



# Derivatives Monthly Statistics Report

For October 2005

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2005	GOVI On 02-February-06			jGovi	229.0800	229.5760	229.0800	229.5760	0.00
03/10/2005	GOVI On 04-May-06			jGovi	233.2500	233.7280	233.2480	233.7280	57.00
03/10/2005	GOVI On 03-August-06			jGovi	237.5700	238.0270	237.5680	238.0270	0.00
03/10/2005	GOVI On 03-November-05			jGovi	225.1100	225.6150	225.1070	225.6150	463.00
03/10/2005	GOVI On 02-November-06			jGovi	242.0500	242.4840	242.0450	242.4840	0.00
03/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	39902	24756	39902	24756	0.00
03/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	49102	28996	49102	28996	0.00
03/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	55167	57280	55167	57280	0.00
03/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	22687	20000	22687	20000	0.00
03/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	90417	94387	90417	94387	0.00
03/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	14737	14117	14737	14117	0.00
03/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	4346	8552	4346	8552	0.00
03/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	33276	32402	33276	32402	0.00
03/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	129258	134871	129258	134871	0.00
03/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	8808	10031	8808	10031	0.00
03/10/2005	J152 On 28-February-06			jSwap	7.1100	7.1080	0.0019	0.0019	0.00
03/10/2005	J153 On 31-August-10			jSwap	7.9100	7.8520	0.0167	0.0145	0.00
03/10/2005	J157 On 15-September-15			jSwap	8.1600	8.1150	0.0450	0.0420	0.00
03/10/2005	J186 On 21-December-26			jSwap	7.7800	7.7450	0.0294	0.0256	0.00
03/10/2005	J194 On 28-February-08			jSwap	7.6100	7.5640	0.0025	0.0014	0.00
03/10/2005	J201 On 22-December-14			jSwap	8.0900	8.0520	0.0394	0.0371	0.00
03/10/2005	J203 On 15-September-17			jSwap	8.1000	8.0580	0.0455	0.0427	0.00
03/10/2005	J204 On 21-December-18			jSwap	8.0700	8.0230	0.0471	0.0436	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2005	J207 On 15-January-20			jSwap	8.0600	8.0140	0.0053	0.0012	0.00
03/10/2005	JBAR On 16-March-05			jBar	6.9900	6.9570	0.0000	0.0000	0.00
03/10/2005	JFRA On 02-February-06			jFra	7.0400	7.0330	0.0172	0.0172	0.00
03/10/2005	JFRA On 01-February-07			jFra	7.6200	7.6270	0.0186	0.0187	500.00
03/10/2005	JFRA On 04-May-06			jFra	7.1300	7.1190	0.0175	0.0174	0.00
03/10/2005	JFRA On 03-May-07			jFra	7.9400	7.8880	0.0194	0.0193	0.00
03/10/2005	JFRA On 03-August-06			jFra	7.2800	7.2840	0.0178	0.0178	0.00
03/10/2005	JFRA On 02-August-07			jFra	8.1200	7.9900	0.0198	0.0195	0.00
03/10/2005	JFRA On 03-November-05			jFra	7.0300	6.9900	0.0172	0.0171	0.00
03/10/2005	JFRA On 02-November-06			jFra	7.4700	7.4610	0.0183	0.0183	0.00
03/10/2005	JFRA On 01-November-07			jFra	7.9900	7.9350	0.0210	0.0209	0.00
03/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	316	572	316	572	0.00
03/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	840	1104	840	1104	0.00
03/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1821	2002	1821	2002	0.00
03/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1537	1691	1537	1691	0.00
03/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1124	1311	1124	1311	0.00
03/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	801	1020	801	1020	0.00
03/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2441	2654	2441	2654	0.00
03/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1367	1705	1367	1705	0.00
03/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1632	1819	1632	1819	0.00
03/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	939	1124	939	1124	0.00
03/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2842	3216	2842	3216	0.00
03/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1330	2019	1330	2019	0.00
03/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	23	103	23	103	0.00
03/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	559	740	559	740	0.00
03/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2155	2298	2155	2298	0.00
03/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	997	1170	997	1170	0.00
03/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	2932	3596	2932	3596	0.00
03/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1647	2453	1647	2453	0.00
03/10/2005	JN02 On 02-February-06			jNote	7.5600	7.5310	0.1403	0.1397	0.00
03/10/2005	JN02 On 03-November-05			jNote	7.4400	7.4090	0.1370	0.1365	0.00
03/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	9065	14433	9065	14433	0.00
03/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	3296	9222	3296	9222	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2085	2624	2085	2624	0.00
03/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	3232	4300	3232	4300	0.00
03/10/2005	JN05 On 02-February-06			jNote	8.0400	7.9970	0.3303	0.3290	0.00
03/10/2005	JN05 On 03-November-05			jNote	7.9600	7.9170	0.3278	0.3265	0.00
03/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	18667	17393	18667	17393	0.00
03/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	6914	7234	6914	7234	0.00
03/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	4955	5729	4955	5729	0.00
03/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	6811	9154	6811	9154	0.00
03/10/2005	JN10 On 02-February-06			jNote	8.1600	8.1290	0.5567	0.5552	0.00
03/10/2005	JN10 On 03-November-05			jNote	8.1200	8.0950	0.5557	0.5544	0.00
03/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	24462	16553	24462	16553	0.00
03/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	13481	7744	13481	7744	0.00
03/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	13943	15155	13943	15155	0.00
03/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	5463	8650	5463	8650	0.00
03/10/2005	JROD On 31-January-06			jRod	6.8800	6.7940	0.0055	0.0055	0.00
03/10/2005	JROD On 28-February-06			jRod	6.9400	6.8660	0.0050	0.0050	0.00
03/10/2005	JROD On 31-March-06			jRod	7.0200	6.9570	0.0046	0.0046	0.00
03/10/2005	JROD On 28-April-06			jRod	6.9800	6.9380	0.0073	0.0073	0.00
03/10/2005	JROD On 31-May-06			jRod	7.0400	7.0010	0.0068	0.0067	0.00
03/10/2005	JROD On 30-June-06			jRod	7.1000	7.0580	0.0063	0.0063	0.00
03/10/2005	JROD On 31-July-06			jRod	7.0500	7.0170	0.0091	0.0091	0.00
03/10/2005	JROD On 31-August-06			jRod	7.1000	7.0670	0.0085	0.0085	0.00
03/10/2005	JROD On 31-October-05			jRod	6.7100	6.5710	0.0018	0.0018	0.00
03/10/2005	JROD On 30-November-05			jRod	6.8000	6.6480	0.0016	0.0016	0.00
03/10/2005	JROD On 30-December-05			jRod	6.9000	6.7330	0.0013	0.0014	0.00
03/10/2005	R152 On 03-November-05			Bond Future	7.1300	7.0890	103.7305	103.7433	0.00
03/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	5	92	5	92	0.00
03/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1190	1149	1190	1149	0.00
03/10/2005	R153 On 02-February-06			Bond Future	8.0000	7.9370	124.5414	124.7849	0.00
03/10/2005	R153 On 03-November-05			Bond Future	7.9300	7.8780	122.3803	122.6280	249.00
03/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	14322	15766	14322	15766	0.00
03/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	14113	13121	14113	13121	0.00
03/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	8586	10381	8586	10381	0.00

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03/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5674	4991	5674	4991	0.00
03/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	9013	10148	9013	10148	0.00
03/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	19342	18042	19342	18042	2.00
03/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	5141	5952	5141	5952	0.00
03/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	26128	24504	26128	24504	0.00
03/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	3402	4553	3402	4553	0.00
03/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	11568	10241	11568	10241	0.00
03/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	46049	48528	46049	48528	0.00
03/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	100	101	100	101	5.00
03/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	25590	27991	25590	27991	0.00
03/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	909	831	909	831	0.00
03/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	10	27	10	27	0.00
03/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	42200	39739	42200	39739	0.00
03/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	140	273	140	273	0.00
03/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	30854	28510	30854	28510	0.00
03/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	912	1423	912	1423	0.00
03/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	20286	18319	20286	18319	0.00
03/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	16272	18483	16272	18483	0.00
03/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	2412	2145	2412	2145	0.00
03/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	35689	38153	35689	38153	0.00
03/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	311	298	311	298	0.00
03/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	56429	58909	56429	58909	0.00
03/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	31	33	31	33	0.00
03/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2548	3057	2548	3057	0.00
03/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	34313	32387	34313	32387	0.00
03/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	1051	1320	1051	1320	0.00
03/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	43716	41550	43716	41550	0.00
03/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	341	454	341	454	0.00
03/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	54031	51709	54031	51709	0.00
03/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	20788	22494	20788	22494	0.00
03/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	10158	9429	10158	9429	0.00
03/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	28185	30098	28185	30098	0.00
03/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	7249	6728	7249	6728	0.00

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03/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	36278	38347	36278	38347	0.00
03/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	5151	4786	5151	4786	0.00
03/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	44862	47046	44862	47046	0.00
03/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	3659	3407	3659	3407	0.00
03/10/2005	R153 On 04-May-06			Bond Future	8.0400	0.0000	120.2198	0.0000	0.00
03/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	1873	0	1873	0	0.00
03/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	54537	0	54537	0	0.00
03/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	3112	0	3112	0	0.00
03/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	45325	0	45325	0	0.00
03/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	4933	0	4933	0	0.00
03/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	36806	0	36806	0	0.00
03/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	7474	0	7474	0	0.00
03/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	29118	0	29118	0	0.00
03/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	10853	0	10853	0	0.00
03/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	22378	0	22378	0	0.00
03/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	15147	0	15147	0	0.00
03/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	16659	0	16659	0	0.00
03/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	20375	0	20375	0	0.00
03/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	11983	0	11983	0	0.00
03/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	26500	0	26500	0	0.00
03/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	8307	0	8307	0	0.00
03/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	33427	0	33427	0	0.00
03/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	5539	0	5539	0	0.00
03/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	41025	0	41025	0	0.00
03/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3544	0	3544	0	0.00
03/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	49145	0	49145	0	0.00
03/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	2173	0	2173	0	0.00
03/10/2005	R153 On 03-August-06			Bond Future	8.0700	0.0000	122.4502	0.0000	0.00
03/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	4695	0	4695	0	0.00
03/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	45957	0	45957	0	0.00
03/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	6747	0	6747	0	0.00
03/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	38241	0	38241	0	0.00
03/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	9405	0	9405	0	0.00

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03/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	31231	0	31231	0	0.00
03/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	12736	0	12736	0	0.00
03/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	24993	0	24993	0	0.00
03/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	16784	0	16784	0	0.00
03/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	19569	0	19569	0	0.00
03/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	21559	0	21559	0	0.00
03/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	14968	0	14968	0	0.00
03/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	27042	0	27042	0	0.00
03/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	11170	0	11170	0	0.00
03/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	33180	0	33180	0	0.00
03/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	8123	0	8123	0	0.00
03/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	39900	0	39900	0	0.00
03/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	5749	0	5749	0	0.00
03/10/2005	R157 On 02-February-06			Bond Future	8.2100	8.1620	140.0724	140.4427	1.00
03/10/2005	R157 On 03-November-05			Bond Future	8.1600	8.1180	137.6384	138.0098	13.00
03/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	29368	31704	29368	31704	0.00
03/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	25999	24631	25999	24631	0.00
03/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	7219	9151	7219	9151	0.00
03/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	20738	18956	20738	18956	0.00
03/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	17294	20165	17294	20165	0.00
03/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	10153	9310	10153	9310	0.00
03/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	18906	20779	18906	20779	0.00
03/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	35764	33933	35764	33933	0.00
03/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	11099	12473	11099	12473	0.00
03/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	48601	46271	48601	46271	0.00
03/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	1	4	1	4	0.00
03/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	100602	96890	100602	96890	0.00
03/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	31	71	31	71	0.00
03/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	78173	74500	78173	74500	0.00
03/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	365	636	365	636	0.00
03/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	56515	53072	56515	53072	0.00
03/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	2100	3025	2100	3025	0.00
03/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	36712	33923	36712	33923	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	31725	35156	31725	35156	0.00
03/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	4348	4065	4348	4065	0.00
03/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	48859	52521	48859	52521	0.00
03/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	1659	1607	1659	1607	0.00
03/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	67201	70925	67201	70925	0.00
03/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	583	594	583	594	0.00
03/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	85783	89509	85783	89509	0.00
03/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	141	153	141	153	0.00
03/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	123536	119822	123536	119822	0.00
03/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	358	465	358	465	0.00
03/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	124794	121198	124794	121198	0.00
03/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	936	1171	936	1171	0.00
03/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	102964	99496	102964	99496	0.00
03/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	2556	3061	2556	3061	0.00
03/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	82633	79434	82633	79434	0.00
03/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	5731	6626	5731	6626	0.00
03/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	64302	61493	64302	61493	0.00
03/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	41838	44557	41838	44557	0.00
03/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	18647	17663	18647	17663	0.00
03/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	55915	58930	55915	58930	0.00
03/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	13300	12612	13300	12612	0.00
03/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	71090	74324	71090	74324	0.00
03/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	9440	8971	9440	8971	0.00
03/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	86244	89649	86244	89649	0.00
03/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	5939	5640	5939	5640	0.00
03/10/2005	R157 On 04-May-06			Bond Future	8.2400	0.0000	135.7986	0.0000	0.00
03/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	2948	0	2948	0	0.00
03/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	105474	0	105474	0	0.00
03/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	5208	0	5208	0	0.00
03/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	86283	0	86283	0	0.00
03/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	8671	0	8671	0	0.00
03/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	68723	0	68723	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
03/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	13654	0	13654	0	0.00
03/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	53101	0	53101	0	0.00
03/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	20415	0	20415	0	0.00
03/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	39664	0	39664	0	0.00
