00
14/09/2005	JFRA On 03-November-05			jFra	6.9700	6.9720	0.0171	0.0171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2005	JFRA On 02-November-06			jFra	7.3500	7.3850	0.0180	0.0181	0.00
14/09/2005	JFRA On 01-November-07			jFra	8.0200	8.0090	0.0211	0.0210	0.00
14/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	481	492	481	492	0.00
14/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1391	1379	1391	1379	0.00
14/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1880	1945	1880	1945	0.00
14/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1865	1805	1865	1805	0.00
14/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1161	1190	1161	1190	0.00
14/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1244	1220	1244	1220	0.00
14/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2636	2669	2636	2669	0.00
14/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1770	1748	1770	1748	0.00
14/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1631	1682	1631	1682	0.00
14/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1342	1302	1342	1302	0.00
14/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3178	3182	3178	3182	0.00
14/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2100	2101	2100	2101	0.00
14/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	147	149	147	149	0.00
14/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	826	831	826	831	0.00
14/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2168	2222	2168	2222	0.00
14/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1314	1279	1314	1279	0.00
14/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3755	3739	3755	3739	0.00
14/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2385	2401	2385	2401	0.00
14/09/2005	JN02 On 02-February-06			jNote	7.4400	7.4620	0.1383	0.1386	0.00
14/09/2005	JN02 On 03-November-05			jNote	7.3100	7.3300	0.1348	0.1351	0.00
14/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14237	14490	14237	14490	0.00
14/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	10676	10543	10676	10543	0.00
14/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2591	2781	2591	2781	0.00
14/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	6134	5917	6134	5917	0.00
14/09/2005	JN05 On 02-February-06			jNote	7.9600	7.9800	0.3279	0.3286	0.00
14/09/2005	JN05 On 03-November-05			jNote	7.8700	7.8950	0.3252	0.3259	0.00
14/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	17098	17689	17098	17689	0.00
14/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	8530	8219	8530	8219	0.00
14/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6517	6960	6517	6960	0.00
14/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	11722	11297	11722	11297	0.00
14/09/2005	JN10 On 02-February-06			jNote	8.1300	8.1480	0.5559	0.5567	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2005	JN10 On 03-November-05			jNote	8.0900	8.1100	0.5548	0.5557	0.00
14/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	17210	18084	17210	18084	0.00
14/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	8457	7975	8457	7975	0.00
14/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	17310	18301	17310	18301	0.00
14/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	11275	10766	11275	10766	0.00
14/09/2005	JROD On 31-January-06			jRod	6.9000	6.9040	0.0053	0.0053	0.00
14/09/2005	JROD On 28-February-06			jRod	6.9600	6.9620	0.0049	0.0049	0.00
14/09/2005	JROD On 31-March-06			jRod	6.9300	6.9270	0.0077	0.0077	0.00
14/09/2005	JROD On 28-April-06			jRod	6.9700	6.9670	0.0074	0.0074	0.00
14/09/2005	JROD On 31-May-06			jRod	7.0100	7.0130	0.0070	0.0070	0.00
14/09/2005	JROD On 30-June-06			jRod	6.9700	6.9740	0.0098	0.0098	0.00
14/09/2005	JROD On 31-July-06			jRod	7.0100	7.0090	0.0095	0.0094	0.00
14/09/2005	JROD On 31-August-06			jRod	7.0500	7.0470	0.0090	0.0090	0.00
14/09/2005	JROD On 30-September-05			jRod	6.6800	6.6800	0.0019	0.0019	0.00
14/09/2005	JROD On 31-October-05			jRod	6.7700	6.7720	0.0017	0.0017	0.00
14/09/2005	JROD On 30-November-05			jRod	6.8700	6.8680	0.0014	0.0014	0.00
14/09/2005	JROD On 30-December-05			jRod	6.8500	6.8490	0.0031	0.0030	0.00
14/09/2005	R152 On 03-November-05			Bond Future	7.1800	7.1870	103.7150	103.7128	0.00
14/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	103	102	103	102	0.00
14/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1443	1465	1443	1465	0.00
14/09/2005	R153 On 02-February-06			Bond Future	7.8600	7.8820	125.1175	125.0164	0.00
14/09/2005	R153 On 03-November-05			Bond Future	7.8000	7.7650	122.9965	123.1300	387.00
14/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	7726	8142	7726	8142	0.00
14/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	22951	24379	22951	24379	0.00
14/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	7578	8903	7578	8903	0.00
14/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	9582	9571	9582	9571	0.00
14/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	52358	53804	52358	53804	0.00
14/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	247	358	247	358	5.00
14/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	14215	15776	14215	15776	0.00
14/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5141	5367	5141	5367	0.00
14/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	32060	33636	32060	33636	0.00
14/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1216	1457	1216	1457	0.00
14/09/2005	R157 On 02-February-06			Bond Future	8.1600	8.1680	140.4912	140.3944	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2005	R157 On 03-November-05			Bond Future	8.1200	8.1270	138.0346	137.9354	3.00
14/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	22627	23442	22627	23442	0.00
14/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	35298	37080	35298	37080	0.00
14/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	12025	12537	12025	12537	0.00
14/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	21582	23086	21582	23086	0.00
14/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	14047	14734	14047	14734	0.00
14/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	47361	49016	47361	49016	0.00
14/09/2005	R186 On 02-February-06			Bond Future	7.8100	7.8110	128.8458	128.8334	0.00
14/09/2005	R186 On 03-November-05			Bond Future	7.8000	7.7960	131.7971	131.7846	0.00
14/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	24229	25621	24229	25621	0.00
14/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	63375	64890	63375	64890	0.00
14/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	2814	3363	2814	3363	0.00
14/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	73482	74155	73482	74155	0.00
14/09/2005	R194 On 02-February-06			Bond Future	7.5500	7.5670	108.9949	108.9679	0.00
14/09/2005	R194 On 03-November-05			Bond Future	7.5000	7.5170	107.0880	107.0599	0.00
14/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	3606	3885	3606	3885	0.00
14/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	9476	10025	9476	10025	0.00
14/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	3926	4115	3926	4115	0.00
14/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4012	4481	4012	4481	0.00
14/09/2005	R201 On 02-February-06			Bond Future	8.1400	8.1450	104.9120	104.9056	0.00
14/09/2005	R201 On 03-November-05			Bond Future	8.1100	8.1090	107.4132	107.4066	0.00
14/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	11082	11579	11082	11579	0.00
14/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	36628	37189	36628	37189	0.00
14/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	9424	10115	9424	10115	0.00
14/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	16504	17261	16504	17261	0.00
14/09/2005	R203 On 02-February-06			Bond Future	8.1300	8.1440	104.1668	104.0773	0.00
14/09/2005	R203 On 03-November-05			Bond Future	8.1000	8.1120	102.3427	102.2518	0.00
14/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	23335	23026	23335	23026	0.00
14/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	33252	33838	33252	33838	0.00
14/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	12844	12613	12844	12613	0.00
14/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	20470	21148	20470	21148	0.00
14/09/2005	R204 On 02-February-06			Bond Future	8.1300	8.1370	100.0531	99.9591	0.00
14/09/2005	R204 On 03-November-05			Bond Future	8.1000	8.1090	102.2628	102.1754	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	24566	24238	24566	24238	0.00
14/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	34432	35044	34432	35044	0.00
14/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	24241	23876	24241	23876	0.00
14/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	12259	12768	12259	12768	0.00
14/09/2005	R207 On 02-February-06			Bond Future	8.1000	8.1160	93.4054	93.3033	0.00
14/09/2005	R207 On 03-November-05			Bond Future	8.0800	8.0910	95.3439	95.2485	0.00
14/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	8009	7651	8009	7651	0.00
14/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	16153	16815	16153	16815	0.00
14/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	4350	4077	4350	4077	0.00
14/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	10662	11343	10662	11343	0.00
15/09/2005	GOVI On 02-February-06			jGovi	229.1600	229.9170	229.1590	229.9170	0.00
15/09/2005	GOVI On 03-November-05			jGovi	225.1600	225.9000	225.1600	225.9000	463.00
15/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	24354	28096	24354	28096	0.00
15/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	32764	28926	32764	28926	0.00
15/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	10317	12954	10317	12954	0.00
15/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	38717	33954	38717	33954	0.00
15/09/2005	GOVI On 04-May-06			jGovi	233.3400	0.0000	233.3410	0.0000	0.00
15/09/2005	GOVI On 04-May-06	230.00	Call	jGovi	55855	0	55855	0	0.00
15/09/2005	GOVI On 04-May-06	230.00	Put	jGovi	22445	0	22445	0	0.00
15/09/2005	GOVI On 03-August-06			jGovi	237.6500	0.0000	237.6480	0.0000	0.00
15/09/2005	GOVI On 03-August-06	230.00	Call	jGovi	92257	0	92257	0	0.00
15/09/2005	GOVI On 03-August-06	230.00	Put	jGovi	15777	0	15777	0	0.00
15/09/2005	GOVI On 02-November-06			jGovi	242.0900	0.0000	242.0890	0.0000	0.00
15/09/2005	GOVI On 02-November-06	230.00	Call	jGovi	132098	0	132098	0	0.00
15/09/2005	GOVI On 02-November-06	230.00	Put	jGovi	11208	0	11208	0	0.00
15/09/2005	J152 On 28-February-06			jSwap	18.2400	18.2390	0.0000	0.0000	0.00
15/09/2005	J153 On 31-August-10			jSwap	9.1700	9.0910	0.0736	0.0704	0.00
15/09/2005	J157 On 15-September-15			jSwap	8.9700	8.0650	0.1026	0.0414	0.00
15/09/2005	J186 On 21-December-26			jSwap	7.7900	7.7320	0.0302	0.0242	0.00
15/09/2005	J194 On 28-February-08			jSwap	9.9200	9.8540	0.0634	0.0616	0.00
15/09/2005	J201 On 22-December-14			jSwap	8.1000	8.0470	0.0403	0.0367	0.00
15/09/2005	J203 On 15-September-17			jSwap	8.8400	8.0260	0.1038	0.0428	0.00
15/09/2005	J204 On 21-December-18			jSwap	8.1000	8.0440	0.0499	0.0453	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2005	J207 On 15-January-20			jSwap	8.7300	8.6660	0.0633	0.0581	0.00
15/09/2005	JBAR On 16-March-05			jBar	6.9800	6.9860	0.0000	0.0000	0.00
15/09/2005	JFRA On 02-February-06			jFra	6.9400	6.8790	0.0170	0.0169	0.00
15/09/2005	JFRA On 01-February-07			jFra	7.5900	7.5060	0.0186	0.0184	500.00
15/09/2005	JFRA On 04-May-06			jFra	7.0500	6.9660	0.0173	0.0171	0.00
15/09/2005	JFRA On 03-May-07			jFra	7.9100	7.8540	0.0193	0.0192	0.00
15/09/2005	JFRA On 03-August-06			jFra	7.2100	7.1180	0.0177	0.0174	0.00
15/09/2005	JFRA On 02-August-07			jFra	7.9900	7.9410	0.0195	0.0194	0.00
15/09/2005	JFRA On 03-November-05			jFra	6.9900	6.9730	0.0171	0.0171	0.00
15/09/2005	JFRA On 02-November-06			jFra	7.4200	7.3490	0.0182	0.0180	0.00
15/09/2005	JFRA On 01-November-07			jFra	8.0400	8.0210	0.0211	0.0211	0.00
15/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	527	481	527	481	0.00
15/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1297	1391	1297	1391	0.00
15/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1981	1880	1981	1880	0.00
15/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1763	1865	1763	1865	0.00
15/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1266	1161	1266	1161	0.00
15/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1136	1244	1136	1244	0.00
15/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2710	2636	2710	2636	0.00
15/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1710	1770	1710	1770	0.00
15/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1751	1631	1751	1631	0.00
15/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1237	1342	1237	1342	0.00
15/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3246	3178	3246	3178	0.00
15/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2046	2100	2046	2100	0.00
15/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	152	147	152	147	0.00
15/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	797	826	797	826	0.00
15/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2270	2168	2270	2168	0.00
15/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1239	1314	1239	1314	0.00
15/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3784	3755	3784	3755	0.00
15/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2360	2385	2360	2385	0.00
15/09/2005	JN02 On 02-February-06			jNote	7.5100	7.4420	0.1394	0.1383	0.00
15/09/2005	JN02 On 03-November-05			jNote	7.3700	7.3080	0.1358	0.1348	0.00
15/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14849	14237	14849	14237	0.00
15/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	10090	10676	10090	10676	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	3002	2591	3002	2591	0.00
15/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	5374	6134	5374	6134	0.00
15/09/2005	JN05 On 02-February-06			jNote	8.0200	7.9580	0.3300	0.3279	0.00
15/09/2005	JN05 On 03-November-05			jNote	7.9400	7.8740	0.3273	0.3252	0.00
15/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	18706	17098	18706	17098	0.00
15/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	7477	8530	7477	8530	0.00
15/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	7538	6517	7538	6517	0.00
15/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	10138	11722	10138	11722	0.00
15/09/2005	JN10 On 02-February-06			jNote	8.1700	8.1280	0.5576	0.5559	0.00
15/09/2005	JN10 On 03-November-05			jNote	8.1400	8.0880	0.5566	0.5548	0.00
15/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	19116	17210	19116	17210	0.00
15/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	7247	8457	7247	8457	0.00
15/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	19025	17310	19025	17310	0.00
15/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	9790	11275	9790	11275	0.00
15/09/2005	JROD On 31-January-06			jRod	6.9000	6.9020	0.0053	0.0053	0.00
15/09/2005	JROD On 28-February-06			jRod	6.9600	6.9600	0.0049	0.0049	0.00
15/09/2005	JROD On 31-March-06			jRod	6.9200	6.9250	0.0077	0.0077	0.00
15/09/2005	JROD On 28-April-06			jRod	6.9600	6.9650	0.0074	0.0074	0.00
15/09/2005	JROD On 31-May-06			jRod	7.0100	7.0120	0.0070	0.0070	0.00
15/09/2005	JROD On 30-June-06			jRod	6.9700	6.9730	0.0098	0.0098	0.00
15/09/2005	JROD On 31-July-06			jRod	7.0100	7.0070	0.0095	0.0095	0.00
15/09/2005	JROD On 31-August-06			jRod	7.0500	7.0460	0.0090	0.0090	0.00
15/09/2005	JROD On 30-September-05			jRod	6.6700	6.6780	0.0019	0.0019	0.00
15/09/2005	JROD On 31-October-05			jRod	6.7600	6.7680	0.0017	0.0017	0.00
15/09/2005	JROD On 30-November-05			jRod	6.8600	6.8650	0.0014	0.0014	0.00
15/09/2005	JROD On 30-December-05			jRod	6.8400	6.8480	0.0031	0.0031	0.00
15/09/2005	R152 On 03-November-05			Bond Future	7.1800	7.1800	103.7165	103.7150	0.00
15/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	102	103	102	103	0.00
15/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1427	1443	1427	1443	0.00
15/09/2005	R153 On 02-February-06			Bond Future	7.9400	7.8580	124.7681	125.1175	0.00
15/09/2005	R153 On 03-November-05			Bond Future	7.9000	7.7950	122.5173	122.9965	263.00
15/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	6565	7726	6565	7726	0.00
15/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	25285	22951	25285	22951	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	5474	7578	5474	7578	0.00
15/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	12269	9582	12269	9582	0.00
15/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	47687	52358	47687	52358	0.00
15/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	368	247	368	247	5.00
15/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	11155	14215	11155	14215	0.00
15/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	6872	5141	6872	5141	0.00
15/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	27792	32060	27792	32060	0.00
15/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1740	1216	1740	1216	0.00
15/09/2005	R157 On 02-February-06			Bond Future	8.2200	8.1560	139.9760	140.4912	0.00
15/09/2005	R157 On 03-November-05			Bond Future	8.1800	8.1150	137.5314	138.0346	3.00
15/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	20338	22627	20338	22627	0.00
15/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	38160	35298	38160	35298	0.00
15/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	9909	12025	9909	12025	0.00
15/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	24498	21582	24498	21582	0.00
15/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	12366	14047	12366	14047	0.00
15/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	50832	47361	50832	47361	0.00
15/09/2005	R186 On 02-February-06			Bond Future	7.8700	7.8100	128.0721	128.8458	0.00
15/09/2005	R186 On 03-November-05			Bond Future	7.8600	7.7950	131.0415	131.7971	0.00
15/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	21379	24229	21379	24229	0.00
15/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	68262	63375	68262	63375	0.00
15/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	2002	2814	2002	2814	0.00
15/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	80225	73482	80225	73482	0.00
15/09/2005	R194 On 02-February-06			Bond Future	7.6400	7.5530	108.8310	108.9949	0.00
15/09/2005	R194 On 03-November-05			Bond Future	7.5800	7.5040	106.9285	107.0880	0.00
15/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	3041	3606	3041	3606	0.00
15/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	10550	9476	10550	9476	0.00
15/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	3143	3926	3143	3926	0.00
15/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4824	4012	4824	4012	0.00
15/09/2005	R201 On 02-February-06			Bond Future	8.2100	8.1440	104.5045	104.9120	0.00
15/09/2005	R201 On 03-November-05			Bond Future	8.1700	8.1080	107.0160	107.4132	0.00
15/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	9741	11082	9741	11082	0.00
15/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	39362	36628	39362	36628	0.00
15/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	7743	9424	7743	9424	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	18795	16504	18795	16504	0.00
15/09/2005	R203 On 02-February-06			Bond Future	8.2000	8.1320	103.6981	104.1668	0.00
15/09/2005	R203 On 03-November-05			Bond Future	8.1600	8.1000	101.8814	102.3427	0.00
15/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	21157	23335	21157	23335	0.00
15/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	35762	33252	35762	33252	0.00
15/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	10786	12844	10786	12844	0.00
15/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	23026	20470	23026	20470	0.00
15/09/2005	R204 On 02-February-06			Bond Future	8.1900	8.1250	99.5609	100.0531	0.00
15/09/2005	R204 On 03-November-05			Bond Future	8.1600	8.0980	101.7874	102.2628	0.00
15/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	22262	24566	22262	24566	0.00
15/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	37051	34432	37051	34432	0.00
15/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	21240	24241	21240	24241	0.00
15/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	14012	12259	14012	12259	0.00
15/09/2005	R207 On 02-February-06			Bond Future	8.1700	8.1030	92.9043	93.4054	0.00
15/09/2005	R207 On 03-November-05			Bond Future	8.1400	8.0790	94.8605	95.3439	0.00
15/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	6152	8009	6152	8009	0.00
15/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	19306	16153	19306	16153	0.00
15/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	2772	4350	2772	4350	0.00
15/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	13918	10662	13918	10662	0.00
16/09/2005	GOVI On 02-February-06			jGovi	229.1300	229.1590	229.1260	229.1590	0.00
16/09/2005	GOVI On 04-May-06			jGovi	233.3400	233.3410	233.3410	233.3410	114.00
16/09/2005	GOVI On 03-August-06			jGovi	237.6300	237.6480	237.6340	237.6480	0.00
16/09/2005	GOVI On 03-November-05			jGovi	225.1300	225.1600	225.1260	225.1600	463.00
16/09/2005	GOVI On 02-November-06			jGovi	242.0900	242.0890	242.0930	242.0890	0.00
16/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	24102	24354	24102	24354	0.00
16/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	32842	32764	32842	32764	0.00
16/09/2005	GOVI On 04-May-06	230.00	Call	jGovi	55781	55855	55781	55855	0.00
16/09/2005	GOVI On 04-May-06	230.00	Put	jGovi	22371	22445	22371	22445	0.00
16/09/2005	GOVI On 03-August-06	230.00	Call	jGovi	92097	92257	92097	92257	0.00
16/09/2005	GOVI On 03-August-06	230.00	Put	jGovi	15757	15777	15757	15777	0.00
16/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	10021	10317	10021	10317	0.00
16/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	38761	38717	38761	38717	0.00
16/09/2005	GOVI On 02-November-06	230.00	Call	jGovi	132094	132098	132094	132098	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
16/09/2005	GOVI On 02-November-06	230.00	Put	jGovi	11164	11208	11164	11208	0.00
16/09/2005	J152 On 28-February-06			jSwap	18.2400	18.2410	0.0000	0.0000	0.00
16/09/2005	J153 On 31-August-10			jSwap	9.1900	9.1670	0.0744	0.0736	0.00
16/09/2005	J157 On 15-September-15			jSwap	8.9600	8.9650	0.1019	0.1026	0.00
16/09/2005	J186 On 21-December-26			jSwap	7.7800	7.7910	0.0291	0.0302	0.00
16/09/2005	J194 On 28-February-08			jSwap	9.9500	9.9240	0.0642	0.0634	0.00
16/09/2005	J201 On 22-December-14			jSwap	8.1100	8.1030	0.0406	0.0403	0.00
16/09/2005	J203 On 15-September-17			jSwap	8.8300	8.8360	0.1034	0.1038	0.00
16/09/2005	J204 On 21-December-18			jSwap	8.0900	8.1010	0.0490	0.0499	0.00
16/09/2005	J207 On 15-January-20			jSwap	8.7100	8.7280	0.0620	0.0633	0.00
16/09/2005	JBAR On 16-March-05			jBar	6.9900	6.9790	0.0000	0.0000	0.00
16/09/2005	JFRA On 02-February-06			jFra	6.9600	6.9360	0.0171	0.0170	0.00
16/09/2005	JFRA On 01-February-07			jFra	7.6000	7.5890	0.0186	0.0186	500.00
16/09/2005	JFRA On 04-May-06			jFra	7.0800	7.0530	0.0174	0.0173	0.00
16/09/2005	JFRA On 03-May-07			jFra	8.0000	7.9090	0.0196	0.0193	0.00
16/09/2005	JFRA On 03-August-06			jFra	7.2400	7.2100	0.0177	0.0177	0.00
16/09/2005	JFRA On 02-August-07			jFra	8.0800	7.9910	0.0197	0.0195	0.00
16/09/2005	JFRA On 03-November-05			jFra	7.0000	6.9870	0.0172	0.0171	0.00
16/09/2005	JFRA On 02-November-06			jFra	7.4600	7.4210	0.0183	0.0182	0.00
16/09/2005	JFRA On 01-November-07			jFra	8.0800	8.0420	0.0212	0.0211	0.00
16/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	546	527	546	527	0.00
16/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1257	1297	1257	1297	0.00
16/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1989	1981	1989	1981	0.00
16/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1752	1763	1752	1763	0.00
16/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1298	1266	1298	1266	0.00
16/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1102	1136	1102	1136	0.00
16/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2843	2710	2843	2710	0.00
16/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1611	1710	1611	1710	0.00
16/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1783	1751	1783	1751	0.00
16/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1207	1237	1207	1237	0.00
16/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3367	3246	3367	3246	0.00
16/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1954	2046	1954	2046	0.00
16/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	159	152	159	152	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
16/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	766	797	766	797	0.00
16/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2331	2270	2331	2270	0.00
16/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1195	1239	1195	1239	0.00
16/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3834	3784	3834	3784	0.00
16/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2320	2360	2320	2360	0.00
16/09/2005	JN02 On 02-February-06			jNote	7.5500	7.5060	0.1401	0.1394	0.00
16/09/2005	JN02 On 03-November-05			jNote	7.4100	7.3710	0.1365	0.1358	0.00
16/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	15242	14849	15242	14849	0.00
16/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	9704	10090	9704	10090	0.00
16/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	3266	3002	3266	3002	0.00
16/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	4911	5374	4911	5374	0.00
16/09/2005	JN05 On 02-February-06			jNote	8.0500	8.0230	0.3309	0.3300	0.00
16/09/2005	JN05 On 03-November-05			jNote	7.9600	7.9370	0.3282	0.3273	0.00
16/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	19373	18706	19373	18706	0.00
16/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	7044	7477	7044	7477	0.00
16/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	7960	7538	7960	7538	0.00
16/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	9445	10138	9445	10138	0.00
16/09/2005	JN10 On 02-February-06			jNote	8.1900	8.1740	0.5581	0.5576	0.00
16/09/2005	JN10 On 03-November-05			jNote	8.1500	8.1350	0.5571	0.5566	0.00
16/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	19733	19116	19733	19116	0.00
16/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	6854	7247	6854	7247	0.00
16/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	19502	19025	19502	19025	0.00
16/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	9250	9790	9250	9790	0.00
16/09/2005	JROD On 31-January-06			jRod	6.8300	6.8990	0.0054	0.0053	0.00
16/09/2005	JROD On 28-February-06			jRod	6.8800	6.9570	0.0049	0.0049	0.00
16/09/2005	JROD On 31-March-06			jRod	6.8700	6.9240	0.0078	0.0077	0.00
16/09/2005	JROD On 28-April-06			jRod	6.9100	6.9640	0.0074	0.0074	0.00
16/09/2005	JROD On 31-May-06			jRod	6.9600	7.0110	0.0070	0.0070	0.00
16/09/2005	JROD On 30-June-06			jRod	6.9300	6.9730	0.0098	0.0098	0.00
16/09/2005	JROD On 31-July-06			jRod	6.9700	7.0070	0.0095	0.0095	0.00
16/09/2005	JROD On 31-August-06			jRod	7.0100	7.0450	0.0090	0.0090	0.00
16/09/2005	JROD On 30-September-05			jRod	6.5200	6.6740	0.0019	0.0019	0.00
16/09/2005	JROD On 31-October-05			jRod	6.6200	6.7600	0.0017	0.0017	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2005	JROD On 30-November-05			jRod	6.7100	6.8550	0.0014	0.0014	0.00
16/09/2005	JROD On 30-December-05			jRod	6.7700	6.8430	0.0031	0.0031	0.00
16/09/2005	R152 On 03-November-05			Bond Future	7.1800	7.1750	103.7153	103.7165	0.00
16/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	97	102	97	102	0.00
16/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1434	1427	1434	1427	0.00
16/09/2005	R153 On 02-February-06			Bond Future	7.9600	7.9410	124.6798	124.7681	0.00
16/09/2005	R153 On 03-November-05			Bond Future	7.9500	7.9030	122.3096	122.5173	263.00
16/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	6260	6565	6260	6565	0.00
16/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	25862	25285	25862	25285	0.00
16/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	9898	11155	9898	11155	0.00
16/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	7693	6872	7693	6872	0.00
16/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	4650	5474	4650	5474	0.00
16/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	13522	12269	13522	12269	0.00
16/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	45664	47687	45664	47687	0.00
16/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	422	368	422	368	5.00
16/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	25963	27792	25963	27792	0.00
16/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1988	1740	1988	1740	0.00
16/09/2005	R157 On 02-February-06			Bond Future	8.2100	8.2200	140.0242	139.9760	0.00
16/09/2005	R157 On 03-November-05			Bond Future	8.1700	8.1760	137.5808	137.5314	3.00
16/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	20438	20338	20438	20338	0.00
16/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	37778	38160	37778	38160	0.00
16/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	9934	9909	9934	9909	0.00
16/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	24030	24498	24030	24498	0.00
16/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	12425	12366	12425	12366	0.00
16/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	50409	50832	50409	50832	0.00
16/09/2005	R186 On 02-February-06			Bond Future	7.8600	7.8730	128.2066	128.0721	0.00
16/09/2005	R186 On 03-November-05			Bond Future	7.8500	7.8560	131.1649	131.0415	0.00
16/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	21704	21379	21704	21379	0.00
16/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	67242	68262	67242	68262	0.00
16/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	2020	2002	2020	2002	0.00
16/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	79009	80225	79009	80225	0.00
16/09/2005	R194 On 02-February-06			Bond Future	7.6700	7.6380	108.7636	108.8310	0.00
16/09/2005	R194 On 03-November-05			Bond Future	7.6100	7.5780	106.8618	106.9285	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
16/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	2816	3041	2816	3041	0.00
16/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	10999	10550	10999	10550	0.00
16/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	2823	3143	2823	3143	0.00
16/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	5171	4824	5171	4824	0.00
16/09/2005	R201 On 02-February-06			Bond Future	8.2100	8.2080	104.4791	104.5045	0.00
16/09/2005	R201 On 03-November-05			Bond Future	8.1700	8.1690	106.9900	107.0160	0.00
16/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	9600	9741	9600	9741	0.00
16/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	39475	39362	39475	39362	0.00
16/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	7528	7743	7528	7743	0.00
16/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	18840	18795	18840	18795	0.00
16/09/2005	R203 On 02-February-06			Bond Future	8.1900	8.1950	103.7352	103.6981	0.00
16/09/2005	R203 On 03-November-05			Bond Future	8.1600	8.1610	101.9266	101.8814	0.00
16/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	21219	21157	21219	21157	0.00
16/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	35453	35762	35453	35762	0.00
16/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	10804	10786	10804	10786	0.00
16/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	22591	23026	22591	23026	0.00
16/09/2005	R204 On 02-February-06			Bond Future	8.1800	8.1880	99.6466	99.5609	0.00
16/09/2005	R204 On 03-November-05			Bond Future	8.1500	8.1580	101.8665	101.7874	0.00
16/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	22534	22262	22534	22262	0.00
16/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	36465	37051	36465	37051	0.00
16/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	21521	21240	21521	21240	0.00
16/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	13503	14012	13503	14012	0.00
16/09/2005	R207 On 02-February-06			Bond Future	8.1500	8.1670	93.0370	92.9043	0.00
16/09/2005	R207 On 03-November-05			Bond Future	8.1200	8.1400	94.9870	94.8605	0.00
16/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	6564	6152	6564	6152	0.00
16/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	18391	19306	18391	19306	0.00
16/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	3061	2772	3061	2772	0.00
16/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	12943	13918	12943	13918	0.00
19/09/2005	GOVI On 02-February-06			jGovi	229.0900	229.1260	229.0920	229.1260	0.00
19/09/2005	GOVI On 04-May-06			jGovi	233.2900	233.3410	233.2880	233.3410	57.00
19/09/2005	GOVI On 03-August-06			jGovi	237.6200	237.6340	237.6170	237.6340	0.00
19/09/2005	GOVI On 03-November-05			jGovi	225.0900	225.1260	225.0900	225.1260	463.00
19/09/2005	GOVI On 02-November-06			jGovi	242.0900	242.0930	242.0900	242.0930	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
19/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	23643	24102	23643	24102	0.00
19/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	32723	32842	32723	32842	0.00
19/09/2005	GOVI On 04-May-06	230.00	Call	jGovi	55212	55781	55212	55781	0.00
19/09/2005	GOVI On 04-May-06	230.00	Put	jGovi	22332	22371	22332	22371	0.00
19/09/2005	GOVI On 03-August-06	230.00	Call	jGovi	91806	92097	91806	92097	0.00
19/09/2005	GOVI On 03-August-06	230.00	Put	jGovi	15636	15757	15636	15757	0.00
19/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	9330	10021	9330	10021	0.00
19/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	38430	38761	38430	38761	0.00
19/09/2005	GOVI On 02-November-06	230.00	Call	jGovi	131954	132094	131954	132094	0.00
19/09/2005	GOVI On 02-November-06	230.00	Put	jGovi	11054	11164	11054	11164	0.00
19/09/2005	J152 On 28-February-06			jSwap	7.0900	18.2390	0.0020	0.0000	0.00
19/09/2005	J153 On 31-August-10			jSwap	7.9000	9.1860	0.0162	0.0744	0.00
19/09/2005	J157 On 15-September-15			jSwap	8.1700	8.9560	0.0454	0.1019	0.00
19/09/2005	J186 On 21-December-26			jSwap	7.7800	7.7800	0.0291	0.0291	0.00
19/09/2005	J194 On 28-February-08			jSwap	7.5900	9.9530	0.0021	0.0642	0.00
19/09/2005	J201 On 22-December-14			jSwap	8.1100	8.1070	0.0405	0.0406	0.00
19/09/2005	J203 On 15-September-17			jSwap	8.1200	8.8310	0.0474	0.1034	0.00
19/09/2005	J204 On 21-December-18			jSwap	8.0900	8.0910	0.0486	0.0490	0.00
19/09/2005	J207 On 15-January-20			jSwap	8.0800	8.7130	0.0065	0.0620	0.00
19/09/2005	JBAR On 16-March-05			jBar	6.9900	6.9890	0.0000	0.0000	0.00
19/09/2005	JFRA On 02-February-06			jFra	7.0300	6.9600	0.0172	0.0171	0.00
19/09/2005	JFRA On 01-February-07			jFra	7.6900	7.5970	0.0188	0.0186	500.00
19/09/2005	JFRA On 04-May-06			jFra	7.1500	7.0800	0.0175	0.0174	0.00
19/09/2005	JFRA On 03-May-07			jFra	8.0400	8.0040	0.0196	0.0196	0.00
19/09/2005	JFRA On 03-August-06			jFra	7.3200	7.2350	0.0179	0.0177	0.00
19/09/2005	JFRA On 02-August-07			jFra	8.0700	8.0780	0.0197	0.0197	0.00
19/09/2005	JFRA On 03-November-05			jFra	7.0200	7.0020	0.0172	0.0172	0.00
19/09/2005	JFRA On 02-November-06			jFra	7.5300	7.4640	0.0184	0.0183	0.00
19/09/2005	JFRA On 01-November-07			jFra	8.0300	8.0760	0.0211	0.0212	0.00
19/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	598	546	598	546	0.00
19/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1149	1257	1149	1257	0.00
19/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2104	1989	2104	1989	0.00
19/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1639	1752	1639	1752	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
19/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1380	1298	1380	1298	0.00
19/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1015	1102	1015	1102	0.00
19/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2885	2843	2885	2843	0.00
19/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1573	1611	1573	1611	0.00
19/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1889	1783	1889	1783	0.00
19/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1116	1207	1116	1207	0.00
19/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3351	3367	3351	3367	0.00
19/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1956	1954	1956	1954	0.00
19/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	162	159	162	159	0.00
19/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	720	766	720	766	0.00
19/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2425	2331	2425	2331	0.00
19/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1125	1195	1125	1195	0.00
19/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3754	3834	3754	3834	0.00
19/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2369	2320	2369	2320	0.00
19/09/2005	JN02 On 02-February-06			jNote	7.5900	7.5480	0.1408	0.1401	0.00
19/09/2005	JN02 On 03-November-05			jNote	7.4600	7.4110	0.1374	0.1365	0.00
19/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	15582	15242	15582	15242	0.00
19/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	9220	9704	9220	9704	0.00
19/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	3579	3266	3579	3266	0.00
19/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	4250	4911	4250	4911	0.00
19/09/2005	JN05 On 02-February-06			jNote	8.0700	8.0500	0.3313	0.3309	0.00
19/09/2005	JN05 On 03-November-05			jNote	7.9800	7.9640	0.3286	0.3282	0.00
19/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	19650	19373	19650	19373	0.00
19/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	6713	7044	6713	7044	0.00
19/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	7978	7960	7978	7960	0.00
19/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	8844	9445	8844	9445	0.00
19/09/2005	JN10 On 02-February-06			jNote	8.1900	8.1890	0.5577	0.5581	0.00
19/09/2005	JN10 On 03-November-05			jNote	8.1500	8.1500	0.5566	0.5571	0.00
19/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	19431	19733	19431	19733	0.00
19/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	6827	6854	6827	6854	0.00
19/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	18915	19502	18915	19502	0.00
19/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	8940	9250	8940	9250	0.00
19/09/2005	JROD On 31-January-06			jRod	6.9000	6.8250	0.0054	0.0054	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
19/09/2005	JROD On 28-February-06			jRod	6.9500	6.8800	0.0049	0.0049	0.00
19/09/2005	JROD On 31-March-06			jRod	6.9200	6.8720	0.0078	0.0078	0.00
19/09/2005	JROD On 28-April-06			jRod	6.9600	6.9120	0.0074	0.0074	0.00
19/09/2005	JROD On 31-May-06			jRod	7.0100	6.9590	0.0070	0.0070	0.00
19/09/2005	JROD On 30-June-06			jRod	6.9800	6.9330	0.0098	0.0098	0.00
19/09/2005	JROD On 31-July-06			jRod	7.0200	6.9680	0.0094	0.0095	0.00
19/09/2005	JROD On 31-August-06			jRod	7.0600	7.0070	0.0089	0.0090	0.00
19/09/2005	JROD On 30-September-05			jRod	6.6700	6.5240	0.0019	0.0019	0.00
19/09/2005	JROD On 31-October-05			jRod	6.7500	6.6150	0.0017	0.0017	0.00
19/09/2005	JROD On 30-November-05			jRod	6.8500	6.7080	0.0014	0.0014	0.00
19/09/2005	JROD On 30-December-05			jRod	6.8400	6.7690	0.0031	0.0031	0.00
19/09/2005	R152 On 03-November-05			Bond Future	7.1800	7.1790	103.7137	103.7153	0.00
19/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	86	97	86	97	0.00
19/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1439	1434	1439	1434	0.00
19/09/2005	R153 On 02-February-06			Bond Future	7.9800	7.9620	124.6127	124.6798	0.00
19/09/2005	R153 On 03-November-05			Bond Future	7.9200	7.9500	122.4289	122.3096	263.00
19/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	5939	6260	5939	6260	0.00
19/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	26213	25862	26213	25862	0.00
19/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	10284	9898	10284	9898	0.00
19/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	6886	7693	6886	7693	0.00
19/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	4819	4650	4819	4650	0.00
19/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	12499	13522	12499	13522	0.00
19/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	46750	45664	46750	45664	0.00
19/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	315	422	315	422	5.00
19/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	26805	25963	26805	25963	0.00
19/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1637	1988	1637	1988	0.00
19/09/2005	R157 On 02-February-06			Bond Future	8.2100	8.2140	140.0322	140.0242	0.00
19/09/2005	R157 On 03-November-05			Bond Future	8.1700	8.1700	137.5808	137.5808	3.00
19/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	20174	20438	20174	20438	0.00
19/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	37433	37778	37433	37778	0.00
19/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	9458	9934	9458	9934	0.00
19/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	23553	24030	23553	24030	0.00
19/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	12195	12425	12195	12425	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
19/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	50099	50409	50099	50409	0.00
19/09/2005	R186 On 02-February-06			Bond Future	7.8600	7.8620	128.2066	128.2066	0.00
19/09/2005	R186 On 03-November-05			Bond Future	7.8500	7.8460	131.1649	131.1649	0.00
19/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	21308	21704	21308	21704	0.00
19/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	66845	67242	66845	67242	0.00
19/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	1766	2020	1766	2020	0.00
19/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	78756	79009	78756	79009	0.00
19/09/2005	R194 On 02-February-06			Bond Future	7.7000	7.6730	108.7193	108.7636	0.00
19/09/2005	R194 On 03-November-05			Bond Future	7.6300	7.6090	106.8167	106.8618	0.00
19/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	2631	2816	2631	2816	0.00
19/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	11257	10999	11257	10999	0.00
19/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	2526	2823	2526	2823	0.00
19/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	5325	5171	5325	5171	0.00
19/09/2005	R201 On 02-February-06			Bond Future	8.2100	8.2120	104.4791	104.4791	0.00
19/09/2005	R201 On 03-November-05			Bond Future	8.1700	8.1730	106.9900	106.9900	0.00
19/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	9403	9600	9403	9600	0.00
19/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	39278	39475	39278	39475	0.00
19/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	7161	7528	7161	7528	0.00
19/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	18473	18840	18473	18840	0.00
19/09/2005	R203 On 02-February-06			Bond Future	8.1800	8.1900	103.7797	103.7352	0.00
19/09/2005	R203 On 03-November-05			Bond Future	8.1500	8.1550	101.9643	101.9266	0.00
19/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	21117	21219	21117	21219	0.00
19/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	34906	35453	34906	35453	0.00
19/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	10465	10804	10465	10804	0.00
19/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	21875	22591	21875	22591	0.00
19/09/2005	R204 On 02-February-06			Bond Future	8.1700	8.1770	99.6856	99.6466	0.00
19/09/2005	R204 On 03-November-05			Bond Future	8.1400	8.1480	101.9060	101.8665	0.00
19/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	22396	22534	22396	22534	0.00
19/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	35938	36465	35938	36465	0.00
19/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	21216	21521	21216	21521	0.00
19/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	12802	13503	12802	13503	0.00
19/09/2005	R207 On 02-February-06			Bond Future	8.1500	8.1500	93.0761	93.0370	0.00
19/09/2005	R207 On 03-November-05			Bond Future	8.1200	8.1240	95.0265	94.9870	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
19/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	6585	6564	6585	6564	0.00
19/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	18021	18391	18021	18391	0.00
19/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	2989	3061	2989	3061	0.00
19/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	12474	12943	12474	12943	0.00
20/09/2005	GOVI On 02-February-06			jGovi	229.7200	229.0920	229.7230	229.0920	0.00
20/09/2005	GOVI On 04-May-06			jGovi	233.9000	233.2880	233.9000	233.2880	57.00
20/09/2005	GOVI On 03-August-06			jGovi	238.2100	237.6170	238.2100	237.6170	0.00
20/09/2005	GOVI On 03-November-05			jGovi	225.7300	225.0900	225.7340	225.0900	463.00
20/09/2005	GOVI On 02-November-06			jGovi	242.6700	242.0900	242.6650	242.0900	0.00
20/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	26521	23643	26521	23643	0.00
20/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	29291	32723	29291	32723	0.00
20/09/2005	GOVI On 04-May-06	230.00	Call	jGovi	59179	55212	59179	55212	0.00
20/09/2005	GOVI On 04-May-06	230.00	Put	jGovi	20179	22332	20179	22332	0.00
20/09/2005	GOVI On 03-August-06	230.00	Call	jGovi	96337	91806	96337	91806	0.00
20/09/2005	GOVI On 03-August-06	230.00	Put	jGovi	14237	15636	14237	15636	0.00
20/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	11138	9330	11138	9330	0.00
20/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	33798	38430	33798	38430	0.00
20/09/2005	GOVI On 02-November-06	230.00	Call	jGovi	136779	131954	136779	131954	0.00
20/09/2005	GOVI On 02-November-06	230.00	Put	jGovi	10129	11054	10129	11054	0.00
20/09/2005	J152 On 28-February-06			jSwap	7.1200	7.0930	0.0018	0.0020	0.00
20/09/2005	J153 On 31-August-10			jSwap	7.8500	7.8950	0.0142	0.0162	0.00
20/09/2005	J157 On 15-September-15			jSwap	8.1100	8.1670	0.0417	0.0454	0.00
20/09/2005	J186 On 21-December-26			jSwap	7.7100	7.7800	0.0217	0.0291	0.00
20/09/2005	J194 On 28-February-08			jSwap	7.5500	7.5920	0.0011	0.0021	0.00
20/09/2005	J201 On 22-December-14			jSwap	8.0600	8.1060	0.0373	0.0405	0.00
20/09/2005	J203 On 15-September-17			jSwap	8.0700	8.1220	0.0434	0.0474	0.00
20/09/2005	J204 On 21-December-18			jSwap	8.0300	8.0860	0.0443	0.0486	0.00
20/09/2005	J207 On 15-January-20			jSwap	8.0200	8.0760	0.0016	0.0065	0.00
20/09/2005	JBAR On 16-March-05			jBar	6.9700	6.9890	0.0000	0.0000	0.00
20/09/2005	JFRA On 02-February-06			jFra	7.0100	7.0250	0.0172	0.0172	0.00
20/09/2005	JFRA On 01-February-07			jFra	7.6300	7.6900	0.0187	0.0188	500.00
20/09/2005	JFRA On 04-May-06			jFra	7.1100	7.1490	0.0174	0.0175	0.00
20/09/2005	JFRA On 03-May-07			jFra	7.9900	8.0370	0.0195	0.0196	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
20/09/2005	JFRA On 03-August-06			jFra	7.2700	7.3160	0.0178	0.0179	0.00
20/09/2005	JFRA On 02-August-07			jFra	8.0200	8.0710	0.0196	0.0197	0.00
20/09/2005	JFRA On 03-November-05			jFra	6.9900	7.0220	0.0171	0.0172	0.00
20/09/2005	JFRA On 02-November-06			jFra	7.4800	7.5310	0.0183	0.0184	0.00
20/09/2005	JFRA On 01-November-07			jFra	7.9500	8.0270	0.0209	0.0211	0.00
20/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	583	598	583	598	0.00
20/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1164	1149	1164	1149	0.00
20/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2020	2104	2020	2104	0.00
20/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1710	1639	1710	1639	0.00
20/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1321	1380	1321	1380	0.00
20/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1061	1015	1061	1015	0.00
20/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2814	2885	2814	2885	0.00
20/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1619	1573	1619	1573	0.00
20/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1817	1889	1817	1889	0.00
20/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1165	1116	1165	1116	0.00
20/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3276	3351	3276	3351	0.00
20/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2007	1956	2007	1956	0.00
20/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	138	162	138	162	0.00
20/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	775	720	775	720	0.00
20/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2346	2425	2346	2425	0.00
20/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1172	1125	1172	1125	0.00
20/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3636	3754	3636	3754	0.00
20/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2456	2369	2456	2369	0.00
20/09/2005	JN02 On 02-February-06			jNote	7.5400	7.5930	0.1400	0.1408	0.00
20/09/2005	JN02 On 03-November-05			jNote	7.4200	7.4640	0.1367	0.1374	0.00
20/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	15019	15582	15019	15582	0.00
20/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	9566	9220	9566	9220	0.00
20/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	3173	3579	3173	3579	0.00
20/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	4642	4250	4642	4250	0.00
20/09/2005	JN05 On 02-February-06			jNote	8.0200	8.0650	0.3297	0.3313	0.00
20/09/2005	JN05 On 03-November-05			jNote	7.9300	7.9790	0.3270	0.3286	0.00
20/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	18366	19650	18366	19650	0.00
20/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	7346	6713	7346	6713	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
20/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6991	7978	6991	7978	0.00
20/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	9796	8844	9796	8844	0.00
20/09/2005	JN10 On 02-February-06			jNote	8.1400	8.1850	0.5555	0.5577	0.00
20/09/2005	JN10 On 03-November-05			jNote	8.1000	8.1460	0.5545	0.5566	0.00
20/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	17238	19431	17238	19431	0.00
20/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	8022	6827	8022	6827	0.00
20/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	16796	18915	16796	18915	0.00
20/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	10155	8940	10155	8940	0.00
20/09/2005	JROD On 31-January-06			jRod	6.8900	6.8960	0.0054	0.0054	0.00
20/09/2005	JROD On 28-February-06			jRod	6.9700	6.9540	0.0048	0.0049	0.00
20/09/2005	JROD On 31-March-06			jRod	6.9500	6.9230	0.0076	0.0078	0.00
20/09/2005	JROD On 28-April-06			jRod	7.0000	6.9640	0.0071	0.0074	0.00
20/09/2005	JROD On 31-May-06			jRod	7.0600	7.0140	0.0067	0.0070	0.00
20/09/2005	JROD On 30-June-06			jRod	7.0100	6.9780	0.0094	0.0098	0.00
20/09/2005	JROD On 31-July-06			jRod	7.0600	7.0150	0.0090	0.0094	0.00
20/09/2005	JROD On 31-August-06			jRod	7.1000	7.0570	0.0084	0.0089	0.00
20/09/2005	JROD On 30-September-05			jRod	6.6700	6.6690	0.0019	0.0019	0.00
20/09/2005	JROD On 31-October-05			jRod	6.7500	6.7520	0.0017	0.0017	0.00
20/09/2005	JROD On 30-November-05			jRod	6.8300	6.8510	0.0015	0.0014	0.00
20/09/2005	JROD On 30-December-05			jRod	6.8300	6.8410	0.0032	0.0031	0.00
20/09/2005	R152 On 03-November-05			Bond Future	7.1400	7.1840	103.7284	103.7137	0.00
20/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	104	86	104	86	0.00
20/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1311	1439	1311	1439	0.00
20/09/2005	R153 On 02-February-06			Bond Future	7.9300	7.9780	124.8311	124.6127	0.00
20/09/2005	R153 On 03-November-05			Bond Future	7.8700	7.9230	122.6591	122.4289	263.00
20/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	6537	5939	6537	5939	0.00
20/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	24626	26213	24626	26213	0.00
20/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	11546	10284	11546	10284	0.00
20/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5847	6886	5847	6886	0.00
20/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	5600	4819	5600	4819	0.00
20/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	10977	12499	10977	12499	0.00
20/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	48970	46750	48970	46750	0.00
20/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	233	315	233	315	5.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	28765	26805	28765	26805	0.00
20/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1295	1637	1295	1637	0.00
20/09/2005	R157 On 02-February-06			Bond Future	8.1600	8.2130	140.4912	140.0322	0.00
20/09/2005	R157 On 03-November-05			Bond Future	8.1100	8.1700	138.0429	137.5808	3.00
20/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	22024	20174	22024	20174	0.00
20/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	34694	37433	34694	37433	0.00
20/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	11075	9458	11075	9458	0.00
20/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	20549	23553	20549	23553	0.00
20/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	13521	12195	13521	12195	0.00
20/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	46835	50099	46835	50099	0.00
20/09/2005	R186 On 02-February-06			Bond Future	7.7900	7.8620	129.0929	128.2066	0.00
20/09/2005	R186 On 03-November-05			Bond Future	7.7800	7.8460	132.0463	131.1649	0.00
20/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	24321	21308	24321	21308	0.00
20/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	60995	66845	60995	66845	0.00
20/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	2457	1766	2457	1766	0.00
20/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	70633	78756	70633	78756	0.00
20/09/2005	R194 On 02-February-06			Bond Future	7.6500	7.6960	108.8117	108.7193	0.00
20/09/2005	R194 On 03-November-05			Bond Future	7.5800	7.6300	106.9199	106.8167	0.00
20/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	2885	2631	2885	2631	0.00
20/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	10586	11257	10586	11257	0.00
20/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	2904	2526	2904	2526	0.00
20/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4670	5325	4670	5325	0.00