03/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	29095	0	29095	0	0.00
03/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	28546	0	28546	0	0.00
03/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	39693	0	39693	0	0.00
03/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	19735	0	19735	0	0.00
03/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	52056	0	52056	0	0.00
03/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	13071	0	13071	0	0.00
03/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	65915	0	65915	0	0.00
03/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	8275	0	8275	0	0.00
03/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	80928	0	80928	0	0.00
03/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	4998	0	4998	0	0.00
03/10/2005	R157 On 03-August-06			Bond Future	8.2700	0.0000	138.3161	0.0000	0.00
03/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	5349	0	5349	0	0.00
03/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	107761	0	107761	0	0.00
03/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	8307	0	8307	0	0.00
03/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	89775	0	89775	0	0.00
03/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	12396	0	12396	0	0.00
03/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	73328	0	73328	0	0.00
03/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	17808	0	17808	0	0.00
03/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	58604	0	58604	0	0.00
03/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	24690	0	24690	0	0.00
03/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	45740	0	45740	0	0.00
03/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	33116	0	33116	0	0.00
03/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	34802	0	34802	0	0.00
03/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	43075	0	43075	0	0.00
03/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	25771	0	25771	0	0.00
03/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	54475	0	54475	0	0.00
03/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	18546	0	18546	0	0.00
03/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	67150	0	67150	0	0.00
03/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	12954	0	12954	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
03/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	80887	0	80887	0	0.00
03/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	8772	0	8772	0	0.00
03/10/2005	R186 On 02-February-06			Bond Future	7.8700	7.8250	128.1577	128.6609	0.00
03/10/2005	R186 On 03-November-05			Bond Future	7.8500	7.8080	131.1402	131.6355	0.00
03/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	32394	35222	32394	35222	0.00
03/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	46711	44507	46711	44507	0.00
03/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	13281	16265	13281	16265	0.00
03/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	25468	23499	25468	23499	0.00
03/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	19250	21369	19250	21369	0.00
03/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	65277	62364	65277	62364	0.00
03/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	720	1188	720	1188	0.00
03/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	77957	73473	77957	73473	0.00
03/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	184591	179638	184591	179638	0.00
03/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	2	6	2	6	0.00
03/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	147424	142476	147424	142476	0.00
03/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	60	129	60	129	0.00
03/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	111718	106835	111718	106835	0.00
03/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	4009	5528	4009	5528	0.00
03/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	48107	44673	48107	44673	0.00
03/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	30021	34179	30021	34179	0.00
03/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	11469	10675	11469	10675	0.00
03/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	52622	57378	52622	57378	0.00
03/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	4455	4258	4455	4258	0.00
03/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	78241	83191	78241	83191	0.00
03/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	1533	1531	1533	1531	0.00
03/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	104598	109573	104598	109573	0.00
03/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	377	399	377	399	0.00
03/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	130824	135787	130824	135787	0.00
03/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	73	84	73	84	0.00
03/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	423	551	423	551	0.00
03/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	185947	181043	185947	181043	0.00
03/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	1594	1962	1594	1962	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	150230	145566	150230	145566	0.00
03/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	4344	5130	4344	5130	0.00
03/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	117475	113228	117475	113228	0.00
03/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	10009	11412	10009	11412	0.00
03/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	88956	85327	88956	85327	0.00
03/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	49011	52458	49011	52458	0.00
03/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	32776	31190	32776	31190	0.00
03/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	68331	72269	68331	72269	0.00
03/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	22650	21556	22650	21556	0.00
03/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	89579	93882	89579	93882	0.00
03/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	15514	14784	15514	14784	0.00
03/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	110981	115558	110981	115558	0.00
03/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	9546	9090	9546	9090	0.00
03/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	133459	138223	133459	138223	0.00
03/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	5625	5357	5625	5357	0.00
03/10/2005	R186 On 04-May-06			Bond Future	7.8800	0.0000	130.4957	0.0000	0.00
03/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	3961	0	3961	0	0.00
03/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	189755	0	189755	0	0.00
03/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	7061	0	7061	0	0.00
03/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	156252	0	156252	0	0.00
03/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	11825	0	11825	0	0.00
03/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	125773	0	125773	0	0.00
03/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	18685	0	18685	0	0.00
03/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	98692	0	98692	0	0.00
03/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	27990	0	27990	0	0.00
03/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	75301	0	75301	0	0.00
03/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	39931	0	39931	0	0.00
03/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	55737	0	55737	0	0.00
03/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	54505	0	54505	0	0.00
03/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	39948	0	39948	0	0.00
03/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	71509	0	71509	0	0.00
03/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	27681	0	27681	0	0.00
03/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	90576	0	90576	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
03/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	18523	0	18523	0	0.00
03/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	111237	0	111237	0	0.00
03/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	11961	0	11961	0	0.00
03/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	132990	0	132990	0	0.00
03/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	7450	0	7450	0	0.00
03/10/2005	R186 On 03-August-06			Bond Future	7.8900	0.0000	127.6099	0.0000	0.00
03/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	12506	0	12506	0	0.00
03/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	161860	0	161860	0	0.00
03/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	18580	0	18580	0	0.00
03/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	132956	0	132956	0	0.00
03/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	26549	0	26549	0	0.00
03/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	107228	0	107228	0	0.00
03/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	36586	0	36586	0	0.00
03/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	84794	0	84794	0	0.00
03/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	48761	0	48761	0	0.00
03/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	65673	0	65673	0	0.00
03/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	63029	0	63029	0	0.00
03/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	49769	0	49769	0	0.00
03/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	79232	0	79232	0	0.00
03/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	36876	0	36876	0	0.00
03/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	97120	0	97120	0	0.00
03/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	26701	0	26701	0	0.00
03/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	116380	0	116380	0	0.00
03/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	18885	0	18885	0	0.00
03/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	136668	0	136668	0	0.00
03/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	13045	0	13045	0	0.00
03/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	157644	0	157644	0	0.00
03/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	8800	0	8800	0	0.00
03/10/2005	R194 On 02-February-06			Bond Future	7.7300	7.6730	108.6597	108.7636	0.00
03/10/2005	R194 On 03-November-05			Bond Future	7.6500	7.5990	106.7716	106.8833	0.00
03/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	6613	7238	6613	7238	0.00
03/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	6171	5757	6171	5757	0.00
03/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	1761	2314	1761	2314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	5011	4446	5011	4446	0.00
03/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	2207	2548	2207	2548	0.00
03/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	11428	10731	11428	10731	0.00
03/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	30658	29540	30658	29540	0.00
03/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	25104	23986	25104	23986	0.00
03/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	2	7	2	7	0.00
03/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	19588	18475	19588	18475	0.00
03/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	52	103	52	103	0.00
03/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	14156	13091	14156	13091	0.00
03/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	430	665	430	665	0.00
03/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	9089	8207	9089	8207	0.00
03/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	4469	5316	4469	5316	0.00
03/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	2345	2075	2345	2075	0.00
03/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	8419	9441	8419	9441	0.00
03/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	956	860	956	860	0.00
03/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	13111	14206	13111	14206	0.00
03/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	344	321	344	321	0.00
03/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	18121	19237	18121	19237	0.00
03/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	85	83	85	83	0.00
03/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	23288	24406	23288	24406	0.00
03/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	16	17	16	17	0.00
03/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	28475	29593	28475	29593	0.00
03/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	2	3	2	3	0.00
03/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	8	12	8	12	0.00
03/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	28909	27874	28909	27874	0.00
03/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	67	94	67	94	0.00
03/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	24003	22991	24003	22991	0.00
03/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	309	397	309	397	0.00
03/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	19311	18360	19311	18360	0.00
03/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	940	1136	940	1136	0.00
03/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	15036	14194	15036	14194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	4090	4580	4090	4580	0.00
03/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	8465	7916	8465	7916	0.00
03/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	9685	10423	9685	10423	0.00
03/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	4455	4154	4455	4154	0.00
03/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	13193	14018	13193	14018	0.00
03/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	3203	2990	3203	2990	0.00
03/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	16756	17652	16756	17652	0.00
03/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	2035	1892	2035	1892	0.00
03/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	20655	21604	20655	21604	0.00
03/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1230	1141	1230	1141	0.00
03/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	24806	25793	24806	25793	0.00
03/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	707	654	707	654	0.00
03/10/2005	R194 On 04-May-06			Bond Future	7.7800	0.0000	105.5697	0.0000	0.00
03/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	699	0	699	0	0.00
03/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	27084	0	27084	0	0.00
03/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	1134	0	1134	0	0.00
03/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	23133	0	23133	0	0.00
03/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1766	0	1766	0	0.00
03/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	19403	0	19403	0	0.00
03/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	2649	0	2649	0	0.00
03/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	15947	0	15947	0	0.00
03/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	3830	0	3830	0	0.00
03/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	12815	0	12815	0	0.00
03/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	5351	0	5351	0	0.00
03/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	10045	0	10045	0	0.00
03/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	7239	0	7239	0	0.00
03/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	7664	0	7664	0	0.00
03/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	9500	0	9500	0	0.00
03/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	5680	0	5680	0	0.00
03/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	12123	0	12123	0	0.00
03/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	4082	0	4082	0	0.00
03/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	15079	0	15079	0	0.00
03/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	2839	0	2839	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
03/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	18324	0	18324	0	0.00
03/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	1908	0	1908	0	0.00
03/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	21807	0	21807	0	0.00
03/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1237	0	1237	0	0.00
03/10/2005	R194 On 03-August-06			Bond Future	7.8100	0.0000	107.5266	0.0000	0.00
03/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	2448	0	2448	0	0.00
03/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	18280	0	18280	0	0.00
03/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	3351	0	3351	0	0.00
03/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	15424	0	15424	0	0.00
03/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	4481	0	4481	0	0.00
03/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	12811	0	12811	0	0.00
03/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	5856	0	5856	0	0.00
03/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	10463	0	10463	0	0.00
03/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	7492	0	7492	0	0.00
03/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	8394	0	8394	0	0.00
03/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	9392	0	9392	0	0.00
03/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	6606	0	6606	0	0.00
03/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	11551	0	11551	0	0.00
03/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	5095	0	5095	0	0.00
03/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	13956	0	13956	0	0.00
03/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	3848	0	3848	0	0.00
03/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	16585	0	16585	0	0.00
03/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	2843	0	2843	0	0.00
03/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	19411	0	19411	0	0.00
03/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	2053	0	2053	0	0.00
03/10/2005	R201 On 02-February-06			Bond Future	8.2000	8.1570	104.5744	104.8290	0.00
03/10/2005	R201 On 03-November-05			Bond Future	8.1600	8.1160	107.1005	107.3609	0.00
03/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	23224	24872	23224	24872	0.00
03/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	19863	18964	19863	18964	0.00
03/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	5665	7066	5665	7066	0.00
03/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	15872	14668	15872	14668	0.00
03/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	13707	15778	13707	15778	0.00
03/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	7619	7085	7619	7085	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	8736	9709	8736	9709	0.00
03/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	37658	36085	37658	36085	0.00