20/09/2005	R201 On 02-February-06			Bond Future	8.1600	8.2120	104.8099	104.4791	0.00
20/09/2005	R201 On 03-November-05			Bond Future	8.1200	8.1730	107.3218	106.9900	0.00
20/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	10345	9403	10345	9403	0.00
20/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	36911	39278	36911	39278	0.00
20/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	8291	7161	8291	7161	0.00
20/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	16285	18473	16285	18473	0.00
20/09/2005	R203 On 02-February-06			Bond Future	8.1300	8.1840	104.2042	103.7797	0.00
20/09/2005	R203 On 03-November-05			Bond Future	8.0900	8.1500	102.3883	101.9643	0.00
20/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	22909	21117	22909	21117	0.00
20/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	32453	34906	32453	34906	0.00
20/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	12045	10465	12045	10465	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
20/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	19216	21875	19216	21875	0.00
20/09/2005	R204 On 02-February-06			Bond Future	8.1200	8.1720	100.1316	99.6856	0.00
20/09/2005	R204 On 03-November-05			Bond Future	8.0900	8.1430	102.3582	101.9060	0.00
20/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	24306	22396	24306	22396	0.00
20/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	33387	35938	33387	35938	0.00
20/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	23791	21216	23791	21216	0.00
20/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	10854	12802	10854	12802	0.00
20/09/2005	R207 On 02-February-06			Bond Future	8.0900	8.1450	93.5392	93.0761	0.00
20/09/2005	R207 On 03-November-05			Bond Future	8.0600	8.1190	95.4872	95.0265	0.00
20/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	8307	6585	8307	6585	0.00
20/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	15113	18021	15113	18021	0.00
20/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	4474	2989	4474	2989	0.00
20/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	9353	12474	9353	12474	0.00
21/09/2005	GOVI On 02-February-06			jGovi	230.2400	229.7230	230.2380	229.7230	0.00
21/09/2005	GOVI On 04-May-06			jGovi	234.4200	233.9000	234.4230	233.9000	57.00
21/09/2005	GOVI On 03-August-06			jGovi	238.7300	238.2100	238.7320	238.2100	0.00
21/09/2005	GOVI On 03-November-05			jGovi	226.2400	225.7340	226.2370	225.7340	463.00
21/09/2005	GOVI On 02-November-06			jGovi	243.1600	242.6650	243.1600	242.6650	0.00
21/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	29018	26521	29018	26521	0.00
21/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	26638	29291	26638	29291	0.00
21/09/2005	GOVI On 04-May-06	230.00	Call	jGovi	62678	59179	62678	59179	0.00
21/09/2005	GOVI On 04-May-06	230.00	Put	jGovi	18448	20179	18448	20179	0.00
21/09/2005	GOVI On 03-August-06	230.00	Call	jGovi	100400	96337	100400	96337	0.00
21/09/2005	GOVI On 03-August-06	230.00	Put	jGovi	13080	14237	13080	14237	0.00
21/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	12687	11138	12687	11138	0.00
21/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	30317	33798	30317	33798	0.00
21/09/2005	GOVI On 02-November-06	230.00	Call	jGovi	140977	136779	140977	136779	0.00
21/09/2005	GOVI On 02-November-06	230.00	Put	jGovi	9377	10129	9377	10129	0.00
21/09/2005	J152 On 28-February-06			jSwap	7.1200	7.1170	0.0019	0.0018	0.00
21/09/2005	J153 On 31-August-10			jSwap	7.8100	7.8460	0.0129	0.0142	0.00
21/09/2005	J157 On 15-September-15			jSwap	8.0600	8.1110	0.0381	0.0417	0.00
21/09/2005	J186 On 21-December-26			jSwap	7.6600	7.7080	0.0166	0.0217	0.00
21/09/2005	J194 On 28-February-08			jSwap	7.5300	7.5490	0.0006	0.0011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2005	J201 On 22-December-14			jSwap	8.0100	8.0570	0.0341	0.0373	0.00
21/09/2005	J203 On 15-September-17			jSwap	8.0200	8.0680	0.0396	0.0434	0.00
21/09/2005	J204 On 21-December-18			jSwap	7.9800	8.0320	0.0403	0.0443	0.00
21/09/2005	J207 On 15-January-20			jSwap	7.9700	8.0190	0.0026	0.0016	0.00
21/09/2005	JBAR On 16-March-05			jBar	6.9700	6.9680	0.0000	0.0000	0.00
21/09/2005	JFRA On 02-February-06			jFra	7.0000	7.0130	0.0172	0.0172	0.00
21/09/2005	JFRA On 01-February-07			jFra	7.6100	7.6270	0.0186	0.0187	500.00
21/09/2005	JFRA On 04-May-06			jFra	7.0900	7.1060	0.0174	0.0174	0.00
21/09/2005	JFRA On 03-May-07			jFra	7.9200	7.9890	0.0194	0.0195	0.00
21/09/2005	JFRA On 03-August-06			jFra	7.2500	7.2660	0.0177	0.0178	0.00
21/09/2005	JFRA On 02-August-07			jFra	7.9700	8.0190	0.0195	0.0196	0.00
21/09/2005	JFRA On 03-November-05			jFra	6.9900	6.9900	0.0171	0.0171	0.00
21/09/2005	JFRA On 02-November-06			jFra	7.4500	7.4800	0.0182	0.0183	0.00
21/09/2005	JFRA On 01-November-07			jFra	7.9600	7.9490	0.0209	0.0209	0.00
21/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	571	583	571	583	0.00
21/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1176	1164	1176	1164	0.00
21/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1993	2020	1993	2020	0.00
21/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1731	1710	1731	1710	0.00
21/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1303	1321	1303	1321	0.00
21/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1072	1061	1072	1061	0.00
21/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2714	2814	2714	2814	0.00
21/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1689	1619	1689	1619	0.00
21/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1789	1817	1789	1817	0.00
21/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1182	1165	1182	1165	0.00
21/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3208	3276	3208	3276	0.00
21/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2054	2007	2054	2007	0.00
21/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	134	138	134	138	0.00
21/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	773	775	773	775	0.00
21/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2294	2346	2294	2346	0.00
21/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1202	1172	1202	1172	0.00
21/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3652	3636	3652	3636	0.00
21/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2440	2456	2440	2456	0.00
21/09/2005	JN02 On 02-February-06			jNote	7.5200	7.5440	0.1396	0.1400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2005	JN02 On 03-November-05			jNote	7.4000	7.4200	0.1362	0.1367	0.00
21/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14721	15019	14721	15019	0.00
21/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	9719	9566	9719	9566	0.00
21/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2927	3173	2927	3173	0.00
21/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	4870	4642	4870	4642	0.00
21/09/2005	JN05 On 02-February-06			jNote	8.0000	8.0180	0.3290	0.3297	0.00
21/09/2005	JN05 On 03-November-05			jNote	7.9100	7.9320	0.3263	0.3270	0.00
21/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	17730	18366	17730	18366	0.00
21/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	7651	7346	7651	7346	0.00
21/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6538	6991	6538	6991	0.00
21/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	10169	9796	10169	9796	0.00
21/09/2005	JN10 On 02-February-06			jNote	8.1000	8.1350	0.5539	0.5555	0.00
21/09/2005	JN10 On 03-November-05			jNote	8.0700	8.0970	0.5529	0.5545	0.00
21/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	15849	17238	15849	17238	0.00
21/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	8877	8022	8877	8022	0.00
21/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	15460	16796	15460	16796	0.00
21/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	10937	10155	10937	10155	0.00
21/09/2005	JROD On 31-January-06			jRod	6.8900	6.8930	0.0054	0.0054	0.00
21/09/2005	JROD On 28-February-06			jRod	6.9700	6.9680	0.0049	0.0048	0.00
21/09/2005	JROD On 31-March-06			jRod	6.9400	6.9450	0.0076	0.0076	0.00
21/09/2005	JROD On 28-April-06			jRod	7.0000	6.9980	0.0072	0.0071	0.00
21/09/2005	JROD On 31-May-06			jRod	7.0600	7.0570	0.0067	0.0067	0.00
21/09/2005	JROD On 30-June-06			jRod	7.0100	7.0140	0.0094	0.0094	0.00
21/09/2005	JROD On 31-July-06			jRod	7.0500	7.0550	0.0090	0.0090	0.00
21/09/2005	JROD On 31-August-06			jRod	7.1000	7.1040	0.0085	0.0084	0.00
21/09/2005	JROD On 30-September-05			jRod	6.6700	6.6680	0.0019	0.0019	0.00
21/09/2005	JROD On 31-October-05			jRod	6.7400	6.7470	0.0018	0.0017	0.00
21/09/2005	JROD On 30-November-05			jRod	6.8300	6.8330	0.0015	0.0015	0.00
21/09/2005	JROD On 30-December-05			jRod	6.8300	6.8290	0.0032	0.0032	0.00
21/09/2005	R152 On 03-November-05			Bond Future	7.1500	7.1370	103.7234	103.7284	0.00
21/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	93	104	93	104	0.00
21/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1350	1311	1350	1311	0.00
21/09/2005	R153 On 02-February-06			Bond Future	7.8900	7.9260	124.9869	124.8311	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2005	R153 On 03-November-05			Bond Future	7.8400	7.8710	122.8099	122.6591	263.00
21/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	6978	6537	6978	6537	0.00
21/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	23510	24626	23510	24626	0.00
21/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	6131	5600	6131	5600	0.00
21/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	10001	10977	10001	10977	0.00
21/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	12397	11546	12397	11546	0.00
21/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5189	5847	5189	5847	0.00
21/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	50429	48970	50429	48970	0.00
21/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	184	233	184	233	5.00
21/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	30064	28765	30064	28765	0.00
21/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1086	1295	1086	1295	0.00
21/09/2005	R157 On 02-February-06			Bond Future	8.1000	8.1560	140.9360	140.4912	0.00
21/09/2005	R157 On 03-November-05			Bond Future	8.0600	8.1140	138.4822	138.0429	8.00
21/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	23925	22024	23925	22024	0.00
21/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	32147	34694	32147	34694	0.00
21/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	12792	11075	12792	11075	0.00
21/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	17872	20549	17872	20549	0.00
21/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	14904	13521	14904	13521	0.00
21/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	43770	46835	43770	46835	0.00
21/09/2005	R186 On 02-February-06			Bond Future	7.7400	7.7900	129.7514	129.0929	0.00
21/09/2005	R186 On 03-November-05			Bond Future	7.7200	7.7750	132.6978	132.0463	0.00
21/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	26709	24321	26709	24321	0.00
21/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	56799	60995	56799	60995	0.00
21/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	3077	2457	3077	2457	0.00
21/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	64738	70633	64738	70633	0.00
21/09/2005	R194 On 02-February-06			Bond Future	7.6200	7.6480	108.8695	108.8117	0.00
21/09/2005	R194 On 03-November-05			Bond Future	7.5600	7.5820	106.9737	106.9199	0.00
21/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	3046	2885	3046	2885	0.00
21/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	10169	10586	10169	10586	0.00
21/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	3097	2904	3097	2904	0.00
21/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4326	4670	4326	4670	0.00
21/09/2005	R201 On 02-February-06			Bond Future	8.1100	8.1600	105.1613	104.8099	0.00
21/09/2005	R201 On 03-November-05			Bond Future	8.0700	8.1220	107.6681	107.3218	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	11426	10345	11426	10345	0.00
21/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	34479	36911	34479	36911	0.00
21/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	9618	8291	9618	8291	0.00
21/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	14149	16285	14149	16285	0.00
21/09/2005	R203 On 02-February-06			Bond Future	8.0700	8.1270	104.6085	104.2042	0.00
21/09/2005	R203 On 03-November-05			Bond Future	8.0400	8.0940	102.7917	102.3883	0.00
21/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	24706	22909	24706	22909	0.00
21/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	30207	32453	30207	32453	0.00
21/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	13703	12045	13703	12045	0.00
21/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	16839	19216	16839	19216	0.00
21/09/2005	R204 On 02-February-06			Bond Future	8.0600	8.1150	100.5566	100.1316	0.00
21/09/2005	R204 On 03-November-05			Bond Future	8.0300	8.0860	102.7733	102.3582	0.00
21/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	26221	24306	26221	24306	0.00
21/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	31052	33387	31052	33387	0.00
21/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	26310	23791	26310	23791	0.00
21/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	9223	10854	9223	10854	0.00
21/09/2005	R207 On 02-February-06			Bond Future	8.0300	8.0860	93.9657	93.5392	0.00
21/09/2005	R207 On 03-November-05			Bond Future	8.0100	8.0610	95.9109	95.4872	0.00
21/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	10147	8307	10147	8307	0.00
21/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	12687	15113	12687	15113	0.00
21/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	6253	4474	6253	4474	0.00
21/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	6895	9353	6895	9353	0.00
22/09/2005	GOVI On 02-February-06			jGovi	230.4400	230.2380	230.4380	230.2380	0.00
22/09/2005	GOVI On 04-May-06			jGovi	234.6100	234.4230	234.6140	234.4230	57.00
22/09/2005	GOVI On 03-August-06			jGovi	238.9200	238.7320	238.9170	238.7320	0.00
22/09/2005	GOVI On 03-November-05			jGovi	226.4400	226.2370	226.4410	226.2370	463.00
22/09/2005	GOVI On 02-November-06			jGovi	243.3600	243.1600	243.3570	243.1600	0.00
22/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	29964	29018	29964	29018	0.00
22/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	25584	26638	25584	26638	0.00
22/09/2005	GOVI On 04-May-06	230.00	Call	jGovi	63937	62678	63937	62678	0.00
22/09/2005	GOVI On 04-May-06	230.00	Put	jGovi	17797	18448	17797	18448	0.00
22/09/2005	GOVI On 03-August-06	230.00	Call	jGovi	101826	100400	101826	100400	0.00
22/09/2005	GOVI On 03-August-06	230.00	Put	jGovi	12656	13080	12656	13080	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	13228	12687	13228	12687	0.00
22/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	28818	30317	28818	30317	0.00
22/09/2005	GOVI On 02-November-06	230.00	Call	jGovi	142640	140977	142640	140977	0.00
22/09/2005	GOVI On 02-November-06	230.00	Put	jGovi	9070	9377	9070	9377	0.00
22/09/2005	J152 On 28-February-06			jSwap	7.1200	7.1150	0.0019	0.0019	0.00
22/09/2005	J153 On 31-August-10			jSwap	7.7900	7.8140	0.0117	0.0129	0.00
22/09/2005	J157 On 15-September-15			jSwap	8.0500	8.0580	0.0373	0.0381	0.00
22/09/2005	J186 On 21-December-26			jSwap	7.6500	7.6580	0.0162	0.0166	0.00
22/09/2005	J194 On 28-February-08			jSwap	7.5000	7.5270	0.0001	0.0006	0.00
22/09/2005	J201 On 22-December-14			jSwap	7.9900	8.0080	0.0329	0.0341	0.00
22/09/2005	J203 On 15-September-17			jSwap	8.0000	8.0170	0.0385	0.0396	0.00
22/09/2005	J204 On 21-December-18			jSwap	7.9700	7.9830	0.0395	0.0403	0.00
22/09/2005	J207 On 15-January-20			jSwap	7.9600	7.9690	0.0031	0.0026	0.00
22/09/2005	JBAR On 16-March-05			jBar	6.9700	6.9680	0.0000	0.0000	0.00
22/09/2005	JFRA On 02-February-06			jFra	7.0000	7.0030	0.0172	0.0172	0.00
22/09/2005	JFRA On 01-February-07			jFra	7.6000	7.6070	0.0186	0.0186	500.00
22/09/2005	JFRA On 04-May-06			jFra	7.1000	7.0940	0.0174	0.0174	0.00
22/09/2005	JFRA On 03-May-07			jFra	7.9200	7.9190	0.0194	0.0194	0.00
22/09/2005	JFRA On 03-August-06			jFra	7.2600	7.2480	0.0178	0.0177	0.00
22/09/2005	JFRA On 02-August-07			jFra	7.9800	7.9720	0.0195	0.0195	0.00
22/09/2005	JFRA On 03-November-05			jFra	7.0000	6.9890	0.0172	0.0171	0.00
22/09/2005	JFRA On 02-November-06			jFra	7.4500	7.4460	0.0182	0.0182	0.00
22/09/2005	JFRA On 01-November-07			jFra	7.9300	7.9610	0.0208	0.0209	0.00
22/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	569	571	569	571	0.00
22/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1172	1176	1172	1176	0.00
22/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1978	1993	1978	1993	0.00
22/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1741	1731	1741	1731	0.00
22/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1312	1303	1312	1303	0.00
22/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1059	1072	1059	1072	0.00
22/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2706	2714	2706	2714	0.00
22/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1691	1689	1691	1689	0.00
22/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1802	1789	1802	1789	0.00
22/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1168	1182	1168	1182	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3210	3208	3210	3208	0.00
22/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2049	2054	2049	2054	0.00
22/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	136	134	136	134	0.00
22/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	753	773	753	773	0.00
22/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2299	2294	2299	2294	0.00
22/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1196	1202	1196	1202	0.00
22/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3599	3652	3599	3652	0.00
22/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2479	2440	2479	2440	0.00
22/09/2005	JN02 On 02-February-06			jNote	7.5200	7.5200	0.1395	0.1396	0.00
22/09/2005	JN02 On 03-November-05			jNote	7.4000	7.3950	0.1363	0.1362	0.00
22/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14652	14721	14652	14721	0.00
22/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	9694	9719	9694	9719	0.00
22/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2907	2927	2907	2927	0.00
22/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	4792	4870	4792	4870	0.00
22/09/2005	JN05 On 02-February-06			jNote	7.9800	7.9950	0.3282	0.3290	0.00
22/09/2005	JN05 On 03-November-05			jNote	7.8900	7.9120	0.3257	0.3263	0.00
22/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	17179	17730	17179	17730	0.00
22/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	7920	7651	7920	7651	0.00
22/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6132	6538	6132	6538	0.00
22/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	10507	10169	10507	10169	0.00
22/09/2005	JN10 On 02-February-06			jNote	8.1000	8.1020	0.5540	0.5539	0.00
22/09/2005	JN10 On 03-November-05			jNote	8.0700	8.0660	0.5531	0.5529	0.00
22/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	15767	15849	15767	15849	0.00
22/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	8861	8877	8861	8877	0.00
22/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	15271	15460	15271	15460	0.00
22/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	10816	10937	10816	10937	0.00
22/09/2005	JROD On 31-January-06			jRod	6.8900	6.8910	0.0054	0.0054	0.00
22/09/2005	JROD On 28-February-06			jRod	6.9600	6.9650	0.0049	0.0049	0.00
22/09/2005	JROD On 31-March-06			jRod	6.9400	6.9430	0.0076	0.0076	0.00
22/09/2005	JROD On 28-April-06			jRod	6.9900	6.9960	0.0072	0.0072	0.00
22/09/2005	JROD On 31-May-06			jRod	7.0500	7.0560	0.0067	0.0067	0.00
22/09/2005	JROD On 30-June-06			jRod	7.0100	7.0120	0.0094	0.0094	0.00
22/09/2005	JROD On 31-July-06			jRod	7.0500	7.0540	0.0090	0.0090	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2005	JROD On 31-August-06			jRod	7.1000	7.1020	0.0085	0.0085	0.00
22/09/2005	JROD On 30-September-05			jRod	6.6700	6.6670	0.0019	0.0019	0.00
22/09/2005	JROD On 31-October-05			jRod	6.7400	6.7440	0.0018	0.0018	0.00
22/09/2005	JROD On 30-November-05			jRod	6.8300	6.8300	0.0015	0.0015	0.00
22/09/2005	JROD On 30-December-05			jRod	6.8300	6.8280	0.0032	0.0032	0.00
22/09/2005	R152 On 03-November-05			Bond Future	7.1300	7.1530	103.7318	103.7234	0.00
22/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	103	93	103	93	0.00
22/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1275	1350	1275	1350	0.00
22/09/2005	R153 On 02-February-06			Bond Future	7.8600	7.8890	125.1218	124.9869	0.00
22/09/2005	R153 On 03-November-05			Bond Future	7.8100	7.8370	122.9476	122.8099	263.00
22/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	7373	6978	7373	6978	0.00
22/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	22555	23510	22555	23510	0.00
22/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	6645	6131	6645	6131	0.00
22/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	9137	10001	9137	10001	0.00
22/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	13204	12397	13204	12397	0.00
22/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	4619	5189	4619	5189	0.00
22/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	51768	50429	51768	50429	0.00
22/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	146	184	146	184	5.00
22/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	31268	30064	31268	30064	0.00
22/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	914	1086	914	1086	0.00
22/09/2005	R157 On 02-February-06			Bond Future	8.0900	8.1010	141.0658	140.9360	0.00
22/09/2005	R157 On 03-November-05			Bond Future	8.0500	8.0610	138.6152	138.4822	8.00
22/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	24427	23925	24427	23925	0.00
22/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	31351	32147	31351	32147	0.00
22/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	13226	12792	13226	12792	0.00
22/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	16976	17872	16976	17872	0.00
22/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	15262	14904	15262	14904	0.00
22/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	42829	43770	42829	43770	0.00
22/09/2005	R186 On 02-February-06			Bond Future	7.7300	7.7370	129.8013	129.7514	0.00
22/09/2005	R186 On 03-November-05			Bond Future	7.7200	7.7230	132.7607	132.6978	0.00
22/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	26765	26709	26765	26709	0.00
22/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	56356	56799	56356	56799	0.00
22/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	3032	3077	3032	3077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	64065	64738	64065	64738	0.00
22/09/2005	R194 On 02-February-06			Bond Future	7.5900	7.6180	108.9216	108.8695	0.00
22/09/2005	R194 On 03-November-05			Bond Future	7.5300	7.5570	107.0298	106.9737	0.00
22/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	3195	3046	3195	3046	0.00
22/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	9798	10169	9798	10169	0.00
22/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	3312	3097	3312	3097	0.00
22/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	3981	4326	3981	4326	0.00
22/09/2005	R201 On 02-February-06			Bond Future	8.0800	8.1050	105.2958	105.1613	0.00
22/09/2005	R201 On 03-November-05			Bond Future	8.0500	8.0690	107.8058	107.6681	0.00
22/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	11817	11426	11817	11426	0.00
22/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	33525	34479	33525	34479	0.00
22/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	10106	9618	10106	9618	0.00
22/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	13260	14149	13260	14149	0.00
22/09/2005	R203 On 02-February-06			Bond Future	8.0600	8.0730	104.7212	104.6085	0.00
22/09/2005	R203 On 03-November-05			Bond Future	8.0300	8.0410	102.9063	102.7917	0.00
22/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	25150	24706	25150	24706	0.00
22/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	29523	30207	29523	30207	0.00
22/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	14076	13703	14076	13703	0.00
22/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	16066	16839	16066	16839	0.00
22/09/2005	R204 On 02-February-06			Bond Future	8.0500	8.0610	100.6356	100.5566	0.00
22/09/2005	R204 On 03-November-05			Bond Future	8.0200	8.0340	102.8534	102.7733	0.00
22/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	26501	26221	26501	26221	0.00
22/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	30543	31052	30543	31052	0.00
22/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	26675	26310	26675	26310	0.00
22/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	8787	9223	8787	9223	0.00
22/09/2005	R207 On 02-February-06			Bond Future	8.0300	8.0320	94.0053	93.9657	0.00
22/09/2005	R207 On 03-November-05			Bond Future	8.0000	8.0080	95.9510	95.9109	0.00
22/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	10292	10147	10292	10147	0.00
22/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	12436	12687	12436	12687	0.00
22/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	6374	6253	6374	6253	0.00
22/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	6614	6895	6614	6895	0.00
23/09/2005	GOVI On 02-February-06			jGovi	230.0700	230.4380	230.0650	230.4380	0.00
23/09/2005	GOVI On 04-May-06			jGovi	234.2400	234.6140	234.2420	234.6140	57.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2005	GOVI On 03-August-06			jGovi	238.5500	238.9170	238.5500	238.9170	0.00
23/09/2005	GOVI On 03-November-05			jGovi	226.0800	226.4410	226.0760	226.4410	463.00
23/09/2005	GOVI On 02-November-06			jGovi	243.0000	243.3570	243.0020	243.3570	0.00
23/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	27919	29964	27919	29964	0.00
23/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	27269	25584	27269	25584	0.00
23/09/2005	GOVI On 04-May-06	230.00	Call	jGovi	61284	63937	61284	63937	0.00
23/09/2005	GOVI On 04-May-06	230.00	Put	jGovi	18864	17797	18864	17797	0.00
23/09/2005	GOVI On 03-August-06	230.00	Call	jGovi	98857	101826	98857	101826	0.00
23/09/2005	GOVI On 03-August-06	230.00	Put	jGovi	13357	12656	13357	12656	0.00
23/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	11659	13228	11659	13228	0.00
23/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	30899	28818	30899	28818	0.00
23/09/2005	GOVI On 02-November-06	230.00	Call	jGovi	139550	142640	139550	142640	0.00
23/09/2005	GOVI On 02-November-06	230.00	Put	jGovi	9530	9070	9530	9070	0.00
23/09/2005	J152 On 28-February-06			jSwap	7.1100	7.1160	0.0019	0.0019	0.00
23/09/2005	J153 On 31-August-10			jSwap	7.8100	7.7850	0.0128	0.0117	0.00
23/09/2005	J157 On 15-September-15			jSwap	8.0800	8.0460	0.0396	0.0373	0.00
23/09/2005	J186 On 21-December-26			jSwap	7.6800	7.6540	0.0192	0.0162	0.00
23/09/2005	J194 On 28-February-08			jSwap	7.5300	7.5040	0.0007	0.0001	0.00
23/09/2005	J201 On 22-December-14			jSwap	8.0200	7.9890	0.0350	0.0329	0.00
23/09/2005	J203 On 15-September-17			jSwap	8.0400	8.0020	0.0410	0.0385	0.00
23/09/2005	J204 On 21-December-18			jSwap	8.0000	7.9730	0.0418	0.0395	0.00
23/09/2005	J207 On 15-January-20			jSwap	7.9900	7.9640	0.0010	0.0031	0.00
23/09/2005	JBAR On 16-March-05			jBar	6.9700	6.9680	0.0000	0.0000	0.00
23/09/2005	JFRA On 02-February-06			jFra	7.0000	7.0040	0.0172	0.0172	0.00
23/09/2005	JFRA On 01-February-07			jFra	7.6000	7.5970	0.0186	0.0186	500.00
23/09/2005	JFRA On 04-May-06			jFra	7.1100	7.1030	0.0174	0.0174	0.00
23/09/2005	JFRA On 03-May-07			jFra	7.9100	7.9150	0.0193	0.0194	0.00
23/09/2005	JFRA On 03-August-06			jFra	7.2600	7.2590	0.0178	0.0178	0.00
23/09/2005	JFRA On 02-August-07			jFra	7.9600	7.9750	0.0195	0.0195	0.00
23/09/2005	JFRA On 03-November-05			jFra	6.9900	6.9980	0.0171	0.0172	0.00
23/09/2005	JFRA On 02-November-06			jFra	7.4600	7.4510	0.0183	0.0182	0.00
23/09/2005	JFRA On 01-November-07			jFra	7.8600	7.9260	0.0207	0.0208	0.00
23/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	565	569	565	569	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
23/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1170	1172	1170	1172	0.00
23/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1984	1978	1984	1978	0.00
23/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1732	1741	1732	1741	0.00
23/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1313	1312	1313	1312	0.00
23/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1053	1059	1053	1059	0.00
23/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2692	2706	2692	2706	0.00
23/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1699	1691	1699	1691	0.00
23/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1800	1802	1800	1802	0.00
23/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1166	1168	1166	1168	0.00
23/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3188	3210	3188	3210	0.00
23/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2063	2049	2063	2049	0.00
23/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	129	136	129	136	0.00
23/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	759	753	759	753	0.00
23/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2305	2299	2305	2299	0.00
23/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1189	1196	1189	1196	0.00
23/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3504	3599	3504	3599	0.00
23/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2552	2479	2552	2479	0.00
23/09/2005	JN02 On 02-February-06			jNote	7.5100	7.5170	0.1394	0.1395	0.00
23/09/2005	JN02 On 03-November-05			jNote	7.4000	7.3980	0.1362	0.1363	0.00
23/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14512	14652	14512	14652	0.00
23/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	9725	9694	9725	9694	0.00
23/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2849	2907	2849	2907	0.00
23/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	4768	4792	4768	4792	0.00
23/09/2005	JN05 On 02-February-06			jNote	7.9500	7.9750	0.3274	0.3282	0.00
23/09/2005	JN05 On 03-November-05			jNote	7.8800	7.8940	0.3250	0.3257	0.00
23/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	16561	17179	16561	17179	0.00
23/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	8245	7920	8245	7920	0.00
23/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	5721	6132	5721	6132	0.00
23/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	10881	10507	10881	10507	0.00
23/09/2005	JN10 On 02-February-06			jNote	8.0900	8.1010	0.5539	0.5540	0.00
23/09/2005	JN10 On 03-November-05			jNote	8.0600	8.0650	0.5529	0.5531	0.00
23/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	15446	15767	15446	15767	0.00
23/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	9015	8861	9015	8861	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	14857	15271	14857	15271	0.00
23/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	10879	10816	10879	10816	0.00
23/09/2005	JROD On 31-January-06			jRod	6.8100	6.8890	0.0054	0.0054	0.00
23/09/2005	JROD On 28-February-06			jRod	6.8800	6.9630	0.0049	0.0049	0.00
23/09/2005	JROD On 31-March-06			jRod	6.8900	6.9410	0.0077	0.0076	0.00
23/09/2005	JROD On 28-April-06			jRod	6.9400	6.9940	0.0072	0.0072	0.00
23/09/2005	JROD On 31-May-06			jRod	7.0000	7.0530	0.0067	0.0067	0.00
23/09/2005	JROD On 30-June-06			jRod	6.9700	7.0110	0.0095	0.0094	0.00
23/09/2005	JROD On 31-July-06			jRod	7.0100	7.0520	0.0091	0.0090	0.00
23/09/2005	JROD On 31-August-06			jRod	7.0600	7.1010	0.0085	0.0085	0.00
23/09/2005	JROD On 30-September-05			jRod	6.5200	6.6660	0.0019	0.0019	0.00
23/09/2005	JROD On 31-October-05			jRod	6.5900	6.7380	0.0018	0.0018	0.00
23/09/2005	JROD On 30-November-05			jRod	6.6700	6.8250	0.0015	0.0015	0.00
23/09/2005	JROD On 30-December-05			jRod	6.7500	6.8260	0.0032	0.0032	0.00
23/09/2005	R152 On 03-November-05			Bond Future	7.1300	7.1260	103.7318	103.7318	0.00
23/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	99	103	99	103	0.00
23/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1272	1275	1272	1275	0.00
23/09/2005	R153 On 02-February-06			Bond Future	7.8900	7.8570	124.9826	125.1218	0.00
23/09/2005	R153 On 03-November-05			Bond Future	7.8400	7.8060	122.8143	122.9476	263.00
23/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	6873	7373	6873	7373	0.00
23/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	23447	22555	23447	22555	0.00
23/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	5967	6645	5967	6645	0.00
23/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	9793	9137	9793	9137	0.00
23/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	12241	13204	12241	13204	0.00
23/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	4989	4619	4989	4619	0.00
23/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	50446	51768	50446	51768	0.00
23/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	157	146	157	146	5.00
23/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	30012	31268	30012	31268	0.00
23/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	990	914	990	914	0.00
23/09/2005	R157 On 02-February-06			Bond Future	8.1200	8.0850	140.7659	141.0658	0.00
23/09/2005	R157 On 03-November-05			Bond Future	8.0800	8.0450	138.3245	138.6152	13.00
23/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	22940	24427	22940	24427	0.00
23/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	32862	31351	32862	31351	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
23/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	11739	13226	11739	13226	0.00
23/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	18397	16976	18397	16976	0.00
23/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	14147	15262	14147	15262	0.00
23/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	44713	42829	44713	42829	0.00
23/09/2005	R186 On 02-February-06			Bond Future	7.7600	7.7330	129.4277	129.8013	0.00
23/09/2005	R186 On 03-November-05			Bond Future	7.7500	7.7180	132.3839	132.7607	0.00
23/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	25164	26765	25164	26765	0.00
23/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	58490	56356	58490	56356	0.00
23/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	2485	3032	2485	3032	0.00
23/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	67285	64065	67285	64065	0.00
23/09/2005	R194 On 02-February-06			Bond Future	7.6300	7.5910	108.8541	108.9216	0.00
23/09/2005	R194 On 03-November-05			Bond Future	7.5600	7.5310	106.9630	107.0298	0.00
23/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	2958	3195	2958	3195	0.00
23/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	10235	9798	10235	9798	0.00
23/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	2963	3312	2963	3312	0.00
23/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4299	3981	4299	3981	0.00
23/09/2005	R201 On 02-February-06			Bond Future	8.1200	8.0840	105.0589	105.2958	0.00
23/09/2005	R201 On 03-November-05			Bond Future	8.0800	8.0480	107.5700	107.8058	0.00
23/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	10941	11817	10941	11817	0.00
23/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	35018	33525	35018	33525	0.00
23/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	8917	10106	8917	10106	0.00
23/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	14430	13260	14430	13260	0.00
23/09/2005	R203 On 02-February-06			Bond Future	8.0900	8.0580	104.4510	104.7212	0.00
23/09/2005	R203 On 03-November-05			Bond Future	8.0600	8.0260	102.6392	102.9063	0.00
23/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	23752	25150	23752	25150	0.00
23/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	30827	29523	30827	29523	0.00
23/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	12636	14076	12636	14076	0.00
23/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	17297	16066	17297	16066	0.00
23/09/2005	R204 On 02-February-06			Bond Future	8.0800	8.0510	100.3910	100.6356	0.00
23/09/2005	R204 On 03-November-05			Bond Future	8.0500	8.0240	102.6134	102.8534	0.00
23/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	25209	26501	25209	26501	0.00
23/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	31696	30543	31696	30543	0.00
23/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	24894	26675	24894	26675	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
23/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	9406	8787	9406	8787	0.00
23/09/2005	R207 On 02-February-06			Bond Future	8.0500	8.0270	93.7916	94.0053	0.00
23/09/2005	R207 On 03-November-05			Bond Future	8.0300	8.0030	95.7347	95.9510	0.00
23/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	9264	10292	9264	10292	0.00
23/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	13546	12436	13546	12436	0.00
23/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	5278	6374	5278	6374	0.00
23/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	7682	6614	7682	6614	0.00
26/09/2005	GOVI On 02-February-06			jGovi	229.6200	230.0650	229.6220	230.0650	0.00
26/09/2005	GOVI On 04-May-06			jGovi	233.7800	234.2420	233.7840	234.2420	57.00
26/09/2005	GOVI On 03-August-06			jGovi	238.0900	238.5500	238.0880	238.5500	0.00
26/09/2005	GOVI On 03-November-05			jGovi	225.6500	226.0760	225.6500	226.0760	463.00
26/09/2005	GOVI On 02-November-06			jGovi	242.5400	243.0020	242.5440	243.0020	0.00
26/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	25403	27919	25403	27919	0.00
26/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	29183	27269	29183	27269	0.00
26/09/2005	GOVI On 04-May-06	230.00	Call	jGovi	57956	61284	57956	61284	0.00
26/09/2005	GOVI On 04-May-06	230.00	Put	jGovi	20116	18864	20116	18864	0.00
26/09/2005	GOVI On 03-August-06	230.00	Call	jGovi	95073	98857	95073	98857	0.00
26/09/2005	GOVI On 03-August-06	230.00	Put	jGovi	14193	13357	14193	13357	0.00
26/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	9565	11659	9565	11659	0.00
26/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	33065	30899	33065	30899	0.00
26/09/2005	GOVI On 02-November-06	230.00	Call	jGovi	135529	139550	135529	139550	0.00
26/09/2005	GOVI On 02-November-06	230.00	Put	jGovi	10089	9530	10089	9530	0.00
26/09/2005	J152 On 28-February-06			jSwap	7.1100	7.1130	0.0019	0.0019	0.00
26/09/2005	J153 On 31-August-10			jSwap	7.8500	7.8120	0.0145	0.0128	0.00
26/09/2005	J157 On 15-September-15			jSwap	8.1200	8.0790	0.0422	0.0396	0.00
26/09/2005	J186 On 21-December-26			jSwap	7.7200	7.6830	0.0234	0.0192	0.00
26/09/2005	J194 On 28-February-08			jSwap	7.5600	7.5300	0.0014	0.0007	0.00
26/09/2005	J201 On 22-December-14			jSwap	8.0600	8.0210	0.0376	0.0350	0.00
26/09/2005	J203 On 15-September-17			jSwap	8.0700	8.0360	0.0436	0.0410	0.00
26/09/2005	J204 On 21-December-18			jSwap	8.0300	8.0010	0.0442	0.0418	0.00
26/09/2005	J207 On 15-January-20			jSwap	8.0200	7.9880	0.0014	0.0010	0.00
26/09/2005	JBAR On 16-March-05			jBar	6.9700	6.9680	0.0000	0.0000	0.00
26/09/2005	JFRA On 02-February-06			jFra	7.0100	7.0030	0.0172	0.0172	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
26/09/2005	JFRA On 01-February-07			jFra	7.5900	7.6030	0.0186	0.0186	500.00
26/09/2005	JFRA On 04-May-06			jFra	7.1100	7.1060	0.0174	0.0174	0.00
26/09/2005	JFRA On 03-May-07			jFra	7.9900	7.9060	0.0195	0.0193	0.00
26/09/2005	JFRA On 03-August-06			jFra	7.2700	7.2590	0.0178	0.0178	0.00
26/09/2005	JFRA On 02-August-07			jFra	8.1200	7.9600	0.0199	0.0195	0.00
26/09/2005	JFRA On 03-November-05			jFra	6.9900	6.9930	0.0171	0.0171	0.00
26/09/2005	JFRA On 02-November-06			jFra	7.4700	7.4560	0.0183	0.0183	0.00
26/09/2005	JFRA On 01-November-07			jFra	8.0200	7.8620	0.0211	0.0207	0.00
26/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	566	565	566	565	0.00
26/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1144	1170	1144	1170	0.00
26/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1964	1984	1964	1984	0.00
26/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1739	1732	1739	1732	0.00
26/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1314	1313	1314	1313	0.00
26/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1037	1053	1037	1053	0.00
26/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2808	2692	2808	2692	0.00
26/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1605	1699	1605	1699	0.00
26/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1809	1800	1809	1800	0.00
26/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1147	1166	1147	1166	0.00
26/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3411	3188	3411	3188	0.00
26/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1891	2063	1891	2063	0.00
26/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	118	129	118	129	0.00
26/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	752	759	752	759	0.00
26/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2325	2305	2325	2305	0.00
26/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1165	1189	1165	1189	0.00
26/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3723	3504	3723	3504	0.00
26/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2369	2552	2369	2552	0.00
26/09/2005	JN02 On 02-February-06			jNote	7.5600	7.5080	0.1403	0.1394	0.00
26/09/2005	JN02 On 03-November-05			jNote	7.4300	7.3960	0.1368	0.1362	0.00
26/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14933	14512	14933	14512	0.00
26/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	9162	9725	9162	9725	0.00
26/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2976	2849	2976	2849	0.00
26/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	4279	4768	4279	4768	0.00
26/09/2005	JN05 On 02-February-06			jNote	8.0200	7.9520	0.3298	0.3274	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
26/09/2005	JN05 On 03-November-05			jNote	7.9400	7.8750	0.3272	0.3250	0.00
26/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	18189	16561	18189	16561	0.00
26/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	7050	8245	7050	8245	0.00
26/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6555	5721	6555	5721	0.00
26/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	9029	10881	9029	10881	0.00
26/09/2005	JN10 On 02-February-06			jNote	8.1500	8.0940	0.5563	0.5539	0.00
26/09/2005	JN10 On 03-November-05			jNote	8.1100	8.0580	0.5553	0.5529	0.00
26/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	17701	15446	17701	15446	0.00
26/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	7329	9015	7329	9015	0.00
26/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	16563	14857	16563	14857	0.00
26/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	8762	10879	8762	10879	0.00
26/09/2005	JROD On 31-January-06			jRod	6.8800	6.8130	0.0055	0.0054	0.00
26/09/2005	JROD On 28-February-06			jRod	6.9500	6.8840	0.0049	0.0049	0.00
26/09/2005	JROD On 31-March-06			jRod	6.9300	6.8890	0.0077	0.0077	0.00
26/09/2005	JROD On 28-April-06			jRod	6.9900	6.9410	0.0072	0.0072	0.00
26/09/2005	JROD On 31-May-06			jRod	7.0500	7.0010	0.0068	0.0067	0.00
26/09/2005	JROD On 30-June-06			jRod	7.0100	6.9710	0.0095	0.0095	0.00
26/09/2005	JROD On 31-July-06			jRod	7.0500	7.0120	0.0091	0.0091	0.00
26/09/2005	JROD On 31-August-06			jRod	7.0900	7.0590	0.0085	0.0085	0.00
26/09/2005	JROD On 30-September-05			jRod	6.6600	6.5160	0.0019	0.0019	0.00
26/09/2005	JROD On 31-October-05			jRod	6.7300	6.5920	0.0018	0.0018	0.00
26/09/2005	JROD On 30-November-05			jRod	6.8200	6.6740	0.0015	0.0015	0.00
26/09/2005	JROD On 30-December-05			jRod	6.8200	6.7490	0.0032	0.0032	0.00
26/09/2005	R152 On 03-November-05			Bond Future	7.1100	7.1260	103.7371	103.7318	0.00
26/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	97	99	97	99	0.00
26/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1217	1272	1217	1272	0.00
26/09/2005	R153 On 02-February-06			Bond Future	7.9400	7.8900	124.7933	124.9826	0.00
26/09/2005	R153 On 03-November-05			Bond Future	7.8500	7.8360	122.7522	122.8143	263.00
26/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	6156	6873	6156	6873	0.00
26/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	24624	23447	24624	23447	0.00
26/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	5427	5967	5427	5967	0.00
26/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	9874	9793	9874	9793	0.00
26/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	11560	12241	11560	12241	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
26/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	4929	4989	4929	4989	0.00
26/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	49797	50446	49797	50446	0.00
26/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	129	157	129	157	5.00
26/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	29309	30012	29309	30012	0.00
26/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	909	990	909	990	0.00
26/09/2005	R157 On 02-February-06			Bond Future	8.1200	8.1220	140.7659	140.7659	1.00
26/09/2005	R157 On 03-November-05			Bond Future	8.1200	8.0800	137.9850	138.3245	13.00
26/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	22627	22940	22627	22940	0.00
26/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	32550	32862	32550	32862	0.00
26/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	9795	11739	9795	11739	0.00
26/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	19847	18397	19847	18397	0.00
26/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	13873	14147	13873	14147	0.00
26/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	44439	44713	44439	44713	0.00
26/09/2005	R186 On 02-February-06			Bond Future	7.8100	7.7630	128.9075	129.4277	0.00
26/09/2005	R186 On 03-November-05			Bond Future	7.7900	7.7480	131.8717	132.3839	0.00
26/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	22805	25164	22805	25164	0.00
26/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	61334	58490	61334	58490	0.00
26/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	1704	2485	1704	2485	0.00
26/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	71626	67285	71626	67285	0.00
26/09/2005	R194 On 02-February-06			Bond Future	7.6600	7.6260	108.7809	108.8541	0.00
26/09/2005	R194 On 03-November-05			Bond Future	7.5900	7.5620	106.8963	106.9630	0.00
26/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	2676	2958	2676	2958	0.00
26/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	10686	10235	10686	10235	0.00
26/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	2547	2963	2547	2963	0.00
26/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4551	4299	4551	4299	0.00
26/09/2005	R201 On 02-February-06			Bond Future	8.1600	8.1210	104.7844	105.0589	0.00
26/09/2005	R201 On 03-November-05			Bond Future	8.1200	8.0840	107.3088	107.5700	0.00
26/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	9851	10941	9851	10941	0.00
26/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	36673	35018	36673	35018	0.00
26/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	7434	8917	7434	8917	0.00
26/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	15558	14430	15558	14430	0.00
26/09/2005	R203 On 02-February-06			Bond Future	8.1300	8.0940	104.1743	104.4510	0.00
26/09/2005	R203 On 03-November-05			Bond Future	8.1000	8.0610	102.3731	102.6392	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
26/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	22163	23752	22163	23752	0.00
26/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	32006	30827	32006	30827	0.00
26/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	10915	12636	10915	12636	0.00
26/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	18237	17297	18237	17297	0.00
26/09/2005	R204 On 02-February-06			Bond Future	8.1100	8.0820	100.1394	100.3910	0.00
26/09/2005	R204 On 03-November-05			Bond Future	8.0800	8.0540	102.3742	102.6134	0.00
26/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	23704	25209	23704	25209	0.00
26/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	32708	31696	32708	31696	0.00
26/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	22784	24894	22784	24894	0.00
26/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	9689	9406	9689	9406	0.00
26/09/2005	R207 On 02-February-06			Bond Future	8.0800	8.0540	93.5549	93.7916	0.00
26/09/2005	R207 On 03-November-05			Bond Future	8.0600	8.0300	95.5111	95.7347	0.00
26/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	8123	9264	8123	9264	0.00
26/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	14772	13546	14772	13546	0.00
26/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	4118	5278	4118	5278	0.00
26/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	8758	7682	8758	7682	0.00
27/09/2005	GOVI On 02-February-06			jGovi	229.5300	229.6220	229.5300	229.6220	0.00
27/09/2005	GOVI On 04-May-06			jGovi	233.7000	233.7840	233.6960	233.7840	57.00
27/09/2005	GOVI On 03-August-06			jGovi	238.0100	238.0880	238.0070	238.0880	0.00
27/09/2005	GOVI On 03-November-05			jGovi	225.5600	225.6500	225.5580	225.6500	463.00
27/09/2005	GOVI On 02-November-06			jGovi	242.4700	242.5440	242.4740	242.5440	0.00
27/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	24855	25403	24855	25403	0.00
27/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	29555	29183	29555	29183	0.00
27/09/2005	GOVI On 04-May-06	230.00	Call	jGovi	57292	57956	57292	57956	0.00
27/09/2005	GOVI On 04-May-06	230.00	Put	jGovi	20332	20116	20332	20116	0.00
27/09/2005	GOVI On 03-August-06	230.00	Call	jGovi	94389	95073	94389	95073	0.00
27/09/2005	GOVI On 03-August-06	230.00	Put	jGovi	14319	14193	14319	14193	0.00
27/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	9057	9565	9057	9565	0.00
27/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	33477	33065	33477	33065	0.00
27/09/2005	GOVI On 02-November-06	230.00	Call	jGovi	134897	135529	134897	135529	0.00
27/09/2005	GOVI On 02-November-06	230.00	Put	jGovi	10157	10089	10157	10089	0.00
27/09/2005	J152 On 28-February-06			jSwap	7.1100	7.1060	0.0019	0.0019	0.00
27/09/2005	J153 On 31-August-10			jSwap	7.8700	7.8520	0.0150	0.0145	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
27/09/2005	J157 On 15-September-15			jSwap	8.1200	8.1190	0.0424	0.0422	0.00
27/09/2005	J186 On 21-December-26			jSwap	7.7400	7.7240	0.0246	0.0234	0.00
27/09/2005	J194 On 28-February-08			jSwap	7.5800	7.5600	0.0018	0.0014	0.00
27/09/2005	J201 On 22-December-14			jSwap	8.0600	8.0600	0.0378	0.0376	0.00
27/09/2005	J203 On 15-September-17			jSwap	8.0700	8.0710	0.0432	0.0436	0.00
27/09/2005	J204 On 21-December-18			jSwap	8.0300	8.0300	0.0437	0.0442	0.00
27/09/2005	J207 On 15-January-20			jSwap	8.0100	8.0160	0.0012	0.0014	0.00
27/09/2005	JBAR On 16-March-05			jBar	6.9700	6.9680	0.0000	0.0000	0.00
27/09/2005	JFRA On 02-February-06			jFra	7.0400	7.0140	0.0173	0.0172	0.00
27/09/2005	JFRA On 01-February-07			jFra	7.6600	7.5920	0.0187	0.0186	500.00
27/09/2005	JFRA On 04-May-06			jFra	7.1400	7.1130	0.0175	0.0174	0.00
27/09/2005	JFRA On 03-May-07			jFra	7.9800	7.9920	0.0195	0.0195	0.00
27/09/2005	JFRA On 03-August-06			jFra	7.3200	7.2700	0.0179	0.0178	0.00
27/09/2005	JFRA On 02-August-07			jFra	8.0800	8.1220	0.0198	0.0199	0.00
27/09/2005	JFRA On 03-November-05			jFra	7.0000	6.9910	0.0172	0.0171	0.00
27/09/2005	JFRA On 02-November-06			jFra	7.5100	7.4740	0.0184	0.0183	0.00
27/09/2005	JFRA On 01-November-07			jFra	7.9800	8.0150	0.0210	0.0211	0.00
27/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	588	566	588	566	0.00
27/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1103	1144	1103	1144	0.00
27/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2050	1964	2050	1964	0.00
27/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1659	1739	1659	1739	0.00
27/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1349	1314	1349	1314	0.00
27/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1003	1037	1003	1037	0.00
27/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2789	2808	2789	2808	0.00
27/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1616	1605	1616	1605	0.00
27/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1870	1809	1870	1809	0.00
27/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1099	1147	1099	1147	0.00
27/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3353	3411	3353	3411	0.00
27/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1929	1891	1929	1891	0.00
27/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	119	118	119	118	0.00
27/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	734	752	734	752	0.00
27/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2380	2325	2380	2325	0.00
27/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1127	1165	1127	1165	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
27/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3675	3723	3675	3723	0.00
27/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2402	2369	2402	2369	0.00
27/09/2005	JN02 On 02-February-06			jNote	7.5800	7.5610	0.1405	0.1403	0.00
27/09/2005	JN02 On 03-November-05			jNote	7.4500	7.4290	0.1372	0.1368	0.00
27/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	15056	14933	15056	14933	0.00
27/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	8991	9162	8991	9162	0.00
27/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	3100	2976	3100	2976	0.00
27/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	4022	4279	4022	4279	0.00
27/09/2005	JN05 On 02-February-06			jNote	8.0300	8.0210	0.3302	0.3298	0.00
27/09/2005	JN05 On 03-November-05			jNote	7.9500	7.9400	0.3276	0.3272	0.00
27/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	18489	18189	18489	18189	0.00