03/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
03/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	96875	94270	96875	94270	0.00
03/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	1	2	1	2	0.00
03/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	78824	76220	78824	76220	0.00
03/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	22	48	22	48	0.00
03/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	61160	58582	61160	58582	0.00
03/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	267	456	267	456	0.00
03/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	44080	41664	44080	41664	0.00
03/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	1612	2278	1612	2278	0.00
03/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	28451	26512	28451	26512	0.00
03/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	25232	27684	25232	27684	0.00
03/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	3176	3023	3176	3023	0.00
03/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	38881	41475	38881	41475	0.00
03/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	1177	1166	1177	1166	0.00
03/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	53437	56060	53437	56060	0.00
03/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	399	417	399	417	0.00
03/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	68157	70773	68157	70773	0.00
03/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	92	103	92	103	0.00
03/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	82	109	82	109	0.00
03/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	115599	113080	115599	113080	0.00
03/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	250	320	250	320	0.00
03/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	97744	95268	97744	95268	0.00
03/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	674	831	674	831	0.00
03/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	80505	78116	80505	78116	0.00
03/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	1944	2295	1944	2295	0.00
03/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	64464	62269	64464	62269	0.00
03/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	4494	5128	4494	5128	0.00
03/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	50047	48135	50047	48135	0.00
03/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	14925	16249	14925	16249	0.00
03/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	27544	26322	27544	26322	0.00
03/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	33157	35070	33157	35070	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	14129	13496	14129	13496	0.00
03/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	44352	46466	44352	46466	0.00
03/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	9965	9533	9965	9533	0.00
03/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	56444	58705	56444	58705	0.00
03/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	6999	6713	6999	6713	0.00
03/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	68544	70916	68544	70916	0.00
03/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	4335	4160	4335	4160	0.00
03/10/2005	R201 On 04-May-06			Bond Future	8.2300	0.0000	106.4782	0.0000	0.00
03/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	7010	0	7010	0	0.00
03/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	53798	0	53798	0	0.00
03/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	11008	0	11008	0	0.00
03/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	41516	0	41516	0	0.00
03/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	16420	0	16420	0	0.00
03/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	30961	0	30961	0	0.00
03/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	23357	0	23357	0	0.00
03/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	22240	0	22240	0	0.00
03/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	31815	0	31815	0	0.00
03/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	15340	0	15340	0	0.00
03/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	41670	0	41670	0	0.00
03/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	10132	0	10132	0	0.00
03/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	52705	0	52705	0	0.00
03/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	6393	0	6393	0	0.00
03/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	64651	0	64651	0	0.00
03/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	3846	0	3846	0	0.00
03/10/2005	R201 On 03-August-06			Bond Future	8.2600	0.0000	104.0373	0.0000	0.00
03/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	9995	0	9995	0	0.00
03/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	57609	0	57609	0	0.00
03/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	14318	0	14318	0	0.00
03/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	46005	0	46005	0	0.00
03/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	19808	0	19808	0	0.00
03/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	35869	0	35869	0	0.00
03/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	26524	0	26524	0	0.00
03/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	27253	0	27253	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
03/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	34459	0	34459	0	0.00
03/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	20143	0	20143	0	0.00
03/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	43538	0	43538	0	0.00
03/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	14460	0	14460	0	0.00
03/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	53633	0	53633	0	0.00
03/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	10069	0	10069	0	0.00
03/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	64572	0	64572	0	0.00
03/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	6792	0	6792	0	0.00
03/10/2005	R203 On 02-February-06			Bond Future	8.1600	8.1190	103.9656	104.2639	0.00
03/10/2005	R203 On 03-November-05			Bond Future	8.1200	8.0840	102.1609	102.4642	0.00
03/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	15049	22158	15049	22158	0.00
03/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	26979	31104	26979	31104	0.00
03/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	6171	10548	6171	10548	0.00
03/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	15615	16958	15615	16958	0.00
03/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	2	0	2	0	0.00
03/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	90110	0	90110	0	0.00
03/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	35	0	35	0	0.00
03/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	69201	0	69201	0	0.00
03/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	311	0	311	0	0.00
03/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	49062	0	49062	0	0.00
03/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	1712	0	1712	0	0.00
03/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	30561	0	30561	0	0.00
03/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	15548	0	15548	0	0.00
03/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	6072	0	6072	0	0.00
03/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	29609	0	29609	0	0.00
03/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	1683	0	1683	0	0.00
03/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	46236	0	46236	0	0.00
03/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	317	0	317	0	0.00
03/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	63506	0	63506	0	0.00
03/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	39	0	39	0	0.00
03/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	930	0	930	0	0.00
03/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	92386	0	92386	0	0.00
03/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	2187	0	2187	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
03/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	73009	0	73009	0	0.00
03/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	4601	0	4601	0	0.00
03/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	55300	0	55300	0	0.00
03/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	8726	0	8726	0	0.00
03/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	39799	0	39799	0	0.00
03/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	23831	0	23831	0	0.00
03/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	17087	0	17087	0	0.00
03/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	34999	0	34999	0	0.00
03/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	10038	0	10038	0	0.00
03/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	48171	0	48171	0	0.00
03/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	5438	0	5438	0	0.00
03/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	62777	0	62777	0	0.00
03/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	2703	0	2703	0	0.00
03/10/2005	R203 On 04-May-06			Bond Future	8.1900	0.0000	101.6904	0.0000	0.00
03/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	3170	0	3170	0	0.00
03/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	95239	0	95239	0	0.00
03/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	5525	0	5525	0	0.00
03/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	77268	0	77268	0	0.00
03/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	9075	0	9075	0	0.00
03/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	60986	0	60986	0	0.00
03/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	14102	0	14102	0	0.00
03/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	46663	0	46663	0	0.00
03/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	64301	0	64301	0	0.00
03/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	6884	0	6884	0	0.00
03/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	20815	0	20815	0	0.00
03/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	34494	0	34494	0	0.00
03/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	29304	0	29304	0	0.00
03/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	24556	0	24556	0	0.00
03/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	39519	0	39519	0	0.00
03/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	16788	0	16788	0	0.00
03/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	51279	0	51279	0	0.00
03/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	10995	0	10995	0	0.00
03/10/2005	R203 On 03-August-06			Bond Future	8.2100	0.0000	103.5761	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	5728	0	5728	0	0.00
03/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	97969	0	97969	0	0.00
03/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	8795	0	8795	0	0.00
03/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	81022	0	81022	0	0.00
03/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	12975	0	12975	0	0.00
03/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	65667	0	65667	0	0.00
03/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	25283	0	25283	0	0.00
03/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	40290	0	40290	0	0.00
03/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	18434	0	18434	0	0.00
03/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	52057	0	52057	0	0.00
03/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	33560	0	33560	0	0.00
03/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	30393	0	30393	0	0.00
03/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	43225	0	43225	0	0.00
03/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	22313	0	22313	0	0.00
03/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	54159	0	54159	0	0.00
03/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	15921	0	15921	0	0.00
03/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	66186	0	66186	0	0.00
03/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	11028	0	11028	0	0.00
03/10/2005	R204 On 02-February-06			Bond Future	8.1500	8.1070	99.8340	100.1944	0.00
03/10/2005	R204 On 03-November-05			Bond Future	8.1200	8.0770	102.0723	102.4299	0.00
03/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	16214	23526	16214	23526	0.00
03/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	28272	31979	28272	31979	0.00
03/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	16516	22365	16516	22365	0.00
03/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	6439	8712	6439	8712	0.00
03/10/2005	R204 On 04-May-06			Bond Future	8.1800	0.0000	101.6555	0.0000	0.00
03/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	22407	0	22407	0	0.00
03/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	36260	0	36260	0	0.00
03/10/2005	R204 On 03-August-06			Bond Future	8.2000	0.0000	99.4973	0.0000	0.00
03/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	27181	0	27181	0	0.00
03/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	42548	0	42548	0	0.00
03/10/2005	R207 On 02-February-06			Bond Future	8.1300	8.0830	93.1701	93.5628	0.00
03/10/2005	R207 On 03-November-05			Bond Future	8.1100	8.0570	95.1295	95.5191	0.00
03/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	17087	7987	17087	7987	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	27584	14556	27584	14556	0.00
03/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	7229	3831	7229	3831	0.00
03/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	15685	8391	15685	8391	0.00
03/10/2005	R207 On 04-May-06			Bond Future	8.1600	0.0000	94.8623	0.0000	0.00
03/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	23368	0	23368	0	0.00
03/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	35706	0	35706	0	0.00
03/10/2005	R207 On 03-August-06			Bond Future	8.1800	0.0000	92.9829	0.0000	0.00
03/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	28319	0	28319	0	0.00
03/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	42069	0	42069	0	0.00
04/10/2005	GOVI On 02-February-06			jGovi	229.0700	229.0800	229.0710	229.0800	0.00
04/10/2005	GOVI On 04-May-06			jGovi	233.2500	233.2480	233.2520	233.2480	57.00
04/10/2005	GOVI On 03-August-06			jGovi	237.5800	237.5680	237.5830	237.5680	0.00
04/10/2005	GOVI On 03-November-05			jGovi	225.0900	225.1070	225.0860	225.1070	463.00
04/10/2005	GOVI On 02-November-06			jGovi	242.0700	242.0450	242.0680	242.0450	0.00
04/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	39678	39902	39678	39902	0.00
04/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	48968	49102	48968	49102	0.00
04/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	55112	55167	55112	55167	0.00
04/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	22592	22687	22592	22687	0.00
04/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	90479	90417	90479	90417	0.00
04/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	14649	14737	14649	14737	0.00
04/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	4133	4346	4133	4346	0.00
04/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	33273	33276	33273	33276	0.00
04/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	129422	129258	129422	129258	0.00
04/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	8742	8808	8742	8808	0.00
04/10/2005	J152 On 28-February-06			jSwap	7.1100	7.1080	0.0019	0.0019	0.00
04/10/2005	J153 On 31-August-10			jSwap	7.9100	7.9050	0.0168	0.0167	0.00
04/10/2005	J157 On 15-September-15			jSwap	8.1600	8.1590	0.0448	0.0450	0.00
04/10/2005	J186 On 21-December-26			jSwap	7.7800	7.7820	0.0294	0.0294	0.00
04/10/2005	J194 On 28-February-08			jSwap	7.6200	7.6110	0.0027	0.0025	0.00
04/10/2005	J201 On 22-December-14			jSwap	8.0900	8.0880	0.0394	0.0394	0.00
04/10/2005	J203 On 15-September-17			jSwap	8.1000	8.0960	0.0459	0.0455	0.00
04/10/2005	J204 On 21-December-18			jSwap	8.0600	8.0650	0.0470	0.0471	0.00
04/10/2005	J207 On 15-January-20			jSwap	8.0600	8.0610	0.0049	0.0053	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2005	JBAR On 16-March-05			jBar	7.0000	6.9860	0.0000	0.0000	0.00
04/10/2005	JFRA On 02-February-06			jFra	7.0500	7.0360	0.0173	0.0172	0.00
04/10/2005	JFRA On 01-February-07			jFra	7.6800	7.6160	0.0188	0.0186	500.00
04/10/2005	JFRA On 04-May-06			jFra	7.1600	7.1320	0.0175	0.0175	0.00
04/10/2005	JFRA On 03-May-07			jFra	7.9200	7.9390	0.0194	0.0194	0.00
04/10/2005	JFRA On 03-August-06			jFra	7.3100	7.2830	0.0179	0.0178	0.00
04/10/2005	JFRA On 02-August-07			jFra	8.0400	8.1190	0.0197	0.0198	0.00
04/10/2005	JFRA On 03-November-05			jFra	7.0500	7.0310	0.0173	0.0172	0.00
04/10/2005	JFRA On 02-November-06			jFra	7.5000	7.4730	0.0184	0.0183	0.00
04/10/2005	JFRA On 01-November-07			jFra	7.9700	7.9890	0.0209	0.0210	0.00
04/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	329	316	329	316	0.00
04/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	809	840	809	840	0.00
04/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1900	1821	1900	1821	0.00
04/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1465	1537	1465	1537	0.00
04/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1157	1124	1157	1124	0.00
04/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	770	801	770	801	0.00
04/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2412	2441	2412	2441	0.00
04/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1385	1367	1385	1367	0.00
04/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1668	1632	1668	1632	0.00
04/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	911	939	911	939	0.00
04/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2723	2842	2723	2842	0.00
04/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1403	1330	1403	1330	0.00
04/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	27	23	27	23	0.00
04/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	512	559	512	559	0.00
04/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2194	2155	2194	2155	0.00
04/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	970	997	970	997	0.00
04/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	2895	2932	2895	2932	0.00
04/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1670	1647	1670	1647	0.00
04/10/2005	JN02 On 02-February-06			jNote	7.5700	7.5610	0.1404	0.1403	0.00
04/10/2005	JN02 On 03-November-05			jNote	7.4500	7.4380	0.1371	0.1370	0.00
04/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	9110	9065	9110	9065	0.00
04/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	3239	3296	3239	3296	0.00
04/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2132	2085	2132	2085	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	3074	3232	3074	3232	0.00