27/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	6819	7050	6819	7050	0.00
27/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6676	6555	6676	6555	0.00
27/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	8655	9029	8655	9029	0.00
27/09/2005	JN10 On 02-February-06			jNote	8.1600	8.1520	0.5569	0.5563	0.00
27/09/2005	JN10 On 03-November-05			jNote	8.1300	8.1140	0.5558	0.5553	0.00
27/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	18176	17701	18176	17701	0.00
27/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	6991	7329	6991	7329	0.00
27/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	16855	16563	16855	16563	0.00
27/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	8306	8762	8306	8762	0.00
27/09/2005	JROD On 31-January-06			jRod	6.8800	6.8770	0.0055	0.0055	0.00
27/09/2005	JROD On 28-February-06			jRod	6.9500	6.9490	0.0049	0.0049	0.00
27/09/2005	JROD On 31-March-06			jRod	6.9300	6.9330	0.0077	0.0077	0.00
27/09/2005	JROD On 28-April-06			jRod	6.9900	6.9870	0.0072	0.0072	0.00
27/09/2005	JROD On 31-May-06			jRod	7.0400	7.0460	0.0068	0.0068	0.00
27/09/2005	JROD On 30-June-06			jRod	7.0000	7.0060	0.0095	0.0095	0.00
27/09/2005	JROD On 31-July-06			jRod	7.0400	7.0460	0.0092	0.0091	0.00
27/09/2005	JROD On 31-August-06			jRod	7.0900	7.0940	0.0086	0.0085	0.00
27/09/2005	JROD On 30-September-05			jRod	6.6600	6.6630	0.0019	0.0019	0.00
27/09/2005	JROD On 31-October-05			jRod	6.7300	6.7300	0.0018	0.0018	0.00
27/09/2005	JROD On 30-November-05			jRod	6.8100	6.8160	0.0015	0.0015	0.00
27/09/2005	JROD On 30-December-05			jRod	6.8200	6.8180	0.0032	0.0032	0.00
27/09/2005	R152 On 03-November-05			Bond Future	7.1100	7.1090	103.7361	103.7371	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
27/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	92	97	92	97	0.00
27/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1221	1217	1221	1217	0.00
27/09/2005	R153 On 02-February-06			Bond Future	7.9500	7.9350	124.7302	124.7933	0.00
27/09/2005	R153 On 03-November-05			Bond Future	7.8900	7.8500	122.5660	122.7522	248.00
27/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	5927	6156	5927	6156	0.00
27/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	25025	24624	25025	24624	0.00
27/09/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	10082	0	10082	0	0.00
27/09/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	18522	0	18522	0	0.00
27/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	4609	5427	4609	5427	0.00
27/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	10917	9874	10917	9874	0.00
27/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	10310	11560	10310	11560	0.00
27/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5541	4929	5541	4929	0.00
27/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	47954	49797	47954	49797	0.00
27/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	147	129	147	129	5.00
27/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	27578	29309	27578	29309	0.00
27/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1039	909	1039	909	0.00
27/09/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	35	0	35	0	0.00
27/09/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	40367	0	40367	0	0.00
27/09/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	311	0	311	0	0.00
27/09/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	29168	0	29168	0	0.00
27/09/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	1501	0	1501	0	0.00
27/09/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	19017	0	19017	0	0.00
27/09/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	18230	0	18230	0	0.00
27/09/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	2512	0	2512	0	0.00
27/09/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	37636	0	37636	0	0.00
27/09/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	401	0	401	0	0.00
27/09/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	58308	0	58308	0	0.00
27/09/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	52	0	52	0	0.00
27/09/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	3056	0	3056	0	0.00
27/09/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	32933	0	32933	0	0.00
27/09/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	1328	0	1328	0	0.00
27/09/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	42105	0	42105	0	0.00
27/09/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	462	0	462	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	52263	0	52263	0	0.00
27/09/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	15647	0	15647	0	0.00
27/09/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	13548	0	13548	0	0.00
27/09/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	22316	0	22316	0	0.00
27/09/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	9797	0	9797	0	0.00
27/09/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	29860	0	29860	0	0.00
27/09/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	7036	0	7036	0	0.00
27/09/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	38055	0	38055	0	0.00
27/09/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	5040	0	5040	0	0.00
27/09/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	46704	0	46704	0	0.00
27/09/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	3612	0	3612	0	0.00
27/09/2005	R157 On 02-February-06			Bond Future	8.1700	8.1220	140.3782	140.7659	1.00
27/09/2005	R157 On 03-November-05			Bond Future	8.1300	8.1210	137.9519	137.9850	13.00
27/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	20815	22627	20815	22627	0.00
27/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	34614	32550	34614	32550	0.00
27/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	9484	9795	9484	9795	0.00
27/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	19867	19847	19867	19847	0.00
27/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	12544	13873	12544	13873	0.00
27/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	46987	44439	46987	44439	0.00
27/09/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	6	0	6	0	0.00
27/09/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	97471	0	97471	0	0.00
27/09/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	96	0	96	0	0.00
27/09/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	75103	0	75103	0	0.00
27/09/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	749	0	749	0	0.00
27/09/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	53764	0	53764	0	0.00
27/09/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	3286	0	3286	0	0.00
27/09/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	34763	0	34763	0	0.00
27/09/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	20388	0	20388	0	0.00
27/09/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	10111	0	10111	0	0.00
27/09/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	35146	0	35146	0	0.00
27/09/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	4633	0	4633	0	0.00
27/09/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	52278	0	52278	0	0.00
27/09/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	1944	0	1944	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	70521	0	70521	0	0.00
27/09/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	768	0	768	0	0.00
27/09/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	88995	0	88995	0	0.00
27/09/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	218	0	218	0	0.00
27/09/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	120401	0	120401	0	0.00
27/09/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	487	0	487	0	0.00
27/09/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	121865	0	121865	0	0.00
27/09/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	1209	0	1209	0	0.00
27/09/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	100179	0	100179	0	0.00
27/09/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	3123	0	3123	0	0.00
27/09/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	80141	0	80141	0	0.00
27/09/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	6703	0	6703	0	0.00
27/09/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	62215	0	62215	0	0.00
27/09/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	31683	0	31683	0	0.00
27/09/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	25255	0	25255	0	0.00
27/09/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	44463	0	44463	0	0.00
27/09/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	18214	0	18214	0	0.00
27/09/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	58757	0	58757	0	0.00
27/09/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	13084	0	13084	0	0.00
27/09/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	74074	0	74074	0	0.00
27/09/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	9366	0	9366	0	0.00
27/09/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	89304	0	89304	0	0.00
27/09/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	5940	0	5940	0	0.00
27/09/2005	R186 On 02-February-06			Bond Future	7.8200	7.8050	128.7718	128.9075	0.00
27/09/2005	R186 On 03-November-05			Bond Future	7.8000	7.7890	131.7598	131.8717	0.00
27/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	22179	22805	22179	22805	0.00
27/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	62065	61334	62065	61334	0.00
27/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	1527	1704	1527	1704	0.00
27/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	72569	71626	72569	71626	0.00
27/09/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	178395	0	178395	0	0.00
27/09/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	11	0	11	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	141238	0	141238	0	0.00
27/09/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	196	0	196	0	0.00
27/09/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	105659	0	105659	0	0.00
27/09/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	6402	0	6402	0	0.00
27/09/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	44305	0	44305	0	0.00
27/09/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	17673	0	17673	0	0.00
27/09/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	23664	0	23664	0	0.00
27/09/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	35819	0	35819	0	0.00
27/09/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	11072	0	11072	0	0.00
27/09/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	58977	0	58977	0	0.00
27/09/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	4614	0	4614	0	0.00
27/09/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	84658	0	84658	0	0.00
27/09/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	1755	0	1755	0	0.00
27/09/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	110910	0	110910	0	0.00
27/09/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	494	0	494	0	0.00
27/09/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	137060	0	137060	0	0.00
27/09/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	115	0	115	0	0.00
27/09/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	620	0	620	0	0.00
27/09/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	180003	0	180003	0	0.00
27/09/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	2143	0	2143	0	0.00
27/09/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	144638	0	144638	0	0.00
27/09/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	5483	0	5483	0	0.00
27/09/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	112473	0	112473	0	0.00
27/09/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	11993	0	11993	0	0.00
27/09/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	84799	0	84799	0	0.00
27/09/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	36227	0	36227	0	0.00
27/09/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	44403	0	44403	0	0.00
27/09/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	53600	0	53600	0	0.00
27/09/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	31224	0	31224	0	0.00
27/09/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	73493	0	73493	0	0.00
27/09/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	21671	0	21671	0	0.00
27/09/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	95143	0	95143	0	0.00
27/09/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	14936	0	14936	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	116812	0	116812	0	0.00
27/09/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	9236	0	9236	0	0.00
27/09/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	139455	0	139455	0	0.00
27/09/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	5480	0	5480	0	0.00
27/09/2005	R194 On 02-February-06			Bond Future	7.6900	7.6640	108.7367	108.7809	0.00
27/09/2005	R194 On 03-November-05			Bond Future	7.6100	7.5930	106.8532	106.8963	0.00
27/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	2529	2676	2529	2676	0.00
27/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	10982	10686	10982	10686	0.00
27/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	2331	2547	2331	2547	0.00
27/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4765	4551	4765	4551	0.00
27/09/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	29841	0	29841	0	0.00
27/09/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	24287	0	24287	0	0.00
27/09/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	9	0	9	0	0.00
27/09/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	18778	0	18778	0	0.00
27/09/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	118	0	118	0	0.00
27/09/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	13406	0	13406	0	0.00
27/09/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	698	0	698	0	0.00
27/09/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	8541	0	8541	0	0.00
27/09/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	5265	0	5265	0	0.00
27/09/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	2324	0	2324	0	0.00
27/09/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	9300	0	9300	0	0.00
27/09/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	1020	0	1020	0	0.00
27/09/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	13992	0	13992	0	0.00
27/09/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	408	0	408	0	0.00
27/09/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	18969	0	18969	0	0.00
27/09/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	116	0	116	0	0.00
27/09/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	24115	0	24115	0	0.00
27/09/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	26	0	26	0	0.00
27/09/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	29294	0	29294	0	0.00
27/09/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	5	0	5	0	0.00
27/09/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	13	0	13	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	28144	0	28144	0	0.00
27/09/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	95	0	95	0	0.00
27/09/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	23262	0	23262	0	0.00
27/09/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	398	0	398	0	0.00
27/09/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	18630	0	18630	0	0.00
27/09/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	1131	0	1131	0	0.00
27/09/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	14458	0	14458	0	0.00
27/09/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	4539	0	4539	0	0.00
27/09/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	8145	0	8145	0	0.00
27/09/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	7170	0	7170	0	0.00
27/09/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	5959	0	5959	0	0.00
27/09/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	10327	0	10327	0	0.00
27/09/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	4327	0	4327	0	0.00
27/09/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	13894	0	13894	0	0.00
27/09/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	3134	0	3134	0	0.00
27/09/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	17494	0	17494	0	0.00
27/09/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	2003	0	2003	0	0.00
27/09/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	21415	0	21415	0	0.00
27/09/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1221	0	1221	0	0.00
27/09/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	25578	0	25578	0	0.00
27/09/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	709	0	709	0	0.00
27/09/2005	R201 On 02-February-06			Bond Future	8.1700	8.1640	104.7526	104.7844	0.00
27/09/2005	R201 On 03-November-05			Bond Future	8.1300	8.1240	107.2762	107.3088	0.00
27/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	9683	9851	9683	9851	0.00
27/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	36824	36673	36824	36673	0.00
27/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	7168	7434	7168	7434	0.00
27/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	15618	15558	15618	15558	0.00
27/09/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/09/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	95118	0	95118	0	0.00
27/09/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	3	0	3	0	0.00
27/09/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	77069	0	77069	0	0.00
27/09/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	62	0	62	0	0.00
27/09/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	59443	0	59443	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	519	0	519	0	0.00
27/09/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	42574	0	42574	0	0.00
27/09/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	2408	0	2408	0	0.00
27/09/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	27489	0	27489	0	0.00
27/09/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	15701	0	15701	0	0.00
27/09/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	7855	0	7855	0	0.00
27/09/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	27349	0	27349	0	0.00
27/09/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	3536	0	3536	0	0.00
27/09/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	40916	0	40916	0	0.00
27/09/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	1455	0	1455	0	0.00
27/09/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	55355	0	55355	0	0.00
27/09/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	560	0	560	0	0.00
27/09/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	69976	0	69976	0	0.00
27/09/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	153	0	153	0	0.00
27/09/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	114	0	114	0	0.00
27/09/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	113850	0	113850	0	0.00
27/09/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	330	0	330	0	0.00
27/09/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	96043	0	96043	0	0.00
27/09/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	846	0	846	0	0.00
27/09/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	78896	0	78896	0	0.00
27/09/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	2314	0	2314	0	0.00
27/09/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	63053	0	63053	0	0.00
27/09/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	5137	0	5137	0	0.00
27/09/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	48908	0	48908	0	0.00
27/09/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	16163	0	16163	0	0.00
27/09/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	27001	0	27001	0	0.00
27/09/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	24710	0	24710	0	0.00
27/09/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	19567	0	19567	0	0.00
27/09/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	34821	0	34821	0	0.00
27/09/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	14012	0	14012	0	0.00
27/09/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	46132	0	46132	0	0.00
27/09/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	9964	0	9964	0	0.00
27/09/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	58291	0	58291	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	7065	0	7065	0	0.00
27/09/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	70412	0	70412	0	0.00
27/09/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	4421	0	4421	0	0.00
27/09/2005	R203 On 02-February-06			Bond Future	8.1300	8.1310	104.2191	104.1743	0.00
27/09/2005	R203 On 03-November-05			Bond Future	8.0900	8.0960	102.4111	102.3731	0.00
27/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	22264	22163	22264	22163	0.00
27/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	31659	32006	31659	32006	0.00
27/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	10892	10915	10892	10915	0.00
27/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	17834	18237	17834	18237	0.00
27/09/2005	R204 On 02-February-06			Bond Future	8.1100	8.1140	100.1865	100.1394	0.00
27/09/2005	R204 On 03-November-05			Bond Future	8.0800	8.0840	102.4140	102.3742	0.00
27/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	23815	23704	23815	23704	0.00
27/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	32347	32708	32347	32708	0.00
27/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	22849	22784	22849	22784	0.00
27/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	9355	9689	9355	9689	0.00
27/09/2005	R207 On 02-February-06			Bond Future	8.0800	8.0840	93.5864	93.5549	0.00
27/09/2005	R207 On 03-November-05			Bond Future	8.0500	8.0580	95.5430	95.5111	0.00
27/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	8212	8123	8212	8123	0.00
27/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	14545	14772	14545	14772	0.00
27/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	4164	4118	4164	4118	0.00
27/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	8485	8758	8485	8758	0.00
28/09/2005	GOVI On 02-February-06			jGovi	229.4000	229.5300	229.3980	229.5300	0.00
28/09/2005	GOVI On 04-May-06			jGovi	233.5600	233.6960	233.5600	233.6960	57.00
28/09/2005	GOVI On 03-August-06			jGovi	237.8700	238.0070	237.8710	238.0070	0.00
28/09/2005	GOVI On 03-November-05			jGovi	225.4300	225.5580	225.4300	225.5580	463.00
28/09/2005	GOVI On 02-November-06			jGovi	242.3400	242.4740	242.3400	242.4740	0.00
28/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	24122	24855	24122	24855	0.00
28/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	30142	29555	30142	29555	0.00
28/09/2005	GOVI On 04-May-06	230.00	Call	jGovi	56314	57292	56314	57292	0.00
28/09/2005	GOVI On 04-May-06	230.00	Put	jGovi	20714	20332	20714	20332	0.00
28/09/2005	GOVI On 03-August-06	230.00	Call	jGovi	93281	94389	93281	94389	0.00
28/09/2005	GOVI On 03-August-06	230.00	Put	jGovi	14571	14319	14571	14319	0.00
28/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	8452	9057	8452	9057	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	34152	33477	34152	33477	0.00
28/09/2005	GOVI On 02-November-06	230.00	Call	jGovi	133723	134897	133723	134897	0.00
28/09/2005	GOVI On 02-November-06	230.00	Put	jGovi	10323	10157	10323	10157	0.00
28/09/2005	J152 On 28-February-06			jSwap	7.1100	7.1080	0.0019	0.0019	0.00
28/09/2005	J153 On 31-August-10			jSwap	7.8700	7.8660	0.0152	0.0150	0.00
28/09/2005	J157 On 15-September-15			jSwap	8.1300	8.1220	0.0430	0.0424	0.00
28/09/2005	J186 On 21-December-26			jSwap	7.7600	7.7350	0.0267	0.0246	0.00
28/09/2005	J194 On 28-February-08			jSwap	7.5900	7.5790	0.0019	0.0018	0.00
28/09/2005	J201 On 22-December-14			jSwap	8.0700	8.0640	0.0384	0.0378	0.00
28/09/2005	J203 On 15-September-17			jSwap	8.0800	8.0650	0.0442	0.0432	0.00
28/09/2005	J204 On 21-December-18			jSwap	8.0400	8.0250	0.0448	0.0437	0.00
28/09/2005	J207 On 15-January-20			jSwap	8.0300	8.0140	0.0024	0.0012	0.00
28/09/2005	JBAR On 16-March-05			jBar	6.9600	6.9680	0.0000	0.0000	0.00
28/09/2005	JFRA On 02-February-06			jFra	7.0400	7.0400	0.0173	0.0173	0.00
28/09/2005	JFRA On 01-February-07			jFra	7.6400	7.6600	0.0187	0.0187	500.00
28/09/2005	JFRA On 04-May-06			jFra	7.1400	7.1410	0.0175	0.0175	0.00
28/09/2005	JFRA On 03-May-07			jFra	8.0000	7.9800	0.0196	0.0195	0.00
28/09/2005	JFRA On 03-August-06			jFra	7.3000	7.3150	0.0179	0.0179	0.00
28/09/2005	JFRA On 02-August-07			jFra	8.1200	8.0830	0.0198	0.0198	0.00
28/09/2005	JFRA On 03-November-05			jFra	7.0000	6.9990	0.0172	0.0172	0.00
28/09/2005	JFRA On 02-November-06			jFra	7.5100	7.5120	0.0184	0.0184	0.00
28/09/2005	JFRA On 01-November-07			jFra	8.0100	7.9840	0.0210	0.0210	0.00
28/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	586	588	586	588	0.00
28/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1098	1103	1098	1103	0.00
28/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2023	2050	2023	2050	0.00
28/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1679	1659	1679	1659	0.00
28/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1339	1349	1339	1349	0.00
28/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1006	1003	1006	1003	0.00
28/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2810	2789	2810	2789	0.00
28/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1598	1616	1598	1616	0.00
28/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1849	1870	1849	1870	0.00
28/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1110	1099	1110	1099	0.00
28/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3398	3353	3398	3353	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1895	1929	1895	1929	0.00
28/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	115	119	115	119	0.00
28/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	732	734	732	734	0.00
28/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2372	2380	2372	2380	0.00
28/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1129	1127	1129	1127	0.00
28/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3708	3675	3708	3675	0.00
28/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2373	2402	2373	2402	0.00
28/09/2005	JN02 On 02-February-06			jNote	7.5800	7.5770	0.1406	0.1405	0.00
28/09/2005	JN02 On 03-November-05			jNote	7.4500	7.4500	0.1372	0.1372	0.00
28/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	15051	15056	15051	15056	0.00
28/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	8917	8991	8917	8991	0.00
28/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	3057	3100	3057	3100	0.00
28/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	3968	4022	3968	4022	0.00
28/09/2005	JN05 On 02-February-06			jNote	8.0300	8.0340	0.3302	0.3302	0.00
28/09/2005	JN05 On 03-November-05			jNote	7.9500	7.9520	0.3275	0.3276	0.00
28/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	18420	18489	18420	18489	0.00
28/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	6791	6819	6791	6819	0.00
28/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6517	6676	6517	6676	0.00
28/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	8620	8655	8620	8655	0.00
28/09/2005	JN10 On 02-February-06			jNote	8.1600	8.1640	0.5568	0.5569	0.00
28/09/2005	JN10 On 03-November-05			jNote	8.1300	8.1250	0.5558	0.5558	0.00
28/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	18133	18176	18133	18176	0.00
28/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	6948	6991	6948	6991	0.00
28/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	16738	16855	16738	16855	0.00
28/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	8121	8306	8121	8306	0.00
28/09/2005	JROD On 31-January-06			jRod	6.8800	6.8770	0.0055	0.0055	0.00
28/09/2005	JROD On 28-February-06			jRod	6.9500	6.9490	0.0049	0.0049	0.00
28/09/2005	JROD On 31-March-06			jRod	6.9400	6.9320	0.0077	0.0077	0.00
28/09/2005	JROD On 28-April-06			jRod	6.9900	6.9850	0.0072	0.0072	0.00
28/09/2005	JROD On 31-May-06			jRod	7.0500	7.0440	0.0067	0.0068	0.00
28/09/2005	JROD On 30-June-06			jRod	7.0100	7.0020	0.0094	0.0095	0.00
28/09/2005	JROD On 31-July-06			jRod	7.0500	7.0410	0.0090	0.0092	0.00
28/09/2005	JROD On 31-August-06			jRod	7.1000	7.0870	0.0085	0.0086	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2005	JROD On 30-September-05			jRod	6.6600	6.6630	0.0019	0.0019	0.00
28/09/2005	JROD On 31-October-05			jRod	6.7200	6.7270	0.0018	0.0018	0.00
28/09/2005	JROD On 30-November-05			jRod	6.8100	6.8130	0.0015	0.0015	0.00
28/09/2005	JROD On 30-December-05			jRod	6.8200	6.8170	0.0032	0.0032	0.00
28/09/2005	R152 On 03-November-05			Bond Future	7.1100	7.1120	103.7371	103.7361	0.00
28/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	90	92	90	92	0.00
28/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1209	1221	1209	1221	0.00
28/09/2005	R153 On 02-February-06			Bond Future	7.9500	7.9500	124.7134	124.7302	0.00
28/09/2005	R153 On 03-November-05			Bond Future	7.9000	7.8920	122.5527	122.5660	248.00
28/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	5835	5927	5835	5927	0.00
28/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	25101	25025	25101	25025	0.00
28/09/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	9960	10082	9960	10082	0.00
28/09/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	18569	18522	18569	18522	2.00
28/09/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	15501	15647	15501	15647	0.00
28/09/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	13571	13548	13571	13548	0.00
28/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	10129	10310	10129	10310	0.00
28/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5492	5541	5492	5541	0.00
28/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	4467	4609	4467	4609	0.00
28/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	10907	10917	10907	10917	0.00
28/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	47810	47954	47810	47954	0.00
28/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	136	147	136	147	5.00
28/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	27407	27578	27407	27578	0.00
28/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1001	1039	1001	1039	0.00
28/09/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	30	35	30	35	0.00
28/09/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	40495	40367	40495	40367	0.00
28/09/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	284	311	284	311	0.00
28/09/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	29273	29168	29273	29168	0.00
28/09/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	1421	1501	1421	1501	0.00
28/09/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	19070	19017	19070	19017	0.00
28/09/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	18045	18230	18045	18230	0.00
28/09/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	2460	2512	2460	2512	0.00
28/09/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	37481	37636	37481	37636	0.00
28/09/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	379	401	379	401	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	58171	58308	58171	58308	0.00
28/09/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	47	52	47	52	0.00
28/09/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2994	3056	2994	3056	0.00
28/09/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	33038	32933	33038	32933	0.00
28/09/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	1293	1328	1293	1328	0.00
28/09/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	42238	42105	42238	42105	0.00
28/09/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	445	462	445	462	0.00
28/09/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	52414	52263	52414	52263	0.00
28/09/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	22153	22316	22153	22316	0.00
28/09/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	9802	9797	9802	9797	0.00
28/09/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	29686	29860	29686	29860	0.00
28/09/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	7030	7036	7030	7036	0.00
28/09/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	37874	38055	37874	38055	0.00
28/09/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	5027	5040	5027	5040	0.00
28/09/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	46521	46704	46521	46704	0.00
28/09/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	3597	3612	3597	3612	0.00
28/09/2005	R157 On 02-February-06			Bond Future	8.1800	8.1700	140.3057	140.3782	1.00
28/09/2005	R157 On 03-November-05			Bond Future	8.1300	8.1250	137.8776	137.9519	13.00
28/09/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	31178	31683	31178	31683	0.00
28/09/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	25475	25255	25475	25255	0.00
28/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	9016	9484	9016	9484	0.00
28/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	20143	19867	20143	19867	0.00
28/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	20401	20815	20401	20815	0.00
28/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	34926	34614	34926	34614	0.00
28/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	12233	12544	12233	12544	0.00
28/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	47401	46987	47401	46987	0.00
28/09/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	4	6	4	6	0.00
28/09/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	98213	97471	98213	97471	0.00
28/09/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	79	96	79	96	0.00
28/09/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	75830	75103	75830	75103	0.00
28/09/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	663	749	663	749	0.00
28/09/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	54421	53764	54421	53764	0.00
28/09/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	3036	3286	3036	3286	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	35256	34763	35256	34763	0.00
28/09/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	19740	20388	19740	20388	0.00
28/09/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	10207	10111	10207	10111	0.00
28/09/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	34407	35146	34407	35146	0.00
28/09/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	4638	4633	4638	4633	0.00
28/09/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	51513	52278	51513	52278	0.00
28/09/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	1921	1944	1921	1944	0.00
28/09/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	69757	70521	69757	70521	0.00
28/09/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	747	768	747	768	0.00
28/09/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	88241	88995	88241	88995	0.00
28/09/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	208	218	208	218	0.00
28/09/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	121144	120401	121144	120401	0.00
28/09/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	458	487	458	487	0.00
28/09/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	122562	121865	122562	121865	0.00
28/09/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	1150	1209	1150	1209	0.00
28/09/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	100845	100179	100845	100179	0.00
28/09/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	3001	3123	3001	3123	0.00
28/09/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	80744	80141	80744	80141	0.00
28/09/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	6494	6703	6494	6703	0.00
28/09/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	62732	62215	62732	62215	0.00
28/09/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	43885	44463	43885	44463	0.00
28/09/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	18361	18214	18361	18214	0.00
28/09/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	58125	58757	58125	58757	0.00
28/09/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	13178	13084	13178	13084	0.00
28/09/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	73404	74074	73404	74074	0.00
28/09/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	9422	9366	9422	9366	0.00
28/09/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	88609	89304	88609	89304	0.00
28/09/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	5970	5940	5970	5940	0.00
28/09/2005	R186 On 02-February-06			Bond Future	7.8400	7.8160	128.5256	128.7718	0.00
28/09/2005	R186 On 03-November-05			Bond Future	7.8200	7.7980	131.5114	131.7598	0.00
28/09/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	34893	36227	34893	36227	0.00
28/09/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	45531	44403	45531	44403	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	16276	17673	16276	17673	0.00
28/09/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	24751	23664	24751	23664	0.00
28/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	21178	22179	21178	22179	0.00
28/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	63526	62065	63526	62065	0.00
28/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	1272	1527	1272	1527	0.00
28/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	74797	72569	74797	72569	0.00
28/09/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	180879	178395	180879	178395	0.00
28/09/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	7	11	7	11	0.00
28/09/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	143718	141238	143718	141238	0.00
28/09/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	150	196	150	196	0.00
28/09/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	108096	105659	108096	105659	0.00
28/09/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	5660	6402	5660	6402	0.00
28/09/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	46046	44305	46046	44305	0.00
28/09/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	33870	35819	33870	35819	0.00
28/09/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	11607	11072	11607	11072	0.00
28/09/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	56704	58977	56704	58977	0.00
28/09/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	4825	4614	4825	4614	0.00
28/09/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	82241	84658	82241	84658	0.00
28/09/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	1821	1755	1821	1755	0.00
28/09/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	108441	110910	108441	110910	0.00
28/09/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	508	494	508	494	0.00
28/09/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	134578	137060	134578	137060	0.00
28/09/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	116	115	116	115	0.00
28/09/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	555	620	555	620	0.00
28/09/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	182400	180003	182400	180003	0.00
28/09/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	1962	2143	1962	2143	0.00
28/09/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	146919	144638	146919	144638	0.00
28/09/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	5105	5483	5105	5483	0.00
28/09/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	114556	112473	114556	112473	0.00
28/09/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	11326	11993	11326	11993	0.00
28/09/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	86593	84799	86593	84799	0.00
28/09/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	51973	53600	51973	53600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	32058	31224	32058	31224	0.00
28/09/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	71627	73493	71627	73493	0.00
28/09/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	22267	21671	22267	21671	0.00
28/09/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	93096	95143	93096	95143	0.00
28/09/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	15351	14936	15351	14936	0.00
28/09/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	114622	116812	114622	116812	0.00
28/09/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	9507	9236	9507	9236	0.00
28/09/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	137161	139455	137161	139455	0.00
28/09/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	5648	5480	5648	5480	0.00
28/09/2005	R194 On 02-February-06			Bond Future	7.7000	7.6870	108.7193	108.7367	0.00
28/09/2005	R194 On 03-November-05			Bond Future	7.6200	7.6130	106.8360	106.8532	0.00
28/09/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	7053	7170	7053	7170	0.00
28/09/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	6015	5959	6015	5959	0.00
28/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	2220	2331	2220	2331	0.00
28/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4826	4765	4826	4765	0.00
28/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	2462	2529	2462	2529	0.00
28/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	11087	10982	11087	10982	0.00
28/09/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	30013	29841	30013	29841	0.00
28/09/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	24459	24287	24459	24287	0.00
28/09/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	7	9	7	9	0.00
28/09/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	18949	18778	18949	18778	0.00
28/09/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	103	118	103	118	0.00
28/09/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	13563	13406	13563	13406	0.00
28/09/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	644	698	644	698	0.00
28/09/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	8659	8541	8659	8541	0.00
28/09/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	5110	5265	5110	5265	0.00
28/09/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	2342	2324	2342	2324	0.00
28/09/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	9125	9300	9125	9300	0.00
28/09/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	1018	1020	1018	1020	0.00
28/09/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	13813	13992	13813	13992	0.00
28/09/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	401	408	401	408	0.00

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28/09/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	18793	18969	18793	18969	0.00
28/09/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	112	116	112	116	0.00
28/09/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	23941	24115	23941	24115	0.00
28/09/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	25	26	25	26	0.00
28/09/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	29122	29294	29122	29294	0.00
28/09/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	4	5	4	5	0.00
28/09/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	12	13	12	13	0.00
28/09/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	28316	28144	28316	28144	0.00
28/09/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	89	95	89	95	0.00
28/09/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	23429	23262	23429	23262	0.00
28/09/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	379	398	379	398	0.00
28/09/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	18785	18630	18785	18630	0.00
28/09/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	1090	1131	1090	1131	0.00
28/09/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	14591	14458	14591	14458	0.00
28/09/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	4445	4539	4445	4539	0.00
28/09/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	8224	8145	8224	8145	0.00
28/09/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	10191	10327	10191	10327	0.00
28/09/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	4364	4327	4364	4327	0.00
28/09/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	13744	13894	13744	13894	0.00
28/09/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	3158	3134	3158	3134	0.00
28/09/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	17335	17494	17335	17494	0.00
28/09/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	2017	2003	2017	2003	0.00
28/09/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	21249	21415	21249	21415	0.00
28/09/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1229	1221	1229	1221	0.00
28/09/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	25408	25578	25408	25578	0.00
28/09/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	713	709	713	709	0.00
28/09/2005	R201 On 02-February-06			Bond Future	8.1800	8.1690	104.6953	104.7526	0.00
28/09/2005	R201 On 03-November-05			Bond Future	8.1400	8.1290	107.2241	107.2762	0.00
28/09/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	24311	24710	24311	24710	0.00
28/09/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	19741	19567	19741	19567	0.00
28/09/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	15234	15701	15234	15701	0.00
28/09/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	7909	7855	7909	7855	0.00
28/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	9440	9683	9440	9683	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	37153	36824	37153	36824	0.00
28/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	6831	7168	6831	7168	0.00
28/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	15802	15618	15802	15618	0.00
28/09/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/09/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	95639	95118	95639	95118	0.00
28/09/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	2	3	2	3	0.00
28/09/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	77589	77069	77589	77069	0.00
28/09/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	52	62	52	62	0.00
28/09/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	59954	59443	59954	59443	0.00
28/09/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	460	519	460	519	0.00
28/09/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	43037	42574	43037	42574	0.00
28/09/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	2230	2408	2230	2408	0.00
28/09/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	27832	27489	27832	27489	0.00
28/09/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	26820	27349	26820	27349	0.00
28/09/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	3527	3536	3527	3536	0.00
28/09/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	40372	40916	40372	40916	0.00
28/09/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	1432	1455	1432	1455	0.00
28/09/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	54816	55355	54816	55355	0.00
28/09/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	542	560	542	560	0.00
28/09/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	69447	69976	69447	69976	0.00
28/09/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	145	153	145	153	0.00
28/09/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	106	114	106	114	0.00
28/09/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	114415	113850	114415	113850	0.00
28/09/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	310	330	310	330	0.00
28/09/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	96596	96043	96596	96043	0.00
28/09/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	803	846	803	846	0.00
28/09/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	79426	78896	79426	78896	0.00
28/09/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	2222	2314	2222	2314	0.00
28/09/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	63533	63053	63533	63053	0.00
28/09/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	4974	5137	4974	5137	0.00
28/09/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	49319	48908	49319	48908	0.00
28/09/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	15838	16163	15838	16163	0.00
28/09/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	27249	27001	27249	27001	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	34365	34821	34365	34821	0.00
28/09/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	14128	14012	14128	14012	0.00
28/09/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	45633	46132	45633	46132	0.00
28/09/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	10037	9964	10037	9964	0.00
28/09/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	57762	58291	57762	58291	0.00
28/09/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	7109	7065	7109	7065	0.00
28/09/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	69862	70412	69862	70412	0.00
28/09/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	4444	4421	4444	4421	0.00
28/09/2005	R203 On 02-February-06			Bond Future	8.1400	8.1250	104.1072	104.2191	0.00
28/09/2005	R203 On 03-November-05			Bond Future	8.1100	8.0910	102.3048	102.4111	0.00
28/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	21653	22264	21653	22264	0.00
28/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	32168	31659	32168	31659	0.00
28/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	10256	10892	10256	10892	0.00
28/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	18260	17834	18260	17834	0.00
28/09/2005	R204 On 02-February-06			Bond Future	8.1200	8.1080	100.0688	100.1865	0.00
28/09/2005	R204 On 03-November-05			Bond Future	8.0900	8.0790	102.3025	102.4140	0.00
28/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	23164	23815	23164	23815	0.00
28/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	32873	32347	32873	32347	0.00
28/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	21940	22849	21940	22849	0.00
28/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	9561	9355	9561	9355	0.00
28/09/2005	R207 On 02-February-06			Bond Future	8.1000	8.0800	93.4683	93.5864	0.00
28/09/2005	R207 On 03-November-05			Bond Future	8.0700	8.0540	95.4314	95.5430	0.00
28/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	7689	8212	7689	8212	0.00
28/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	15203	14545	15203	14545	0.00
28/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	3665	4164	3665	4164	0.00
28/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	9102	8485	9102	8485	0.00
29/09/2005	GOVI On 02-February-06			jGovi	229.3600	229.3980	229.3610	229.3980	0.00
29/09/2005	GOVI On 04-May-06			jGovi	233.5100	233.5600	233.5110	233.5600	57.00
29/09/2005	GOVI On 03-August-06			jGovi	237.8100	237.8710	237.8110	237.8710	0.00
29/09/2005	GOVI On 03-November-05			jGovi	225.4000	225.4300	225.4020	225.4300	463.00
29/09/2005	GOVI On 02-November-06			jGovi	242.2700	242.3400	242.2700	242.3400	0.00
29/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	23843	24122	23843	24122	0.00
29/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	30233	30142	30233	30142	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2005	GOVI On 04-May-06	230.00	Call	jGovi	55914	56314	55914	56314	0.00
29/09/2005	GOVI On 04-May-06	230.00	Put	jGovi	20804	20714	20804	20714	0.00
29/09/2005	GOVI On 03-August-06	230.00	Call	jGovi	92763	93281	92763	93281	0.00
29/09/2005	GOVI On 03-August-06	230.00	Put	jGovi	14653	14571	14653	14571	0.00
29/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	8149	8452	8149	8452	0.00
29/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	34129	34152	34129	34152	0.00
29/09/2005	GOVI On 02-November-06	230.00	Call	jGovi	133093	133723	133093	133723	0.00
29/09/2005	GOVI On 02-November-06	230.00	Put	jGovi	10393	10323	10393	10323	0.00
29/09/2005	J152 On 28-February-06			jSwap	7.1100	7.1110	0.0019	0.0019	0.00
29/09/2005	J153 On 31-August-10			jSwap	7.8700	7.8690	0.0151	0.0152	0.00
29/09/2005	J157 On 15-September-15			jSwap	8.1400	8.1310	0.0434	0.0430	0.00
29/09/2005	J186 On 21-December-26			jSwap	7.7700	7.7550	0.0277	0.0267	0.00
29/09/2005	J194 On 28-February-08			jSwap	7.5800	7.5860	0.0017	0.0019	0.00
29/09/2005	J201 On 22-December-14			jSwap	8.0700	8.0720	0.0383	0.0384	0.00
29/09/2005	J203 On 15-September-17			jSwap	8.0800	8.0790	0.0442	0.0442	0.00
29/09/2005	J204 On 21-December-18			jSwap	8.0400	8.0380	0.0451	0.0448	0.00
29/09/2005	J207 On 15-January-20			jSwap	8.0300	8.0270	0.0027	0.0024	0.00
29/09/2005	JBAR On 16-March-05			jBar	6.9600	6.9640	0.0000	0.0000	0.00
29/09/2005	JFRA On 02-February-06			jFra	7.0300	7.0410	0.0172	0.0173	0.00
29/09/2005	JFRA On 01-February-07			jFra	7.6200	7.6410	0.0186	0.0187	500.00
29/09/2005	JFRA On 04-May-06			jFra	7.1100	7.1360	0.0174	0.0175	0.00
29/09/2005	JFRA On 03-May-07			jFra	7.9300	7.9960	0.0194	0.0196	0.00
29/09/2005	JFRA On 03-August-06			jFra	7.2700	7.3020	0.0178	0.0179	0.00
29/09/2005	JFRA On 02-August-07			jFra	8.0800	8.1150	0.0197	0.0198	0.00
29/09/2005	JFRA On 03-November-05			jFra	6.9900	6.9980	0.0171	0.0172	0.00
29/09/2005	JFRA On 02-November-06			jFra	7.4700	7.5080	0.0183	0.0184	0.00
29/09/2005	JFRA On 01-November-07			jFra	8.0100	8.0080	0.0211	0.0210	0.00
29/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	570	586	570	586	0.00
29/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1114	1098	1114	1098	0.00
29/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1992	2023	1992	2023	0.00
29/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1703	1679	1703	1679	0.00
29/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1304	1339	1304	1339	0.00
29/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1032	1006	1032	1006	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2719	2810	2719	2810	0.00
29/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1660	1598	1660	1598	0.00
29/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1804	1849	1804	1849	0.00
29/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1138	1110	1138	1110	0.00
29/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3341	3398	3341	3398	0.00