04/10/2005	JN05 On 02-February-06			jNote	8.0300	8.0360	0.3301	0.3303	0.00
04/10/2005	JN05 On 03-November-05			jNote	7.9500	7.9550	0.3276	0.3278	0.00
04/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	18489	18667	18489	18667	0.00
04/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	6941	6914	6941	6914	0.00
04/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	4806	4955	4806	4955	0.00
04/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	6785	6811	6785	6811	0.00
04/10/2005	JN10 On 02-February-06			jNote	8.1500	8.1610	0.5560	0.5567	0.00
04/10/2005	JN10 On 03-November-05			jNote	8.1200	8.1240	0.5553	0.5557	0.00
04/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	23991	24462	23991	24462	0.00
04/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	13692	13481	13692	13481	0.00
04/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	13542	13943	13542	13943	0.00
04/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	5473	5463	5473	5463	0.00
04/10/2005	JROD On 31-January-06			jRod	6.8800	6.8760	0.0054	0.0055	0.00
04/10/2005	JROD On 28-February-06			jRod	6.9500	6.9430	0.0050	0.0050	0.00
04/10/2005	JROD On 31-March-06			jRod	7.0200	7.0230	0.0046	0.0046	0.00
04/10/2005	JROD On 28-April-06			jRod	6.9700	6.9770	0.0073	0.0073	0.00
04/10/2005	JROD On 31-May-06			jRod	7.0400	7.0400	0.0068	0.0068	0.00
04/10/2005	JROD On 30-June-06			jRod	7.1000	7.0990	0.0064	0.0063	0.00
04/10/2005	JROD On 31-July-06			jRod	7.0500	7.0520	0.0091	0.0091	0.00
04/10/2005	JROD On 31-August-06			jRod	7.1000	7.1040	0.0085	0.0085	0.00
04/10/2005	JROD On 31-October-05			jRod	6.7100	6.7090	0.0019	0.0018	0.00
04/10/2005	JROD On 30-November-05			jRod	6.8000	6.8000	0.0016	0.0016	0.00
04/10/2005	JROD On 30-December-05			jRod	6.9100	6.9000	0.0013	0.0013	0.00
04/10/2005	R152 On 03-November-05			Bond Future	7.1500	7.1300	103.7231	103.7305	0.00
04/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	3	5	3	5	0.00
04/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1263	1190	1263	1190	0.00
04/10/2005	R153 On 02-February-06			Bond Future	8.0000	7.9950	124.5288	124.5414	0.00
04/10/2005	R153 On 04-May-06			Bond Future	8.0400	8.0380	120.2158	120.2198	0.00
04/10/2005	R153 On 03-August-06			Bond Future	8.0700	8.0740	122.4502	122.4502	0.00
04/10/2005	R153 On 03-November-05			Bond Future	7.9400	7.9340	122.3582	122.3803	248.00
04/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	8912	9013	8912	9013	0.00
04/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	19366	19342	19366	19342	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	14200	14322	14200	14322	0.00
04/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	14116	14113	14116	14113	0.00
04/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	15090	15147	15090	15147	0.00
04/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	16642	16659	16642	16659	0.00
04/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	16754	16784	16754	16784	0.00
04/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	19539	19569	19539	19569	0.00
04/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	8348	8586	8348	8586	0.00
04/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5657	5674	5657	5674	0.00
04/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	5065	5141	5065	5141	0.00
04/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	26177	26128	26177	26128	0.00
04/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	3237	3402	3237	3402	0.00
04/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	11624	11568	11624	11568	0.00
04/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	45819	46049	45819	46049	0.00
04/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	91	100	91	100	5.00
04/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	25336	25590	25336	25590	0.00
04/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	876	909	876	909	0.00
04/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	8	10	8	10	0.00
04/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	42419	42200	42419	42200	0.00
04/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	121	140	121	140	0.00
04/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	31057	30854	31057	30854	0.00
04/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	837	912	837	912	0.00
04/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	20431	20286	20431	20286	0.00
04/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	16011	16272	16011	16272	0.00
04/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	2371	2412	2371	2412	0.00
04/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	35449	35689	35449	35689	0.00
04/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	293	311	293	311	0.00
04/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	56204	56429	56204	56429	0.00
04/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	27	31	27	31	0.00
04/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2497	2548	2497	2548	0.00
04/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	34388	34313	34388	34313	0.00
04/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	1023	1051	1023	1051	0.00
04/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	43814	43716	43814	43716	0.00
04/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	329	341	329	341	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	54144	54031	54144	54031	0.00
04/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	20652	20788	20652	20788	0.00
04/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	10147	10158	10147	10158	0.00
04/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	28040	28185	28040	28185	0.00
04/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	7230	7249	7230	7249	0.00
04/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	36130	36278	36130	36278	0.00
04/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	5129	5151	5129	5151	0.00
04/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	44714	44862	44714	44862	0.00
04/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	3636	3659	3636	3659	0.00
04/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	1852	1873	1852	1873	0.00
04/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	54556	54537	54556	54537	0.00
04/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	3084	3112	3084	3112	0.00
04/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	45337	45325	45337	45325	0.00
04/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	4896	4933	4896	4933	0.00
04/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	36809	36806	36809	36806	0.00
04/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	7430	7474	7430	7474	0.00
04/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	29113	29118	29113	29118	0.00
04/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	10802	10853	10802	10853	0.00
04/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	22366	22378	22366	22378	0.00
04/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	20316	20375	20316	20375	0.00
04/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	11963	11983	11963	11983	0.00
04/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	26439	26500	26439	26500	0.00
04/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	8287	8307	8287	8307	0.00
04/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	33367	33427	33367	33427	0.00
04/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	5519	5539	5519	5539	0.00
04/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	40969	41025	40969	41025	0.00
04/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3528	3544	3528	3544	0.00
04/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	49092	49145	49092	49145	0.00
04/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	2160	2173	2160	2173	0.00
04/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	4674	4695	4674	4695	0.00
04/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	45937	45957	45937	45957	0.00
04/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	6723	6747	6723	6747	0.00
04/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	38217	38241	38217	38241	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	9378	9405	9378	9405	0.00
04/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	31204	31231	31204	31231	0.00
04/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	12707	12736	12707	12736	0.00
04/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	24964	24993	24964	24993	0.00
04/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	21529	21559	21529	21559	0.00
04/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	14939	14968	14939	14968	0.00
04/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	27014	27042	27014	27042	0.00
04/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	11142	11170	11142	11170	0.00
04/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	33155	33180	33155	33180	0.00
04/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	8097	8123	8097	8123	0.00
04/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	39878	39900	39878	39900	0.00
04/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	5727	5749	5727	5749	0.00
04/10/2005	R157 On 02-February-06			Bond Future	8.2100	8.2080	140.0804	140.0724	1.00
04/10/2005	R157 On 04-May-06			Bond Future	8.2400	8.2430	135.8221	135.7986	0.00
04/10/2005	R157 On 03-August-06			Bond Future	8.2700	8.2720	138.3467	138.3161	0.00
04/10/2005	R157 On 03-November-05			Bond Future	8.1600	8.1630	137.6466	137.6384	13.00
04/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	29298	29368	29298	29368	0.00
04/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	25848	25999	25848	25999	0.00
04/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	36304	29095	36304	29095	0.00
04/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	35519	28546	35519	28546	0.00
04/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	61088	52056	61088	52056	0.00
04/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	21868	13071	21868	13071	115.00
04/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	33215	33116	33215	33116	0.00
04/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	34594	34802	34594	34802	0.00
04/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	17130	17294	17130	17294	0.00
04/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	9906	10153	9906	10153	0.00
04/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	7056	7219	7056	7219	0.00
04/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	20492	20738	20492	20738	0.00
04/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	18834	18906	18834	18906	0.00
04/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	35611	35764	35611	35764	0.00
04/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	11034	11099	11034	11099	0.00
04/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	48455	48601	48455	48601	0.00
04/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	1	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	100519	100602	100519	100602	0.00
04/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	27	31	27	31	0.00
04/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	78087	78173	78087	78173	0.00
04/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	334	365	334	365	0.00
04/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	56402	56515	56402	56515	0.00
04/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	2002	2100	2002	2100	0.00
04/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	36532	36712	36532	36712	0.00
04/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	31624	31725	31624	31725	0.00
04/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	4164	4348	4164	4348	0.00
04/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	48834	48859	48834	48859	0.00
04/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	1552	1659	1552	1659	0.00
04/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	67231	67201	67231	67201	0.00
04/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	530	583	530	583	0.00
04/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	85848	85783	85848	85783	0.00
04/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	124	141	124	141	0.00
04/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	123453	123536	123453	123536	0.00
04/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	349	358	349	358	0.00
04/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	124705	124794	124705	124794	0.00
04/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	919	936	919	936	0.00
04/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	102867	102964	102867	102964	0.00
04/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	2524	2556	2524	2556	0.00
04/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	82520	82633	82520	82633	0.00
04/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	5680	5731	5680	5731	0.00
04/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	64171	64302	64171	64302	0.00
04/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	41777	41838	41777	41838	0.00
04/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	18506	18647	18506	18647	0.00
04/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	55868	55915	55868	55915	0.00
04/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	13174	13300	13174	13300	0.00
04/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	71061	71090	71061	71090	0.00
04/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	9331	9440	9331	9440	0.00
04/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	86240	86244	86240	86244	0.00
04/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	5854	5939	5854	5939	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	3437	2948	3437	2948	0.00
04/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	105727	105474	105727	105474	0.00
04/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	5886	5208	5886	5208	0.00
04/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	86726	86283	86726	86283	0.00
04/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	10681	8671	10681	8671	0.00
04/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	70498	68723	70498	68723	0.00
04/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	17374	13654	17374	13654	0.00
04/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	56586	53101	56586	53101	0.00
04/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	25994	20415	25994	20415	0.00
04/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	45008	39664	45008	39664	0.00
04/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	48094	39693	48094	39693	0.00
04/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	27901	19735	27901	19735	0.00
04/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	75043	65915	75043	65915	0.00
04/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	17168	8275	17168	8275	0.00
04/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	89640	80928	89640	80928	0.00
04/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	13475	4998	13475	4998	0.00
04/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	5359	5349	5359	5349	0.00
04/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	107464	107761	107464	107761	0.00
04/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	8327	8307	8327	8307	0.00
04/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	89488	89775	89488	89775	0.00
04/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	12428	12396	12428	12396	0.00
04/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	73054	73328	73054	73328	0.00
04/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	17858	17808	17858	17808	0.00
04/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	58348	58604	58348	58604	0.00
04/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	24763	24690	24763	24690	0.00
04/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	45506	45740	45506	45740	0.00
04/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	43202	43075	43202	43075	0.00
04/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	25592	25771	25592	25771	0.00
04/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	54632	54475	54632	54475	0.00
04/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	18397	18546	18397	18546	0.00
04/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	67337	67150	67337	67150	0.00
04/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	12834	12954	12834	12954	0.00
04/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	81100	80887	81100	80887	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	8679	8772	8679	8772	0.00
04/10/2005	R186 On 02-February-06			Bond Future	7.8700	7.8660	128.1699	128.1577	0.00
04/10/2005	R186 On 04-May-06			Bond Future	7.8800	7.8790	130.5199	130.4957	0.00
04/10/2005	R186 On 03-August-06			Bond Future	7.8900	7.8890	127.6340	127.6099	0.00
04/10/2005	R186 On 03-November-05			Bond Future	7.8500	7.8480	131.1402	131.1402	0.00
04/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	32291	32394	32291	32394	0.00
04/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	46486	46711	46486	46711	0.00
04/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	54533	54505	54533	54505	0.00
04/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	39734	39948	39734	39948	0.00
04/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	63072	63029	63072	63029	0.00
04/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	49571	49769	49571	49769	0.00
04/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	12987	13281	12987	13281	0.00
04/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	25173	25468	25173	25468	0.00
04/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	19152	19250	19152	19250	0.00
04/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	65057	65277	65057	65277	0.00
04/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	659	720	659	720	0.00
04/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	77896	77957	77896	77957	0.00
04/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	184591	184591	184591	184591	0.00
04/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	1	2	1	2	0.00
04/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	147424	147424	147424	147424	0.00
04/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	51	60	51	60	0.00
04/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	111710	111718	111710	111718	0.00
04/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	3826	4009	3826	4009	0.00
04/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	47924	48107	47924	48107	0.00