29/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1931	1895	1931	1895	0.00
29/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	108	115	108	115	0.00
29/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	738	732	738	732	0.00
29/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2316	2372	2316	2372	0.00
29/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1161	1129	1161	1129	0.00
29/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3715	3708	3715	3708	0.00
29/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2364	2373	2364	2373	0.00
29/09/2005	JN02 On 02-February-06			jNote	7.5500	7.5810	0.1402	0.1406	0.00
29/09/2005	JN02 On 03-November-05			jNote	7.4200	7.4510	0.1367	0.1372	0.00
29/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14715	15051	14715	15051	0.00
29/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	9087	8917	9087	8917	0.00
29/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2775	3057	2775	3057	0.00
29/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	4211	3968	4211	3968	0.00
29/09/2005	JN05 On 02-February-06			jNote	8.0200	8.0330	0.3298	0.3302	0.00
29/09/2005	JN05 On 03-November-05			jNote	7.9400	7.9490	0.3273	0.3275	0.00
29/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	18088	18420	18088	18420	0.00
29/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	6907	6791	6907	6791	0.00
29/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6246	6517	6246	6517	0.00
29/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	8721	8620	8721	8620	0.00
29/09/2005	JN10 On 02-February-06			jNote	8.1500	8.1640	0.5565	0.5568	0.00
29/09/2005	JN10 On 03-November-05			jNote	8.1200	8.1260	0.5554	0.5558	0.00
29/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	17657	18133	17657	18133	0.00
29/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	7149	6948	7149	6948	0.00
29/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	16167	16738	16167	16738	0.00
29/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	8230	8121	8230	8121	0.00
29/09/2005	JROD On 31-January-06			jRod	6.8700	6.8750	0.0055	0.0055	0.00
29/09/2005	JROD On 28-February-06			jRod	6.9500	6.9490	0.0049	0.0049	0.00
29/09/2005	JROD On 31-March-06			jRod	6.9300	6.9350	0.0077	0.0077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2005	JROD On 28-April-06			jRod	6.9900	6.9910	0.0072	0.0072	0.00
29/09/2005	JROD On 31-May-06			jRod	7.0500	7.0530	0.0067	0.0067	0.00
29/09/2005	JROD On 30-June-06			jRod	7.0100	7.0120	0.0094	0.0094	0.00
29/09/2005	JROD On 31-July-06			jRod	7.0600	7.0540	0.0090	0.0090	0.00
29/09/2005	JROD On 31-August-06			jRod	7.1100	7.1030	0.0084	0.0085	0.00
29/09/2005	JROD On 30-September-05			jRod	6.6600	6.6630	0.0000	0.0019	0.00
29/09/2005	JROD On 31-October-05			jRod	6.7200	6.7230	0.0018	0.0018	0.00
29/09/2005	JROD On 30-November-05			jRod	6.8000	6.8070	0.0015	0.0015	0.00
29/09/2005	JROD On 30-December-05			jRod	6.8100	6.8150	0.0032	0.0032	0.00
29/09/2005	R152 On 03-November-05			Bond Future	7.0900	7.1090	103.7421	103.7371	0.00
29/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	94	90	94	90	0.00
29/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1164	1209	1164	1209	0.00
29/09/2005	R153 On 02-February-06			Bond Future	7.9500	7.9540	124.7134	124.7134	0.00
29/09/2005	R153 On 03-November-05			Bond Future	7.8900	7.8950	122.5572	122.5527	248.00
29/09/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	9907	9960	9907	9960	0.00
29/09/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	18516	18569	18516	18569	2.00
29/09/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	15444	15501	15444	15501	0.00
29/09/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	13514	13571	13514	13571	0.00
29/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	10052	10129	10052	10129	0.00
29/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5371	5492	5371	5492	0.00
29/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	5790	5835	5790	5835	0.00
29/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	25056	25101	25056	25101	0.00
29/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	4388	4467	4388	4467	0.00
29/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	10784	10907	10784	10907	0.00
29/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	47841	47810	47841	47810	0.00
29/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	123	136	123	136	5.00
29/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	27397	27407	27397	27407	0.00
29/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	946	1001	946	1001	0.00
29/09/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	27	30	27	30	0.00
29/09/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	40447	40495	40447	40495	0.00
29/09/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	265	284	265	284	0.00
29/09/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	29210	29273	29210	29273	0.00
29/09/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	1370	1421	1370	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
29/09/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	18975	19070	18975	19070	0.00
29/09/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	17999	18045	17999	18045	0.00
29/09/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	2369	2460	2369	2460	0.00
29/09/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	37496	37481	37496	37481	0.00
29/09/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	350	379	350	379	0.00
29/09/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	58209	58171	58209	58171	0.00
29/09/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	42	47	42	47	0.00
29/09/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2962	2994	2962	2994	0.00
29/09/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	33006	33038	33006	33038	0.00
29/09/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	1273	1293	1273	1293	0.00
29/09/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	42218	42238	42218	42238	0.00
29/09/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	436	445	436	445	0.00
29/09/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	52405	52414	52405	52414	0.00
29/09/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	22096	22153	22096	22153	0.00
29/09/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	9745	9802	9745	9802	0.00
29/09/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	29633	29686	29633	29686	0.00
29/09/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	6977	7030	6977	7030	0.00
29/09/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	37827	37874	37827	37874	0.00
29/09/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	4980	5027	4980	5027	0.00
29/09/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	46480	46521	46480	46521	0.00
29/09/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	3556	3597	3556	3597	0.00
29/09/2005	R157 On 02-February-06			Bond Future	8.1800	8.1790	140.2654	140.3057	1.00
29/09/2005	R157 On 03-November-05			Bond Future	8.1400	8.1340	137.8363	137.8776	13.00
29/09/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	30849	31178	30849	31178	0.00
29/09/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	25549	25475	25549	25475	0.00
29/09/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	19294	19740	19294	19740	0.00
29/09/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	10174	10207	10174	10207	0.00
29/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	8677	9016	8677	9016	0.00
29/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	20216	20143	20216	20143	0.00
29/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	20127	20401	20127	20401	0.00
29/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	35054	34926	35054	34926	0.00
29/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	12022	12233	12022	12233	0.00
29/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	47593	47401	47593	47401	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	3	4	3	4	0.00
29/09/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	98625	98213	98625	98213	0.00
29/09/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	68	79	68	79	0.00
29/09/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	76231	75830	76231	75830	0.00
29/09/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	598	663	598	663	0.00
29/09/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	54769	54421	54769	54421	0.00
29/09/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	2849	3036	2849	3036	0.00
29/09/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	35482	35256	35482	35256	0.00
29/09/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	33926	34407	33926	34407	0.00
29/09/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	4570	4638	4570	4638	0.00
29/09/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	51043	51513	51043	51513	0.00
29/09/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	1865	1921	1865	1921	0.00
29/09/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	69309	69757	69309	69757	0.00
29/09/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	712	747	712	747	0.00
29/09/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	87814	88241	87814	88241	0.00
29/09/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	193	208	193	208	0.00
29/09/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	121557	121144	121557	121144	0.00
29/09/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	438	458	438	458	0.00
29/09/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	122944	122562	122944	122562	0.00
29/09/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	1108	1150	1108	1150	0.00
29/09/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	101206	100845	101206	100845	0.00
29/09/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	2915	3001	2915	3001	0.00
29/09/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	81061	80744	81061	80744	0.00
29/09/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	6350	6494	6350	6494	0.00
29/09/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	62990	62732	62990	62732	0.00
29/09/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	43516	43885	43516	43885	0.00
29/09/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	18395	18361	18395	18361	0.00
29/09/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	57730	58125	57730	58125	0.00
29/09/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	13185	13178	13185	13178	0.00
29/09/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	72993	73404	72993	73404	0.00
29/09/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	9413	9422	9413	9422	0.00
29/09/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	88191	88609	88191	88609	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	5955	5970	5955	5970	0.00
29/09/2005	R186 On 02-February-06			Bond Future	7.8500	7.8360	128.4028	128.5256	0.00
29/09/2005	R186 On 03-November-05			Bond Future	7.8300	7.8180	131.3875	131.5114	0.00
29/09/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	34159	34893	34159	34893	0.00
29/09/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	46025	45531	46025	45531	0.00
29/09/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	15458	16276	15458	16276	0.00
29/09/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	25171	24751	25171	24751	0.00
29/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	20620	21178	20620	21178	0.00
29/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	64196	63526	64196	63526	0.00
29/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	1118	1272	1118	1272	0.00
29/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	75882	74797	75882	74797	0.00
29/09/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	182118	180879	182118	180879	0.00
29/09/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	5	7	5	7	0.00
29/09/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	144955	143718	144955	143718	0.00
29/09/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	123	150	123	150	0.00
29/09/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	109309	108096	109309	108096	0.00
29/09/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	5213	5660	5213	5660	0.00
29/09/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	46839	46046	46839	46046	0.00
29/09/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	32774	33870	32774	33870	0.00
29/09/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	11750	11607	11750	11607	0.00
29/09/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	55478	56704	55478	56704	0.00
29/09/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	4838	4825	4838	4825	0.00
29/09/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	80981	82241	80981	82241	0.00
29/09/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	1801	1821	1801	1821	0.00
29/09/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	107186	108441	107186	108441	0.00
29/09/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	493	508	493	508	0.00
29/09/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	133333	134578	133333	134578	0.00
29/09/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	110	116	110	116	0.00
29/09/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	518	555	518	555	0.00
29/09/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	183591	182400	183591	182400	0.00
29/09/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	1858	1962	1858	1962	0.00
29/09/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	148043	146919	148043	146919	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	4889	5105	4889	5105	0.00
29/09/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	115568	114556	115568	114556	0.00
29/09/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	10949	11326	10949	11326	0.00
29/09/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	87445	86593	87445	86593	0.00
29/09/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	51088	51973	51088	51973	0.00
29/09/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	32402	32058	32402	32058	0.00
29/09/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	70627	71627	70627	71627	0.00
29/09/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	22495	22267	22495	22267	0.00
29/09/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	92012	93096	92012	93096	0.00
29/09/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	15496	15351	15496	15351	0.00
29/09/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	113479	114622	113479	114622	0.00
29/09/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	9592	9507	9592	9507	0.00
29/09/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	135979	137161	135979	137161	0.00
29/09/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	5694	5648	5694	5648	0.00
29/09/2005	R194 On 02-February-06			Bond Future	7.6900	7.6960	108.7386	108.7193	0.00
29/09/2005	R194 On 03-November-05			Bond Future	7.6100	7.6210	106.8597	106.8360	0.00
29/09/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	7129	7053	7129	7053	0.00
29/09/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	5899	6015	5899	6015	0.00
29/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	2266	2220	2266	2220	0.00
29/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4635	4826	4635	4826	0.00
29/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	2496	2462	2496	2462	0.00
29/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	10929	11087	10929	11087	0.00
29/09/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	29776	30013	29776	30013	0.00
29/09/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	24223	24459	24223	24459	0.00
29/09/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	7	7	7	7	0.00
29/09/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	18712	18949	18712	18949	0.00
29/09/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	103	103	103	103	0.00
29/09/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	13327	13563	13327	13563	0.00
29/09/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	654	644	654	644	0.00
29/09/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	8433	8659	8433	8659	0.00
29/09/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	5212	5110	5212	5110	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	2207	2342	2207	2342	0.00
29/09/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	9282	9125	9282	9125	0.00
29/09/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	937	1018	937	1018	0.00
29/09/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	14008	13813	14008	13813	0.00
29/09/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	360	401	360	401	0.00
29/09/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	19014	18793	19014	18793	0.00
29/09/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	96	112	96	112	0.00
29/09/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	24173	23941	24173	23941	0.00
29/09/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	20	25	20	25	0.00
29/09/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	29357	29122	29357	29122	0.00
29/09/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	3	4	3	4	0.00
29/09/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	12	12	12	12	0.00
29/09/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	28124	28316	28124	28316	0.00
29/09/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	91	89	91	89	0.00
29/09/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	23238	23429	23238	23429	0.00
29/09/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	386	379	386	379	0.00
29/09/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	18599	18785	18599	18785	0.00
29/09/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	1108	1090	1108	1090	0.00
29/09/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	14417	14591	14417	14591	0.00
29/09/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	4500	4445	4500	4445	0.00
29/09/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	8087	8224	8087	8224	0.00
29/09/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	10288	10191	10288	10191	0.00
29/09/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	4269	4364	4269	4364	0.00
29/09/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	13860	13744	13860	13744	0.00
29/09/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	3081	3158	3081	3158	0.00
29/09/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	17470	17335	17470	17335	0.00
29/09/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	1960	2017	1960	2017	0.00
29/09/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	21401	21249	21401	21249	0.00
29/09/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1188	1229	1188	1229	0.00
29/09/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	25574	25408	25574	25408	0.00
29/09/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	685	713	685	713	0.00
29/09/2005	R201 On 02-February-06			Bond Future	8.1800	8.1780	104.6953	104.6953	0.00
29/09/2005	R201 On 03-November-05			Bond Future	8.1400	8.1370	107.2241	107.2241	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	24225	24311	24225	24311	0.00
29/09/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	19655	19741	19655	19741	0.00
29/09/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	15083	15234	15083	15234	0.00
29/09/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	7758	7909	7758	7909	0.00
29/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	9370	9440	9370	9440	0.00
29/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	37084	37153	37084	37153	0.00
29/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	6689	6831	6689	6831	0.00
29/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	15660	15802	15660	15802	0.00
29/09/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
29/09/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	95639	95639	95639	95639	0.00
29/09/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	2	2	2	2	0.00
29/09/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	77589	77589	77589	77589	0.00
29/09/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	46	52	46	52	0.00
29/09/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	59948	59954	59948	59954	0.00
29/09/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	428	460	428	460	0.00
29/09/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	43004	43037	43004	43037	0.00
29/09/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	2141	2230	2141	2230	0.00
29/09/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	27743	27832	27743	27832	0.00
29/09/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	26702	26820	26702	26820	0.00
29/09/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	3409	3527	3409	3527	0.00
29/09/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	40298	40372	40298	40372	0.00
29/09/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	1358	1432	1358	1432	0.00
29/09/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	54777	54816	54777	54816	0.00
29/09/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	503	542	503	542	0.00
29/09/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	69432	69447	69432	69447	0.00
29/09/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	130	145	130	145	0.00
29/09/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	103	106	103	106	0.00
29/09/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	114411	114415	114411	114415	0.00
29/09/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	302	310	302	310	0.00
29/09/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	96588	96596	96588	96596	0.00
29/09/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	787	803	787	803	0.00
29/09/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	79410	79426	79410	79426	0.00
29/09/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	2189	2222	2189	2222	0.00



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29/09/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	63501	63533	63501	63533	0.00
29/09/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	4922	4974	4922	4974	0.00
29/09/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	49267	49319	49267	49319	0.00
29/09/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	15757	15838	15757	15838	0.00
29/09/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	27168	27249	27168	27249	0.00
29/09/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	34280	34365	34280	34365	0.00
29/09/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	14044	14128	14044	14128	0.00
29/09/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	45555	45633	45555	45633	0.00
29/09/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	9959	10037	9959	10037	0.00
29/09/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	57693	57762	57693	57762	0.00
29/09/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	7040	7109	7040	7109	0.00
29/09/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	69808	69862	69808	69862	0.00
29/09/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	4390	4444	4390	4444	0.00
29/09/2005	R203 On 02-February-06			Bond Future	8.1400	8.1400	104.1072	104.1072	0.00
29/09/2005	R203 On 03-November-05			Bond Future	8.1100	8.1050	102.3048	102.3048	0.00
29/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	21550	21653	21550	21653	0.00
29/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	32064	32168	32064	32168	0.00
29/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	10067	10256	10067	10256	0.00
29/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	18071	18260	18071	18260	0.00
29/09/2005	R204 On 02-February-06			Bond Future	8.1300	8.1230	100.0296	100.0688	0.00
29/09/2005	R204 On 03-November-05			Bond Future	8.1000	8.0930	102.2628	102.3025	0.00
29/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	22876	23164	22876	23164	0.00
29/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	32977	32873	32977	32873	0.00
29/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	21490	21940	21490	21940	0.00
29/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	9508	9561	9508	9561	0.00
29/09/2005	R207 On 02-February-06			Bond Future	8.1100	8.0950	93.3897	93.4683	0.00
29/09/2005	R207 On 03-November-05			Bond Future	8.0800	8.0680	95.3518	95.4314	0.00
29/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	7338	7689	7338	7689	0.00
29/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	15638	15203	15638	15203	0.00
29/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	3308	3665	3308	3665	0.00
29/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	9541	9102	9541	9102	0.00
30/09/2005	GOVI On 02-February-06			jGovi	229.5800	229.3610	229.5760	229.3610	0.00
30/09/2005	GOVI On 04-May-06			jGovi	233.7300	233.5110	233.7280	233.5110	57.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2005	GOVI On 03-August-06			jGovi	238.0300	237.8110	238.0270	237.8110	0.00
30/09/2005	GOVI On 03-November-05			jGovi	225.6200	225.4020	225.6150	225.4020	463.00
30/09/2005	GOVI On 02-November-06			jGovi	242.4800	242.2700	242.4840	242.2700	0.00
30/09/2005	GOVI On 02-February-06	230.00	Call	jGovi	24756	23843	24756	23843	0.00
30/09/2005	GOVI On 02-February-06	230.00	Put	jGovi	28996	30233	28996	30233	0.00
30/09/2005	GOVI On 04-May-06	230.00	Call	jGovi	57280	55914	57280	55914	0.00
30/09/2005	GOVI On 04-May-06	230.00	Put	jGovi	20000	20804	20000	20804	0.00
30/09/2005	GOVI On 03-August-06	230.00	Call	jGovi	94387	92763	94387	92763	0.00
30/09/2005	GOVI On 03-August-06	230.00	Put	jGovi	14117	14653	14117	14653	0.00
30/09/2005	GOVI On 03-November-05	228.00	Call	jGovi	8552	8149	8552	8149	0.00
30/09/2005	GOVI On 03-November-05	228.00	Put	jGovi	32402	34129	32402	34129	0.00
30/09/2005	GOVI On 02-November-06	230.00	Call	jGovi	134871	133093	134871	133093	0.00
30/09/2005	GOVI On 02-November-06	230.00	Put	jGovi	10031	10393	10031	10393	0.00
30/09/2005	J152 On 28-February-06			jSwap	7.1100	7.1110	0.0019	0.0019	0.00
30/09/2005	J153 On 31-August-10			jSwap	7.8500	7.8680	0.0145	0.0151	0.00
30/09/2005	J157 On 15-September-15			jSwap	8.1200	8.1370	0.0420	0.0434	0.00
30/09/2005	J186 On 21-December-26			jSwap	7.7500	7.7650	0.0256	0.0277	0.00
30/09/2005	J194 On 28-February-08			jSwap	7.5600	7.5760	0.0014	0.0017	0.00
30/09/2005	J201 On 22-December-14			jSwap	8.0500	8.0710	0.0371	0.0383	0.00
30/09/2005	J203 On 15-September-17			jSwap	8.0600	8.0780	0.0427	0.0442	0.00
30/09/2005	J204 On 21-December-18			jSwap	8.0200	8.0420	0.0436	0.0451	0.00
30/09/2005	J207 On 15-January-20			jSwap	8.0100	8.0320	0.0012	0.0027	0.00
30/09/2005	JBAR On 16-March-05			jBar	6.9600	6.9570	0.0000	0.0000	0.00
30/09/2005	JFRA On 02-February-06			jFra	7.0300	7.0280	0.0172	0.0172	0.00
30/09/2005	JFRA On 01-February-07			jFra	7.6300	7.6180	0.0187	0.0186	500.00
30/09/2005	JFRA On 04-May-06			jFra	7.1200	7.1110	0.0174	0.0174	0.00