04/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	29729	30021	29729	30021	0.00
04/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	11177	11469	11177	11469	0.00
04/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	52420	52622	52420	52622	0.00
04/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	4253	4455	4253	4455	0.00
04/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	78134	78241	78134	78241	0.00
04/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	1426	1533	1426	1533	0.00
04/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	104559	104598	104559	104598	0.00
04/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	338	377	338	377	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	130813	130824	130813	130824	0.00
04/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	63	73	63	73	0.00
04/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	413	423	413	423	0.00
04/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	185814	185947	185814	185947	0.00
04/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	1566	1594	1566	1594	0.00
04/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	150080	150230	150080	150230	0.00
04/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	4292	4344	4292	4344	0.00
04/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	117300	117475	117300	117475	0.00
04/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	9930	10009	9930	10009	0.00
04/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	88754	88956	88754	88956	0.00
04/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	48918	49011	48918	49011	0.00
04/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	32560	32776	32560	32776	0.00
04/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	68260	68331	68260	68331	0.00
04/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	22457	22650	22457	22650	0.00
04/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	89536	89579	89536	89579	0.00
04/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	15348	15514	15348	15514	0.00
04/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	110975	110981	110975	110981	0.00
04/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	9417	9546	9417	9546	0.00
04/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	133487	133459	133487	133459	0.00
04/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	5531	5625	5531	5625	0.00
04/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	3940	3961	3940	3961	0.00
04/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	189491	189755	189491	189755	0.00
04/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	7035	7061	7035	7061	0.00
04/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	155983	156252	155983	156252	0.00
04/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	11796	11825	11796	11825	0.00
04/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	125501	125773	125501	125773	0.00
04/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	18659	18685	18659	18685	0.00
04/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	98423	98692	98423	98692	0.00
04/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	27974	27990	27974	27990	0.00
04/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	75042	75301	75042	75301	0.00
04/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	39933	39931	39933	39931	0.00
04/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	55497	55737	55497	55737	0.00
04/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	71569	71509	71569	71509	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	27498	27681	27498	27681	0.00
04/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	90670	90576	90670	90576	0.00
04/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	18374	18523	18374	18523	0.00
04/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	111364	111237	111364	111237	0.00
04/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	11845	11961	11845	11961	0.00
04/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	133147	132990	133147	132990	0.00
04/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	7364	7450	7364	7450	0.00
04/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	12488	12506	12488	12506	0.00
04/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	161601	161860	161601	161860	0.00
04/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	18565	18580	18565	18580	0.00
04/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	132701	132956	132701	132956	0.00
04/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	26541	26549	26541	26549	0.00
04/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	106979	107228	106979	107228	0.00
04/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	36591	36586	36591	36586	0.00
04/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	84558	84794	84558	84794	0.00
04/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	48783	48761	48783	48761	0.00
04/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	65454	65673	65454	65673	0.00
04/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	79300	79232	79300	79232	0.00
04/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	36703	36876	36703	36876	0.00
04/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	97214	97120	97214	97120	0.00
04/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	26553	26701	26553	26701	0.00
04/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	116499	116380	116499	116380	0.00
04/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	18763	18885	18763	18885	0.00
04/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	136811	136668	136811	136668	0.00
04/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	12947	13045	12947	13045	0.00
04/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	157809	157644	157809	157644	0.00
04/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	8724	8800	8724	8800	0.00
04/10/2005	R194 On 02-February-06			Bond Future	7.7400	7.7270	108.6444	108.6597	0.00
04/10/2005	R194 On 04-May-06			Bond Future	7.7800	7.7750	105.5594	105.5697	0.00
04/10/2005	R194 On 03-August-06			Bond Future	7.8100	7.8110	107.5222	107.5266	0.00
04/10/2005	R194 On 03-November-05			Bond Future	7.6600	7.6510	106.7522	106.7716	0.00
04/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	6508	6613	6508	6613	0.00
04/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	6220	6171	6220	6171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	7171	7239	7171	7239	0.00
04/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	7698	7664	7698	7664	0.00
04/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	7458	7492	7458	7492	0.00
04/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	8403	8394	8403	8394	0.00
04/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	4301	4469	4301	4469	0.00
04/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	2370	2345	2370	2345	0.00
04/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	1650	1761	1650	1761	0.00
04/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	5094	5011	5094	5011	0.00
04/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	2148	2207	2148	2207	0.00
04/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	11523	11428	11523	11428	0.00
04/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	30851	30658	30851	30658	0.00
04/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	25297	25104	25297	25104	0.00
04/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	2	2	2	2	0.00
04/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	19781	19588	19781	19588	0.00
04/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	43	52	43	52	0.00
04/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	14341	14156	14341	14156	0.00
04/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	384	430	384	430	0.00
04/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	9237	9089	9237	9089	0.00
04/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	8224	8419	8224	8419	0.00
04/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	954	956	954	956	0.00
04/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	12911	13111	12911	13111	0.00
04/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	338	344	338	344	0.00
04/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	17924	18121	17924	18121	0.00
04/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	81	85	81	85	0.00
04/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	23093	23288	23093	23288	0.00
04/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	15	16	15	16	0.00
04/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	28281	28475	28281	28475	0.00
04/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	2	2	2	2	0.00
04/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	7	8	7	8	0.00
04/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	29062	28909	29062	28909	0.00
04/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	63	67	63	67	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	24153	24003	24153	24003	0.00
04/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	294	309	294	309	0.00
04/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	19450	19311	19450	19311	0.00
04/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	906	940	906	940	0.00
04/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	15157	15036	15157	15036	0.00
04/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	4007	4090	4007	4090	0.00
04/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	8536	8465	8536	8465	0.00
04/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	9563	9685	9563	9685	0.00
04/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	4487	4455	4487	4455	0.00
04/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	13059	13193	13059	13193	0.00
04/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	3222	3203	3222	3203	0.00
04/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	16613	16756	16613	16756	0.00
04/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	2045	2035	2045	2035	0.00
04/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	20506	20655	20506	20655	0.00
04/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1235	1230	1235	1230	0.00
04/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	24654	24806	24654	24806	0.00
04/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	708	707	708	707	0.00
04/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	684	699	684	699	0.00
04/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	27171	27084	27171	27084	0.00
04/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	1112	1134	1112	1134	0.00
04/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	23213	23133	23213	23133	0.00
04/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1737	1766	1737	1766	0.00
04/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	19476	19403	19476	19403	0.00
04/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	2610	2649	2610	2649	0.00
04/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	16011	15947	16011	15947	0.00
04/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	3782	3830	3782	3830	0.00
04/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	12869	12815	12869	12815	0.00
04/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	5293	5351	5293	5351	0.00
04/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	10089	10045	10089	10045	0.00
04/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	9423	9500	9423	9500	0.00
04/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	5706	5680	5706	5680	0.00
04/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	12039	12123	12039	12123	0.00
04/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	4100	4082	4100	4082	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	14988	15079	14988	15079	0.00
04/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	2851	2839	2851	2839	0.00
04/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	18229	18324	18229	18324	0.00
04/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	1915	1908	1915	1908	0.00
04/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	21709	21807	21709	21807	0.00
04/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1241	1237	1241	1237	0.00
04/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	2428	2448	2428	2448	0.00
04/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	18306	18280	18306	18280	0.00
04/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	3328	3351	3328	3351	0.00
04/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	15445	15424	15445	15424	0.00
04/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	4453	4481	4453	4481	0.00
04/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	12828	12811	12828	12811	0.00
04/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	5825	5856	5825	5856	0.00
04/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	10477	10463	10477	10463	0.00
04/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	9354	9392	9354	9392	0.00
04/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	6613	6606	6613	6606	0.00
04/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	11511	11551	11511	11551	0.00
04/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	5099	5095	5099	5095	0.00
04/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	13914	13956	13914	13956	0.00
04/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	3850	3848	3850	3848	0.00
04/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	16541	16585	16541	16585	0.00
04/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	2844	2843	2844	2843	0.00
04/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	19367	19411	19367	19411	0.00
04/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	2053	2053	2053	2053	0.00
04/10/2005	R201 On 02-February-06			Bond Future	8.2000	8.1970	104.5871	104.5744	0.00
04/10/2005	R201 On 04-May-06			Bond Future	8.2300	8.2320	106.4968	106.4782	0.00
04/10/2005	R201 On 03-August-06			Bond Future	8.2600	8.2620	104.0555	104.0373	0.00
04/10/2005	R201 On 03-November-05			Bond Future	8.1600	8.1560	107.1005	107.1005	0.00
04/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	23204	23224	23204	23224	0.00
04/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	19716	19863	19716	19863	0.00
04/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	23401	23357	23401	23357	0.00
04/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	22097	22240	22097	22240	0.00
04/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	26573	26524	26573	26524	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	27119	27253	27119	27253	0.00
04/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	13543	13707	13543	13707	0.00
04/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	7454	7619	7454	7619	0.00
04/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	5516	5665	5516	5665	0.00
04/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	15723	15872	15723	15872	0.00
04/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	8704	8736	8704	8736	0.00
04/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	37498	37658	37498	37658	0.00
04/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
04/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	96875	96875	96875	96875	0.00
04/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	0	1	0	1	0.00
04/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	78823	78824	78823	78824	0.00
04/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	18	22	18	22	0.00
04/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	61157	61160	61157	61160	0.00
04/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	243	267	243	267	0.00
04/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	44056	44080	44056	44080	0.00
04/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	1529	1612	1529	1612	0.00
04/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	28367	28451	28367	28451	0.00
04/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	25107	25232	25107	25232	0.00
04/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	3050	3176	3050	3176	0.00
04/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	38807	38881	38807	38881	0.00
04/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	1104	1177	1104	1177	0.00
04/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	53401	53437	53401	53437	0.00
04/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	363	399	363	399	0.00
04/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	68146	68157	68146	68157	0.00
04/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	80	92	80	92	0.00
04/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	80	82	80	82	0.00
04/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	115469	115599	115469	115599	0.00
04/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	245	250	245	250	0.00
04/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	97612	97744	97612	97744	0.00
04/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	664	674	664	674	0.00
04/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	80368	80505	80368	80505	0.00
04/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	1925	1944	1925	1944	0.00
04/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	64318	64464	64318	64464	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	4466	4494	4466	4494	0.00
04/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	49892	50047	49892	50047	0.00
04/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	14895	14925	14895	14925	0.00
04/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	27387	27544	27387	27544	0.00
04/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	33152	33157	33152	33157	0.00
04/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	13997	14129	13997	14129	0.00
04/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	44365	44352	44365	44352	0.00
04/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	9851	9965	9851	9965	0.00
04/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	56475	56444	56475	56444	0.00
04/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	6903	6999	6903	6999	0.00
04/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	68599	68544	68599	68544	0.00
04/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	4263	4335	4263	4335	0.00
04/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	7011	7010	7011	7010	0.00
04/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	53613	53798	53613	53798	0.00
04/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	11018	11008	11018	11008	0.00
04/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	41339	41516	41339	41516	0.00
04/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	16444	16420	16444	16420	0.00
04/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	30799	30961	30799	30961	0.00
04/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	31880	31815	31880	31815	0.00
04/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	15219	15340	15219	15340	0.00
04/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	41759	41670	41759	41670	0.00
04/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	10035	10132	10035	10132	0.00
04/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	52818	52705	52818	52705	0.00
04/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	6319	6393	6319	6393	0.00
04/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	64785	64651	64785	64651	0.00
04/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	3793	3846	3793	3846	0.00
04/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	10006	9995	10006	9995	0.00
04/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	57437	57609	57437	57609	0.00
04/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	14339	14318	14339	14318	0.00
04/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	45844	46005	45844	46005	0.00
04/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	19841	19808	19841	19808	0.00
04/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	35720	35869	35720	35869	0.00
04/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	34524	34459	34524	34459	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	20027	20143	20027	20143	0.00
04/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	43623	43538	43623	43538	0.00
04/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	14363	14460	14363	14460	0.00
04/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	53736	53633	53736	53633	0.00
04/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	9990	10069	9990	10069	0.00
04/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	64693	64572	64693	64572	0.00
04/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	6730	6792	6730	6792	0.00
04/10/2005	R203 On 02-February-06			Bond Future	8.1600	8.1590	103.9358	103.9656	0.00
04/10/2005	R203 On 04-May-06			Bond Future	8.1900	8.1850	101.6611	101.6904	0.00
04/10/2005	R203 On 03-August-06			Bond Future	8.2100	8.2060	103.5545	103.5761	0.00
04/10/2005	R203 On 03-November-05			Bond Future	8.1300	8.1240	102.1231	102.1609	0.00
04/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	23581	23831	23581	23831	0.00
04/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	17135	17087	17135	17087	0.00
04/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	29083	29304	29083	29304	0.00
04/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	24628	24556	24628	24556	0.00
04/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	33393	33560	33393	33560	0.00
04/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	30442	30393	30442	30393	0.00
04/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	5882	6171	5882	6171	0.00
04/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	15704	15615	15704	15615	0.00
04/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	14844	15049	14844	15049	0.00
04/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	27071	26979	27071	26979	0.00
04/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	2	2	2	2	0.00
04/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	90488	90110	90488	90110	0.00
04/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	29	35	29	35	0.00
04/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	69573	69201	69573	69201	0.00
04/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	272	311	272	311	0.00
04/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	49401	49062	49401	49062	0.00
04/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	1575	1712	1575	1712	0.00
04/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	30802	30561	30802	30561	0.00
04/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	15149	15548	15149	15548	0.00
04/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	6051	6072	6051	6072	0.00
04/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	29192	29609	29192	29609	0.00
04/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	1645	1683	1645	1683	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	45840	46236	45840	46236	0.00
04/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	300	317	300	317	0.00
04/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	63124	63506	63124	63506	0.00
04/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	35	39	35	39	0.00
04/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	897	930	897	930	0.00
04/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	92650	92386	92650	92386	0.00
04/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	2125	2187	2125	2187	0.00
04/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	73245	73009	73245	73009	0.00
04/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	4497	4601	4497	4601	0.00
04/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	55494	55300	55494	55300	0.00
04/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	8572	8726	8572	8726	0.00
04/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	39942	39799	39942	39799	0.00
04/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	34718	34999	34718	34999	0.00
04/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	10055	10038	10055	10038	0.00
04/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	47873	48171	47873	48171	0.00
04/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	5437	5438	5437	5438	0.00
04/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	62472	62777	62472	62777	0.00
04/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	2696	2703	2696	2703	0.00
04/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	3113	3170	3113	3170	0.00
04/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	95475	95239	95475	95239	0.00
04/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	5440	5525	5440	5525	0.00
04/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	77476	77268	77476	77268	0.00
04/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	8957	9075	8957	9075	0.00
04/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	61161	60986	61161	60986	0.00
04/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	13948	14102	13948	14102	0.00
04/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	46803	46663	46803	46663	0.00
04/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	64019	64301	64019	64301	0.00
04/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	6896	6884	6896	6884	0.00
04/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	20626	20815	20626	20815	0.00
04/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	34598	34494	34598	34494	0.00
04/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	39271	39519	39271	39519	0.00
04/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	16833	16788	16833	16788	0.00
04/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	51011	51279	51011	51279	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	11020	10995	11020	10995	0.00
04/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	5667	5728	5667	5728	0.00
04/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	98124	97969	98124	97969	0.00
04/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	8714	8795	8714	8795	0.00
04/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	81158	81022	81158	81022	0.00
04/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	12872	12975	12872	12975	0.00
04/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	65780	65667	65780	65667	0.00
04/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	25135	25283	25135	25283	0.00
04/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	40359	40290	40359	40290	0.00
04/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	18308	18434	18308	18434	0.00
04/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	52147	52057	52147	52057	0.00
04/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	43041	43225	43041	43225	0.00
04/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	22345	22313	22345	22313	0.00
04/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	53962	54159	53962	54159	0.00
04/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	15940	15921	15940	15921	0.00
04/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	65979	66186	65979	66186	0.00
04/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	11038	11028	11038	11028	0.00
04/10/2005	R204 On 02-February-06			Bond Future	8.1500	8.1530	99.8418	99.8340	0.00
04/10/2005	R204 On 04-May-06			Bond Future	8.1800	8.1780	101.6709	101.6555	0.00
04/10/2005	R204 On 03-August-06			Bond Future	8.2000	8.2000	99.5201	99.4973	0.00
04/10/2005	R204 On 03-November-05			Bond Future	8.1200	8.1220	102.0723	102.0723	0.00
04/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	16160	16214	16160	16214	0.00
04/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	28140	28272	28140	28272	0.00
04/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	22408	22407	22408	22407	0.00
04/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	36106	36260	36106	36260	0.00
04/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	27227	27181	27227	27181	0.00
04/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	42366	42548	42366	42548	0.00
04/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	16354	16516	16354	16516	0.00
04/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	6277	6439	6277	6439	0.00
04/10/2005	R207 On 02-February-06			Bond Future	8.1300	8.1330	93.2014	93.1701	0.00
04/10/2005	R207 On 04-May-06			Bond Future	8.1500	8.1580	94.9087	94.8623	0.00
04/10/2005	R207 On 03-August-06			Bond Future	8.1700	8.1780	93.0288	92.9829	0.00
04/10/2005	R207 On 03-November-05			Bond Future	8.1000	8.1060	95.1533	95.1295	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	17136	17087	17136	17087	0.00
04/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	27320	27584	27320	27584	0.00
04/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	23509	23368	23509	23368	0.00
04/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	35383	35706	35383	35706	0.00
04/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	28473	28319	28473	28319	0.00
04/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	41763	42069	41763	42069	0.00
04/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	7151	7229	7151	7229	0.00
04/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	15369	15685	15369	15685	0.00
05/10/2005	GOVI On 02-February-06			jGovi	229.0600	229.0710	229.0590	229.0710	0.00
05/10/2005	GOVI On 04-May-06			jGovi	233.2400	233.2520	233.2400	233.2520	57.00
05/10/2005	GOVI On 03-August-06			jGovi	237.5700	237.5830	237.5740	237.5830	0.00
05/10/2005	GOVI On 03-November-05			jGovi	225.0700	225.0860	225.0740	225.0860	463.00
05/10/2005	GOVI On 02-November-06			jGovi	242.0600	242.0680	242.0610	242.0680	0.00
05/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	39439	39678	39439	39678	0.00
05/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	48849	48968	48849	48968	0.00
05/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	54954	55112	54954	55112	0.00
05/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	22554	22592	22554	22592	0.00
05/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	90356	90479	90356	90479	0.00
05/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	14616	14649	14616	14649	0.00
05/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	3939	4133	3939	4133	0.00
05/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	33199	33273	33199	33273	0.00
05/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	129328	129422	129328	129422	0.00
05/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	8718	8742	8718	8742	0.00
05/10/2005	J152 On 28-February-06			jSwap	7.1100	7.1110	0.0019	0.0019	0.00
05/10/2005	J153 On 31-August-10			jSwap	7.9200	7.9090	0.0172	0.0168	0.00
05/10/2005	J157 On 15-September-15			jSwap	8.1600	8.1570	0.0449	0.0448	0.00
05/10/2005	J186 On 21-December-26			jSwap	7.7800	7.7820	0.0295	0.0294	0.00
05/10/2005	J194 On 28-February-08			jSwap	7.6300	7.6190	0.0029	0.0027	0.00
05/10/2005	J201 On 22-December-14			jSwap	8.0800	8.0870	0.0387	0.0394	0.00
05/10/2005	J203 On 15-September-17			jSwap	8.1000	8.1010	0.0455	0.0459	0.00
05/10/2005	J204 On 21-December-18			jSwap	8.0600	8.0640	0.0466	0.0470	0.00
05/10/2005	J207 On 15-January-20			jSwap	8.0600	8.0570	0.0047	0.0049	0.00
05/10/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2005	JFRA On 02-February-06			jFra	7.0900	7.0540	0.0174	0.0173	0.00
05/10/2005	JFRA On 01-February-07			jFra	7.7000	7.6780	0.0188	0.0188	500.00
05/10/2005	JFRA On 04-May-06			jFra	7.2000	7.1580	0.0176	0.0175	0.00
05/10/2005	JFRA On 03-May-07			jFra	8.0000	7.9200	0.0196	0.0194	0.00
05/10/2005	JFRA On 03-August-06			jFra	7.3400	7.3090	0.0180	0.0179	0.00
05/10/2005	JFRA On 02-August-07			jFra	8.1800	8.0400	0.0200	0.0197	0.00
05/10/2005	JFRA On 03-November-05			jFra	7.0600	7.0520	0.0173	0.0173	0.00
05/10/2005	JFRA On 02-November-06			jFra	7.5400	7.5000	0.0185	0.0184	0.00
05/10/2005	JFRA On 01-November-07			jFra	8.0500	7.9660	0.0211	0.0209	0.00
05/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	356	329	356	329	0.00
05/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	758	809	758	809	0.00
05/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1924	1900	1924	1900	0.00
05/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1442	1465	1442	1465	0.00
05/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1211	1157	1211	1157	0.00
05/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	726	770	726	770	0.00
05/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2522	2412	2522	2412	0.00
05/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1307	1385	1307	1385	0.00
05/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1717	1668	1717	1668	0.00
05/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	875	911	875	911	0.00
05/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2932	2723	2932	2723	0.00
05/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1271	1403	1271	1403	0.00
05/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	29	27	29	27	0.00
05/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	490	512	490	512	0.00
05/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2260	2194	2260	2194	0.00
05/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	929	970	929	970	0.00
05/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3017	2895	3017	2895	0.00
05/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1584	1670	1584	1670	0.00
05/10/2005	JN02 On 02-February-06			jNote	7.6200	7.5660	0.1413	0.1404	0.00
05/10/2005	JN02 On 03-November-05			jNote	7.5000	7.4490	0.1380	0.1371	0.00
05/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	9798	9110	9798	9110	0.00
05/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	2870	3239	2870	3239	0.00
05/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2504	2132	2504	2132	0.00
05/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	2558	3074	2558	3074	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2005	JN05 On 02-February-06			jNote	8.0700	8.0310	0.3313	0.3301	0.00
05/10/2005	JN05 On 03-November-05			jNote	7.9900	7.9520	0.3288	0.3276	0.00
05/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	19459	18489	19459	18489	0.00
05/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	6364	6941	6364	6941	0.00
05/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	5416	4806	5416	4806	0.00
05/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	5871	6785	5871	6785	0.00
05/10/2005	JN10 On 02-February-06			jNote	8.1800	8.1510	0.5571	0.5560	0.00
05/10/2005	JN10 On 03-November-05			jNote	8.1400	8.1180	0.5561	0.5553	0.00
05/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	24910	23991	24910	23991	0.00
05/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	12919	13692	12919	13692	0.00
05/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	14330	13542	14330	13542	0.00
05/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	4835	5473	4835	5473	0.00
05/10/2005	JROD On 31-January-06			jRod	6.8800	6.8820	0.0055	0.0054	0.00
05/10/2005	JROD On 28-February-06			jRod	6.9500	6.9460	0.0050	0.0050	0.00
05/10/2005	JROD On 31-March-06			jRod	7.0200	7.0210	0.0046	0.0046	0.00
05/10/2005	JROD On 28-April-06			jRod	6.9700	6.9730	0.0074	0.0073	0.00
05/10/2005	JROD On 31-May-06			jRod	7.0300	7.0350	0.0069	0.0068	0.00
05/10/2005	JROD On 30-June-06			jRod	7.0900	7.0950	0.0064	0.0064	0.00
05/10/2005	JROD On 31-July-06			jRod	7.0500	7.0490	0.0091	0.0091	0.00
05/10/2005	JROD On 31-August-06			jRod	7.1000	7.1030	0.0085	0.0085	0.00
05/10/2005	JROD On 31-October-05			jRod	6.7000	6.7060	0.0019	0.0019	0.00
05/10/2005	JROD On 30-November-05			jRod	6.7900	6.8000	0.0016	0.0016	0.00
05/10/2005	JROD On 30-December-05			jRod	6.9100	6.9090	0.0013	0.0013	0.00
05/10/2005	R152 On 03-November-05			Bond Future	7.1600	7.1540	103.7228	103.7231	0.00
05/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	3	3	3	3	0.00
05/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1266	1263	1266	1263	0.00
05/10/2005	R153 On 02-February-06			Bond Future	8.0100	7.9980	124.4953	124.5288	0.00
05/10/2005	R153 On 04-May-06			Bond Future	8.0500	8.0390	120.1761	120.2158	0.00
05/10/2005	R153 On 03-August-06			Bond Future	8.0800	8.0740	122.4126	122.4502	0.00
05/10/2005	R153 On 03-November-05			Bond Future	7.9500	7.9390	122.3228	122.3582	248.00
05/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	13972	14200	13972	14200	0.00
05/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	14224	14116	14224	14116	0.00
05/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	14858	15090	14858	15090	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	16808	16642	16808	16642	0.00
05/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	16543	16754	16543	16754	0.00
05/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	19704	19539	19704	19539	0.00
05/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	8035	8348	8035	8348	0.00
05/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5697	5657	5697	5657	0.00
05/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	15645	16011	15645	16011	0.00
05/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	2359	2371	2359	2371	0.00