30/09/2005	JFRA On 03-May-07			jFra	7.8900	7.9330	0.0193	0.0194	0.00
30/09/2005	JFRA On 03-August-06			jFra	7.2800	7.2720	0.0178	0.0178	0.00
30/09/2005	JFRA On 02-August-07			jFra	7.9900	8.0770	0.0195	0.0197	0.00
30/09/2005	JFRA On 03-November-05			jFra	6.9900	6.9930	0.0171	0.0171	0.00
30/09/2005	JFRA On 02-November-06			jFra	7.4600	7.4720	0.0183	0.0183	0.00
30/09/2005	JFRA On 01-November-07			jFra	7.9400	8.0140	0.0209	0.0211	0.00
30/09/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	572	570	572	570	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
30/09/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	1104	1114	1104	1114	0.00
30/09/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2002	1992	2002	1992	0.00
30/09/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1691	1703	1691	1703	0.00
30/09/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1311	1304	1311	1304	0.00
30/09/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	1020	1032	1020	1032	0.00
30/09/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2654	2719	2654	2719	0.00
30/09/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1705	1660	1705	1660	0.00
30/09/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1819	1804	1819	1804	0.00
30/09/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	1124	1138	1124	1138	0.00
30/09/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3216	3341	3216	3341	0.00
30/09/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	2019	1931	2019	1931	0.00
30/09/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	103	108	103	108	0.00
30/09/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	740	738	740	738	0.00
30/09/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2298	2316	2298	2316	0.00
30/09/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	1170	1161	1170	1161	0.00
30/09/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3596	3715	3596	3715	0.00
30/09/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	2453	2364	2453	2364	0.00
30/09/2005	JN02 On 02-February-06			jNote	7.5300	7.5530	0.1397	0.1402	0.00
30/09/2005	JN02 On 03-November-05			jNote	7.4100	7.4220	0.1365	0.1367	0.00
30/09/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	14433	14715	14433	14715	0.00
30/09/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	9222	9087	9222	9087	0.00
30/09/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2624	2775	2624	2775	0.00
30/09/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	4300	4211	4300	4211	0.00
30/09/2005	JN05 On 02-February-06			jNote	8.0000	8.0220	0.3290	0.3298	0.00
30/09/2005	JN05 On 03-November-05			jNote	7.9200	7.9400	0.3265	0.3273	0.00
30/09/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	17393	18088	17393	18088	0.00
30/09/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	7234	6907	7234	6907	0.00
30/09/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	5729	6246	5729	6246	0.00
30/09/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	9154	8721	9154	8721	0.00
30/09/2005	JN10 On 02-February-06			jNote	8.1300	8.1540	0.5552	0.5565	0.00
30/09/2005	JN10 On 03-November-05			jNote	8.1000	8.1160	0.5544	0.5554	0.00
30/09/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	16553	17657	16553	17657	0.00
30/09/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	7744	7149	7744	7149	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
30/09/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	15155	16167	15155	16167	0.00
30/09/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	8650	8230	8650	8230	0.00
30/09/2005	JROD On 31-January-06			jRod	6.7900	6.8700	0.0055	0.0055	0.00
30/09/2005	JROD On 28-February-06			jRod	6.8700	6.9450	0.0050	0.0049	0.00
30/09/2005	JROD On 31-March-06			jRod	6.9600	6.9330	0.0046	0.0077	0.00
30/09/2005	JROD On 28-April-06			jRod	6.9400	6.9900	0.0073	0.0072	0.00
30/09/2005	JROD On 31-May-06			jRod	7.0000	7.0530	0.0067	0.0067	0.00
30/09/2005	JROD On 30-June-06			jRod	7.0600	7.0130	0.0063	0.0094	0.00
30/09/2005	JROD On 31-July-06			jRod	7.0200	7.0560	0.0091	0.0090	0.00
30/09/2005	JROD On 31-August-06			jRod	7.0700	7.1060	0.0085	0.0084	0.00
30/09/2005	JROD On 30-September-05			jRod	6.7400	6.6630	0.0000	0.0000	0.00
30/09/2005	JROD On 31-October-05			jRod	6.5700	6.7180	0.0018	0.0018	0.00
30/09/2005	JROD On 30-November-05			jRod	6.6500	6.7990	0.0016	0.0015	0.00
30/09/2005	JROD On 30-December-05			jRod	6.7300	6.8100	0.0014	0.0032	0.00
30/09/2005	R152 On 03-November-05			Bond Future	7.0900	7.0930	103.7433	103.7421	0.00
30/09/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	92	94	92	94	0.00
30/09/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1149	1164	1149	1164	0.00
30/09/2005	R153 On 02-February-06			Bond Future	7.9400	7.9540	124.7849	124.7134	0.00
30/09/2005	R153 On 03-November-05			Bond Future	7.8800	7.8940	122.6280	122.5572	249.00
30/09/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	15766	15444	15766	15444	0.00
30/09/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	13121	13514	13121	13514	0.00
30/09/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	10381	10052	10381	10052	0.00
30/09/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	4991	5371	4991	5371	0.00
30/09/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	10148	9907	10148	9907	0.00
30/09/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	18042	18516	18042	18516	2.00
30/09/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	5952	5790	5952	5790	0.00
30/09/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	24504	25056	24504	25056	0.00
30/09/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	4553	4388	4553	4388	0.00
30/09/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	10241	10784	10241	10784	0.00
30/09/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	48528	47841	48528	47841	0.00
30/09/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	101	123	101	123	5.00
30/09/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	27991	27397	27991	27397	0.00
30/09/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	831	946	831	946	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
30/09/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	27	27	27	27	0.00
30/09/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	39739	40447	39739	40447	0.00
30/09/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	273	265	273	265	0.00
30/09/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	28510	29210	28510	29210	0.00
30/09/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	1423	1370	1423	1370	0.00
30/09/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	18319	18975	18319	18975	0.00
30/09/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	18483	17999	18483	17999	0.00
30/09/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	2145	2369	2145	2369	0.00
30/09/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	38153	37496	38153	37496	0.00
30/09/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	298	350	298	350	0.00
30/09/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	58909	58209	58909	58209	0.00
30/09/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	33	42	33	42	0.00
30/09/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	3057	2962	3057	2962	0.00
30/09/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	32387	33006	32387	33006	0.00
30/09/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	1320	1273	1320	1273	0.00
30/09/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	41550	42218	41550	42218	0.00
30/09/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	454	436	454	436	0.00
30/09/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	51709	52405	51709	52405	0.00
30/09/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	22494	22096	22494	22096	0.00
30/09/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	9429	9745	9429	9745	0.00
30/09/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	30098	29633	30098	29633	0.00
30/09/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	6728	6977	6728	6977	0.00
30/09/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	38347	37827	38347	37827	0.00
30/09/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	4786	4980	4786	4980	0.00
30/09/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	47046	46480	47046	46480	0.00
30/09/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	3407	3556	3407	3556	0.00
30/09/2005	R157 On 02-February-06			Bond Future	8.1600	8.1840	140.4427	140.2654	1.00
30/09/2005	R157 On 03-November-05			Bond Future	8.1200	8.1390	138.0098	137.8363	13.00
30/09/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	31704	30849	31704	30849	0.00
30/09/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	24631	25549	24631	25549	0.00
30/09/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	20165	19294	20165	19294	0.00
30/09/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	9310	10174	9310	10174	0.00
30/09/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	9151	8677	9151	8677	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
30/09/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	18956	20216	18956	20216	0.00
30/09/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	20779	20127	20779	20127	0.00
30/09/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	33933	35054	33933	35054	0.00
30/09/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	12473	12022	12473	12022	0.00
30/09/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	46271	47593	46271	47593	0.00
30/09/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	4	3	4	3	0.00
30/09/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	96890	98625	96890	98625	0.00
30/09/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	71	68	71	68	0.00
30/09/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	74500	76231	74500	76231	0.00
30/09/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	636	598	636	598	0.00
30/09/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	53072	54769	53072	54769	0.00
30/09/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	3025	2849	3025	2849	0.00
30/09/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	33923	35482	33923	35482	0.00
30/09/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	35156	33926	35156	33926	0.00
30/09/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	4065	4570	4065	4570	0.00
30/09/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	52521	51043	52521	51043	0.00
30/09/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	1607	1865	1607	1865	0.00
30/09/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	70925	69309	70925	69309	0.00
30/09/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	594	712	594	712	0.00
30/09/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	89509	87814	89509	87814	0.00
30/09/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	153	193	153	193	0.00
30/09/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
30/09/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	119822	121557	119822	121557	0.00
30/09/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	465	438	465	438	0.00
30/09/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	121198	122944	121198	122944	0.00
30/09/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	1171	1108	1171	1108	0.00
30/09/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	99496	101206	99496	101206	0.00
30/09/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	3061	2915	3061	2915	0.00
30/09/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	79434	81061	79434	81061	0.00
30/09/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	6626	6350	6626	6350	0.00
30/09/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	61493	62990	61493	62990	0.00
30/09/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	44557	43516	44557	43516	0.00
30/09/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	17663	18395	17663	18395	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
30/09/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	58930	57730	58930	57730	0.00
30/09/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	12612	13185	12612	13185	0.00
30/09/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	74324	72993	74324	72993	0.00
30/09/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	8971	9413	8971	9413	0.00
30/09/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	89649	88191	89649	88191	0.00
30/09/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	5640	5955	5640	5955	0.00
30/09/2005	R186 On 02-February-06			Bond Future	7.8300	7.8460	128.6609	128.4028	0.00
30/09/2005	R186 On 03-November-05			Bond Future	7.8100	7.8280	131.6355	131.3875	0.00
30/09/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	35222	34159	35222	34159	0.00
30/09/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	44507	46025	44507	46025	0.00
30/09/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	16265	15458	16265	15458	0.00
30/09/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	23499	25171	23499	25171	0.00
30/09/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	21369	20620	21369	20620	0.00
30/09/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	62364	64196	62364	64196	0.00
30/09/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	1188	1118	1188	1118	0.00
30/09/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	73473	75882	73473	75882	0.00
30/09/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
30/09/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	179638	182118	179638	182118	0.00
30/09/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	6	5	6	5	0.00
30/09/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	142476	144955	142476	144955	0.00
30/09/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	129	123	129	123	0.00
30/09/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	106835	109309	106835	109309	0.00
30/09/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	5528	5213	5528	5213	0.00
30/09/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	44673	46839	44673	46839	0.00
30/09/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	34179	32774	34179	32774	0.00
30/09/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	10675	11750	10675	11750	0.00
30/09/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	57378	55478	57378	55478	0.00
30/09/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	4258	4838	4258	4838	0.00
30/09/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	83191	80981	83191	80981	0.00
30/09/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	1531	1801	1531	1801	0.00
30/09/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	109573	107186	109573	107186	0.00
30/09/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	399	493	399	493	0.00
30/09/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	135787	133333	135787	133333	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
30/09/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	84	110	84	110	0.00
30/09/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	551	518	551	518	0.00
30/09/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	181043	183591	181043	183591	0.00
30/09/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	1962	1858	1962	1858	0.00
30/09/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	145566	148043	145566	148043	0.00
30/09/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	5130	4889	5130	4889	0.00
30/09/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	113228	115568	113228	115568	0.00
30/09/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	11412	10949	11412	10949	0.00
30/09/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	85327	87445	85327	87445	0.00
30/09/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	52458	51088	52458	51088	0.00
30/09/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	31190	32402	31190	32402	0.00
30/09/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	72269	70627	72269	70627	0.00
30/09/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	21556	22495	21556	22495	0.00
30/09/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	93882	92012	93882	92012	0.00
30/09/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	14784	15496	14784	15496	0.00
30/09/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	115558	113479	115558	113479	0.00
30/09/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	9090	9592	9090	9592	0.00
30/09/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	138223	135979	138223	135979	0.00
30/09/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	5357	5694	5357	5694	0.00
30/09/2005	R194 On 02-February-06			Bond Future	7.6700	7.6860	108.7636	108.7386	0.00
30/09/2005	R194 On 03-November-05			Bond Future	7.6000	7.6100	106.8833	106.8597	0.00
30/09/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	7238	7129	7238	7129	0.00
30/09/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	5757	5899	5757	5899	0.00
30/09/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	2314	2266	2314	2266	0.00
30/09/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4446	4635	4446	4635	0.00
30/09/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	2548	2496	2548	2496	0.00
30/09/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	10731	10929	10731	10929	0.00
30/09/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
30/09/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	29540	29776	29540	29776	0.00
30/09/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
30/09/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	23986	24223	23986	24223	0.00
30/09/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	7	7	7	7	0.00
30/09/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	18475	18712	18475	18712	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
30/09/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	103	103	103	103	0.00
30/09/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	13091	13327	13091	13327	0.00
30/09/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	665	654	665	654	0.00
30/09/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	8207	8433	8207	8433	0.00
30/09/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	5316	5212	5316	5212	0.00
30/09/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	2075	2207	2075	2207	0.00
30/09/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	9441	9282	9441	9282	0.00
30/09/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	860	937	860	937	0.00
30/09/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	14206	14008	14206	14008	0.00
30/09/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	321	360	321	360	0.00
30/09/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	19237	19014	19237	19014	0.00
30/09/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	83	96	83	96	0.00
30/09/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	24406	24173	24406	24173	0.00
30/09/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	17	20	17	20	0.00
30/09/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	29593	29357	29593	29357	0.00
30/09/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	3	3	3	3	0.00
30/09/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	12	12	12	12	0.00
30/09/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	27874	28124	27874	28124	0.00
30/09/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	94	91	94	91	0.00
30/09/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	22991	23238	22991	23238	0.00
30/09/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	397	386	397	386	0.00
30/09/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	18360	18599	18360	18599	0.00
30/09/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	1136	1108	1136	1108	0.00
30/09/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	14194	14417	14194	14417	0.00
30/09/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	4580	4500	4580	4500	0.00
30/09/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	7916	8087	7916	8087	0.00
30/09/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	10423	10288	10423	10288	0.00
30/09/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	4154	4269	4154	4269	0.00
30/09/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	14018	13860	14018	13860	0.00
30/09/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	2990	3081	2990	3081	0.00
30/09/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	17652	17470	17652	17470	0.00
30/09/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	1892	1960	1892	1960	0.00
30/09/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	21604	21401	21604	21401	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
30/09/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1141	1188	1141	1188	0.00
30/09/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	25793	25574	25793	25574	0.00
30/09/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	654	685	654	685	0.00
30/09/2005	R201 On 02-February-06			Bond Future	8.1600	8.1780	104.8290	104.6953	0.00
30/09/2005	R201 On 03-November-05			Bond Future	8.1200	8.1370	107.3609	107.2241	0.00
30/09/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	24872	24225	24872	24225	0.00
30/09/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	18964	19655	18964	19655	0.00
30/09/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	15778	15083	15778	15083	0.00
30/09/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	7085	7758	7085	7758	0.00
30/09/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	9709	9370	9709	9370	0.00
30/09/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	36085	37084	36085	37084	0.00
30/09/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	7066	6689	7066	6689	0.00
30/09/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	14668	15660	14668	15660	0.00
30/09/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
30/09/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	94270	95639	94270	95639	0.00
30/09/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	2	2	2	2	0.00
30/09/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	76220	77589	76220	77589	0.00
30/09/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	48	46	48	46	0.00
30/09/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	58582	59948	58582	59948	0.00
30/09/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	456	428	456	428	0.00
30/09/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	41664	43004	41664	43004	0.00
30/09/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	2278	2141	2278	2141	0.00
30/09/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	26512	27743	26512	27743	0.00
30/09/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	27684	26702	27684	26702	0.00
30/09/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	3023	3409	3023	3409	0.00
30/09/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	41475	40298	41475	40298	0.00
30/09/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	1166	1358	1166	1358	0.00
30/09/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	56060	54777	56060	54777	0.00
30/09/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	417	503	417	503	0.00
30/09/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	70773	69432	70773	69432	0.00
30/09/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	103	130	103	130	0.00
30/09/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	109	103	109	103	0.00
30/09/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	113080	114411	113080	114411	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
30/09/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	320	302	320	302	0.00
30/09/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	95268	96588	95268	96588	0.00
30/09/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	831	787	831	787	0.00
30/09/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	78116	79410	78116	79410	0.00
30/09/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	2295	2189	2295	2189	0.00
30/09/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	62269	63501	62269	63501	0.00
30/09/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	5128	4922	5128	4922	0.00
30/09/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	48135	49267	48135	49267	0.00
30/09/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	16249	15757	16249	15757	0.00
30/09/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	26322	27168	26322	27168	0.00
30/09/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	35070	34280	35070	34280	0.00
30/09/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	13496	14044	13496	14044	0.00
30/09/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	46466	45555	46466	45555	0.00
30/09/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	9533	9959	9533	9959	0.00
30/09/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	58705	57693	58705	57693	0.00
30/09/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	6713	7040	6713	7040	0.00
30/09/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	70916	69808	70916	69808	0.00
30/09/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	4160	4390	4160	4390	0.00
30/09/2005	R203 On 02-February-06			Bond Future	8.1200	8.1400	104.2639	104.1072	0.00
30/09/2005	R203 On 03-November-05			Bond Future	8.0800	8.1050	102.4642	102.3048	0.00
30/09/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	22158	21550	22158	21550	0.00
30/09/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	31104	32064	31104	32064	0.00
30/09/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	10548	10067	10548	10067	0.00
30/09/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	16958	18071	16958	18071	0.00
30/09/2005	R204 On 02-February-06			Bond Future	8.1100	8.1280	100.1944	100.0296	0.00
30/09/2005	R204 On 03-November-05			Bond Future	8.0800	8.0980	102.4299	102.2628	0.00
30/09/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	23526	22876	23526	22876	0.00
30/09/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	31979	32977	31979	32977	0.00
30/09/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	22365	21490	22365	21490	0.00
30/09/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	8712	9508	8712	9508	0.00
30/09/2005	R207 On 02-February-06			Bond Future	8.0800	8.1050	93.5628	93.3897	0.00
30/09/2005	R207 On 03-November-05			Bond Future	8.0600	8.0780	95.5191	95.3518	0.00
30/09/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	7987	7338	7987	7338	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
30/09/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	14556	15638	14556	15638	0.00
30/09/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	3831	3308	3831	3308	0.00
30/09/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	8391	9541	8391	9541	0.00