05/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	8730	8912	8730	8912	0.00
05/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	19521	19366	19521	19366	2.00
05/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	4934	5065	4934	5065	0.00
05/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	26382	26177	26382	26177	0.00
05/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	3033	3237	3033	3237	0.00
05/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	11773	11624	11773	11624	0.00
05/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	45459	45819	45459	45819	0.00
05/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	84	91	84	91	5.00
05/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	24962	25336	24962	25336	0.00
05/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	855	876	855	876	0.00
05/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	6	8	6	8	0.00
05/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	42770	42419	42770	42419	0.00
05/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	102	121	102	121	0.00
05/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	31390	31057	31390	31057	0.00
05/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	750	837	750	837	0.00
05/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	20699	20431	20699	20431	0.00
05/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	35082	35449	35082	35449	0.00
05/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	279	293	279	293	0.00
05/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	55848	56204	55848	56204	0.00
05/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	24	27	24	27	0.00
05/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2415	2497	2415	2497	0.00
05/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	34641	34388	34641	34388	0.00
05/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	980	1023	980	1023	0.00
05/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	44106	43814	44106	43814	0.00
05/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	311	329	311	329	0.00
05/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	54462	54144	54462	54144	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	20387	20652	20387	20652	0.00
05/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	10217	10147	10217	10147	0.00
05/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	27747	28040	27747	28040	0.00
05/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	7272	7230	7272	7230	0.00
05/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	35817	36130	35817	36130	0.00
05/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	5152	5129	5152	5129	0.00
05/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	44389	44714	44389	44714	0.00
05/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	3647	3636	3647	3636	0.00
05/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	1797	1852	1797	1852	0.00
05/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	54898	54556	54898	54556	0.00
05/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	3003	3084	3003	3084	0.00
05/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	45653	45337	45653	45337	0.00
05/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	4783	4896	4783	4896	0.00
05/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	37093	36809	37093	36809	0.00
05/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	7279	7430	7279	7430	0.00
05/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	29360	29113	29360	29113	0.00
05/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	10611	10802	10611	10802	0.00
05/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	22572	22366	22572	22366	0.00
05/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	20045	20316	20045	20316	0.00
05/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	12090	11963	12090	11963	0.00
05/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	26135	26439	26135	26439	0.00
05/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	8380	8287	8380	8287	0.00
05/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	33035	33367	33035	33367	0.00
05/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	5584	5519	5584	5519	0.00
05/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	40614	40969	40614	40969	0.00
05/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3570	3528	3570	3528	0.00
05/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	48721	49092	48721	49092	0.00
05/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	2187	2160	2187	2160	0.00
05/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	4583	4674	4583	4674	0.00
05/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	46221	45937	46221	45937	0.00
05/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	6605	6723	6605	6723	0.00
05/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	38475	38217	38475	38217	0.00
05/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	9230	9378	9230	9378	0.00

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05/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	31432	31204	31432	31204	0.00
05/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	12528	12707	12528	12707	0.00
05/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	25161	24964	25161	24964	0.00
05/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	21288	21529	21288	21529	0.00
05/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	15073	14939	15073	14939	0.00
05/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	26744	27014	26744	27014	0.00
05/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	11249	11142	11249	11142	0.00
05/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	32860	33155	32860	33155	0.00
05/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	8178	8097	8178	8097	0.00
05/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	39562	39878	39562	39878	0.00
05/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	5786	5727	5786	5727	0.00
05/10/2005	R157 On 02-February-06			Bond Future	8.2100	8.2070	140.0965	140.0804	1.00
05/10/2005	R157 On 04-May-06			Bond Future	8.2400	8.2400	135.8300	135.8221	0.00
05/10/2005	R157 On 03-August-06			Bond Future	8.2700	8.2680	138.3620	138.3467	0.00
05/10/2005	R157 On 03-November-05			Bond Future	8.1600	8.1620	137.6549	137.6466	13.00
05/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	29269	29298	29269	29298	0.00
05/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	25658	25848	25658	25848	0.00
05/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	36260	36304	36260	36304	0.00
05/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	35397	35519	35397	35519	0.00
05/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	33236	33215	33236	33215	0.00
05/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	34463	34594	34463	34594	0.00
05/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	16962	17130	16962	17130	0.00
05/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	9656	9906	9656	9906	0.00
05/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	61058	61088	61058	61088	0.00
05/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	21759	21868	21759	21868	115.00
05/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	6890	7056	6890	7056	0.00
05/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	20244	20492	20244	20492	0.00
05/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	18794	18834	18794	18834	0.00
05/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	35411	35611	35411	35611	0.00
05/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	10991	11034	10991	11034	0.00
05/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	48252	48455	48252	48455	0.00
05/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	1	1	1	1	0.00
05/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	100436	100519	100436	100519	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	23	27	23	27	0.00
05/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	78000	78087	78000	78087	0.00
05/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	304	334	304	334	0.00
05/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	56289	56402	56289	56402	0.00
05/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	1905	2002	1905	2002	0.00
05/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	36352	36532	36352	36532	0.00
05/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	31522	31624	31522	31624	0.00
05/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	3980	4164	3980	4164	0.00
05/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	48810	48834	48810	48834	0.00
05/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	1446	1552	1446	1552	0.00
05/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	67262	67231	67262	67231	0.00
05/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	480	530	480	530	0.00
05/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	85914	85848	85914	85848	0.00
05/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	107	124	107	124	0.00
05/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	123371	123453	123371	123453	0.00
05/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	342	349	342	349	0.00
05/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	124538	124705	124538	124705	0.00
05/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	905	919	905	919	0.00
05/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	102692	102867	102692	102867	0.00
05/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	2498	2524	2498	2524	0.00
05/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	82334	82520	82334	82520	0.00
05/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	5644	5680	5644	5680	0.00
05/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	63974	64171	63974	64171	0.00
05/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	41767	41777	41767	41777	0.00
05/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	18335	18506	18335	18506	0.00
05/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	55881	55868	55881	55868	0.00
05/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	13025	13174	13025	13174	0.00
05/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	71096	71061	71096	71061	0.00
05/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	9206	9331	9206	9331	0.00
05/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	86305	86240	86305	86240	0.00
05/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	5758	5854	5758	5854	0.00
05/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	3414	3437	3414	3437	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	105626	105727	105626	105727	0.00
05/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	5856	5886	5856	5886	0.00
05/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	86618	86726	86618	86726	0.00
05/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	10642	10681	10642	10681	0.00
05/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	70381	70498	70381	70498	0.00
05/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	17330	17374	17330	17374	0.00
05/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	56463	56586	56463	56586	0.00
05/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	25948	25994	25948	25994	0.00
05/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	44884	45008	44884	45008	0.00
05/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	48056	48094	48056	48094	0.00
05/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	27784	27901	27784	27901	0.00
05/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	75022	75043	75022	75043	0.00
05/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	17069	17168	17069	17168	0.00
05/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	89629	89640	89629	89640	0.00
05/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	13385	13475	13385	13475	0.00
05/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	5349	5359	5349	5359	0.00
05/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	107301	107464	107301	107464	0.00
05/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	8317	8327	8317	8327	0.00
05/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	89326	89488	89326	89488	0.00
05/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	12422	12428	12422	12428	0.00
05/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	72894	73054	72894	73054	0.00
05/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	17858	17858	17858	17858	0.00
05/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	58194	58348	58194	58348	0.00
05/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	24772	24763	24772	24763	0.00
05/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	45362	45506	45362	45506	0.00
05/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	43239	43202	43239	43202	0.00
05/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	25475	25592	25475	25592	0.00
05/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	54686	54632	54686	54632	0.00
05/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	18297	18397	18297	18397	0.00
05/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	67408	67337	67408	67337	0.00
05/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	12752	12834	12752	12834	0.00
05/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	81188	81100	81188	81100	0.00
05/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	8614	8679	8614	8679	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2005	R186 On 02-February-06			Bond Future	7.8600	7.8650	128.1822	128.1699	0.00
05/10/2005	R186 On 04-May-06			Bond Future	7.8800	7.8770	130.5199	130.5199	0.00
05/10/2005	R186 On 03-August-06			Bond Future	7.8900	7.8870	127.6460	127.6340	0.00
05/10/2005	R186 On 03-November-05			Bond Future	7.8500	7.8480	131.1526	131.1402	0.00
05/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	32187	32291	32187	32291	0.00
05/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	46260	46486	46260	46486	0.00
05/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	54424	54533	54424	54533	0.00
05/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	39625	39734	39625	39734	0.00
05/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	63048	63072	63048	63072	0.00
05/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	49426	49571	49426	49571	0.00
05/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	12737	12987	12737	12987	0.00
05/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	24800	25173	24800	25173	0.00
05/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	19053	19152	19053	19152	0.00
05/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	64835	65057	64835	65057	0.00
05/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	605	659	605	659	0.00
05/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	77718	77896	77718	77896	0.00
05/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	184467	184591	184467	184591	0.00
05/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	1	1	1	1	0.00
05/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	147300	147424	147300	147424	0.00
05/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	44	51	44	51	0.00
05/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	111579	111710	111579	111710	0.00
05/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	3663	3826	3663	3826	0.00
05/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	47638	47924	47638	47924	0.00
05/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	29514	29729	29514	29729	0.00
05/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	10839	11177	10839	11177	0.00
05/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	52323	52420	52323	52420	0.00
05/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	4032	4253	4032	4253	0.00
05/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	78145	78134	78145	78134	0.00
05/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	1313	1426	1313	1426	0.00
05/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	104644	104559	104644	104559	0.00
05/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	299	338	299	338	0.00
05/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	130927	130813	130927	130813	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	53	63	53	63	0.00
05/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	402	413	402	413	0.00
05/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	185681	185814	185681	185814	0.00
05/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	1539	1566	1539	1566	0.00
05/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	149930	150080	149930	150080	0.00
05/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	4240	4292	4240	4292	0.00
05/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	117126	117300	117126	117300	0.00
05/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	9850	9930	9850	9930	0.00
05/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	88552	88754	88552	88754	0.00
05/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	48825	48918	48825	48918	0.00
05/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	32345	32560	32345	32560	0.00
05/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	68188	68260	68188	68260	0.00
05/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	22263	22457	22263	22457	0.00
05/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	89492	89536	89492	89536	0.00
05/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	15181	15348	15181	15348	0.00
05/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	110969	110975	110969	110975	0.00
05/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	9289	9417	9289	9417	0.00
05/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	133517	133487	133517	133487	0.00
05/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	5438	5531	5438	5531	0.00
05/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	3900	3940	3900	3940	0.00
05/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	189451	189491	189451	189491	0.00
05/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	6977	7035	6977	7035	0.00
05/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	155926	155983	155926	155983	0.00
05/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	11720	11796	11720	11796	0.00
05/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	125426	125501	125426	125501	0.00
05/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	18567	18659	18567	18659	0.00
05/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	98331	98423	98331	98423	0.00
05/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	27869	27974	27869	27974	0.00
05/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	74937	75042	74937	75042	0.00
05/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	39823	39933	39823	39933	0.00
05/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	55387	55497	55387	55497	0.00
05/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	71467	71569	71467	71569	0.00
05/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	27397	27498	27397	27498	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	90581	90670	90581	90670	0.00
05/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	18286	18374	18286	18374	0.00
05/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	111292	111364	111292	111364	0.00
05/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	11773	11845	11773	11845	0.00
05/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	133091	133147	133091	133147	0.00
05/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	7308	7364	7308	7364	0.00
05/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	12449	12488	12449	12488	0.00
05/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	161442	161601	161442	161601	0.00
05/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	18522	18565	18522	18565	0.00
05/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	132537	132701	132537	132701	0.00
05/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	26496	26541	26496	26541	0.00
05/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	106814	106979	106814	106979	0.00
05/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	36548	36591	36548	36591	0.00
05/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	84395	84558	84395	84558	0.00
05/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	48747	48783	48747	48783	0.00
05/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	65297	65454	65297	65454	0.00
05/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	79290	79300	79290	79300	0.00
05/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	36572	36703	36572	36703	0.00
05/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	97221	97214	97221	97214	0.00
05/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	26439	26553	26439	26553	0.00
05/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	116524	116499	116524	116499	0.00
05/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	18667	18763	18667	18763	0.00
05/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	136855	136811	136855	136811	0.00
05/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	12870	12947	12870	12947	0.00
05/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	157869	157809	157869	157809	0.00
05/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	8663	8724	8663	8724	0.00
05/10/2005	R194 On 02-February-06			Bond Future	7.7400	7.7350	108.6290	108.6444	0.00
05/10/2005	R194 On 04-May-06			Bond Future	7.7900	7.7810	105.5441	105.5594	0.00
05/10/2005	R194 On 03-August-06			Bond Future	7.8300	7.8140	107.5059	107.5222	0.00
05/10/2005	R194 On 03-November-05			Bond Future	7.6700	7.6600	106.7350	106.7522	0.00
05/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	6403	6508	6403	6508	0.00
05/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	6269	6220	6269	6220	0.00
05/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	7078	7171	7078	7171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	7759	7698	7759	7698	0.00
05/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	7366	7458	7366	7458	0.00
05/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	8474	8403	8474	8403	0.00
05/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	4146	4301	4146	4301	0.00
05/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	2387	2370	2387	2370	0.00
05/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	1548	1650	1548	1650	0.00
05/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	5164	5094	5164	5094	0.00
05/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	2091	2148	2091	2148	0.00
05/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	11620	11523	11620	11523	0.00
05/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	31023	30851	31023	30851	0.00
05/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	25469	25297	25469	25297	0.00
05/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	1	2	1	2	0.00
05/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	19952	19781	19952	19781	0.00
05/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	35	43	35	43	0.00
05/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	14505	14341	14505	14341	0.00
05/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	344	384	344	384	0.00
05/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	9368	9237	9368	9237	0.00
05/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	8046	8224	8046	8224	0.00
05/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	948	954	948	954	0.00
05/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	12730	12911	12730	12911	0.00
05/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	329	338	329	338	0.00
05/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	17748	17924	17748	17924	0.00
05/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	76	81	76	81	0.00
05/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	22920	23093	22920	23093	0.00
05/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	13	15	13	15	0.00
05/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	28109	28281	28109	28281	0.00
05/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	2	2	2	2	0.00
05/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	6	7	6	7	0.00
05/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	29215	29062	29215	29062	0.00
05/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	58	63	58	63	0.00
05/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	24302	24153	24302	24153	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	280	294	280	294	0.00
05/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	19589	19450	19589	19450	0.00
05/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	873	906	873	906	0.00
05/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	15278	15157	15278	15157	0.00
05/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	3925	4007	3925	4007	0.00
05/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	8607	8536	8607	8536	0.00
05/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	9441	9563	9441	9563	0.00
05/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	4518	4487	4518	4487	0.00
05/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	12924	13059	12924	13059	0.00
05/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	3241	3222	3241	3222	0.00
05/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	16469	16613	16469	16613	0.00
05/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	2055	2045	2055	2045	0.00
05/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	20357	20506	20357	20506	0.00
05/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1240	1235	1240	1235	0.00
05/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	24502	24654	24502	24654	0.00
05/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	710	708	710	708	0.00
05/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	665	684	665	684	0.00
05/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	27305	27171	27305	27171	0.00
05/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	1085	1112	1085	1112	0.00
05/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	23339	23213	23339	23213	0.00
05/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1699	1737	1699	1737	0.00
05/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	19591	19476	19591	19476	0.00
05/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	2560	2610	2560	2610	0.00
05/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	16114	16011	16114	16011	0.00
05/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	3718	3782	3718	3782	0.00
05/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	12958	12869	12958	12869	0.00
05/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	5215	5293	5215	5293	0.00
05/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	10164	10089	10164	10089	0.00
05/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	9317	9423	9317	9423	0.00
05/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	5753	5706	5753	5706	0.00
05/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	11920	12039	11920	12039	0.00
05/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	4135	4100	4135	4100	0.00
05/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	14860	14988	14860	14988	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	2876	2851	2876	2851	0.00
05/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	18093	18229	18093	18229	0.00
05/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	1932	1915	1932	1915	0.00
05/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	21566	21709	21566	21709	0.00
05/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1252	1241	1252	1241	0.00
05/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	2384	2428	2384	2428	0.00
05/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	18423	18306	18423	18306	0.00
05/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	3273	3328	3273	3328	0.00
05/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	15552	15445	15552	15445	0.00
05/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	4386	4453	4386	4453	0.00
05/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	12924	12828	12924	12828	0.00
05/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	5746	5825	5746	5825	0.00
05/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	10560	10477	10560	10477	0.00
05/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	9251	9354	9251	9354	0.00
05/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	6672	6613	6672	6613	0.00
05/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	11396	11511	11396	11511	0.00
05/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	5147	5099	5147	5099	0.00
05/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	13789	13914	13789	13914	0.00
05/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	3888	3850	3888	3850	0.00
05/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	16408	16541	16408	16541	0.00
05/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	2873	2844	2873	2844	0.00
05/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	19226	19367	19226	19367	0.00
05/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	2075	2053	2075	2053	0.00
05/10/2005	R201 On 02-February-06			Bond Future	8.1800	8.1950	104.6634	104.5871	0.00
05/10/2005	R201 On 04-May-06			Bond Future	8.2200	8.2290	106.5714	106.4968	0.00
05/10/2005	R201 On 03-August-06			Bond Future	8.2500	8.2590	104.1405	104.0555	0.00
05/10/2005	R201 On 03-November-05			Bond Future	8.1400	8.1560	107.1785	107.1005	0.00
05/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	23527	23204	23527	23204	0.00
05/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	19275	19716	19275	19716	0.00
05/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	23737	23401	23737	23401	0.00
05/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	21687	22097	21687	22097	0.00
05/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	26964	26573	26964	26573	0.00
05/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	26660	27119	26660	27119	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	13849	13543	13849	13543	0.00
05/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	6980	7454	6980	7454	0.00
05/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	5636	5516	5636	5516	0.00
05/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	15062	15723	15062	15723	0.00
05/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	8856	8704	8856	8704	0.00
05/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	36888	37498	36888	37498	0.00
05/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	96094	96875	96094	96875	0.00
05/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
05/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	78043	78823	78043	78823	0.00
05/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	17	18	17	18	0.00
05/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	60375	61157	60375	61157	0.00
05/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	240	243	240	243	0.00
05/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	43273	44056	43273	44056	0.00
05/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	1548	1529	1548	1529	0.00
05/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	27606	28367	27606	28367	0.00
05/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	25611	25107	25611	25107	0.00
05/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	2774	3050	2774	3050	0.00
05/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	39454	38807	39454	38807	0.00
05/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	970	1104	970	1104	0.00
05/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	54126	53401	54126	53401	0.00
05/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	307	363	307	363	0.00
05/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	68911	68146	68911	68146	0.00
05/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	64	80	64	80	0.00
05/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	81	80	81	80	0.00
05/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	114708	115469	114708	115469	0.00
05/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	250	245	250	245	0.00
05/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	96854	97612	96854	97612	0.00
05/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	678	664	678	664	0.00
05/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	79620	80368	79620	80368	0.00
05/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	1965	1925	1965	1925	0.00
05/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	63595	64318	63595	64318	0.00
05/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	4552	4466	4552	4466	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	49215	49892	49215	49892	0.00
05/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	15130	14895	15130	14895	0.00
05/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	26859	27387	26859	27387	0.00
05/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	33559	33152	33559	33152	0.00
05/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	13641	13997	13641	13997	0.00
05/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	44847	44365	44847	44365	0.00
05/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	9570	9851	9570	9851	0.00
05/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	57020	56475	57020	56475	0.00
05/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	6685	6903	6685	6903	0.00
05/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	69207	68599	69207	68599	0.00
05/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	4108	4263	4108	4263	0.00
05/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	7136	7011	7136	7011	0.00
05/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	52993	53613	52993	53613	0.00
05/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	11203	11018	11203	11018	0.00
05/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	40778	41339	40778	41339	0.00
05/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	16701	16444	16701	16444	0.00
05/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	30310	30799	30310	30799	0.00
05/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	32298	31880	32298	31880	0.00
05/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	14891	15219	14891	15219	0.00
05/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	42255	41759	42255	41759	0.00
05/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	9785	10035	9785	10035	0.00
05/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	53384	52818	53384	52818	0.00
05/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	6139	6319	6139	6319	0.00
05/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	65407	64785	65407	64785	0.00
05/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	3669	3793	3669	3793	0.00
05/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	10189	10006	10189	10006	0.00
05/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	56770	57437	56770	57437	0.00
05/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	14584	14339	14584	14339	0.00
05/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	45239	45844	45239	45844	0.00
05/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	20157	19841	20157	19841	0.00
05/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	35185	35720	35185	35720	0.00
05/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	34993	34524	34993	34524	0.00
05/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	19645	20027	19645	20027	0.00

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05/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	44165	43623	44165	43623	0.00
05/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	14055	14363	14055	14363	0.00
05/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	54347	53736	54347	53736	0.00
05/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	9750	9990	9750	9990	0.00
05/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	65363	64693	65363	64693	0.00
05/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	6550	6730	6550	6730	0.00
05/10/2005	R203 On 02-February-06			Bond Future	8.1600	8.1630	103.9879	103.9358	0.00
05/10/2005	R203 On 04-May-06			Bond Future	8.1800	8.1890	101.7124	101.6611	0.00
05/10/2005	R203 On 03-August-06			Bond Future	8.2000	8.2090	103.6050	103.5545	0.00
05/10/2005	R203 On 03-November-05			Bond Future	8.1200	8.1290	102.1760	102.1231	0.00
05/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	23791	23581	23791	23581	0.00
05/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	16824	17135	16824	17135	0.00
05/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	29297	29083	29297	29083	0.00
05/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	24329	24628	24329	24628	0.00
05/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	33609	33393	33609	33393	0.00
05/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	30153	30442	30153	30442	0.00
05/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	15339	15149	15339	15149	0.00
05/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	5711	6051	5711	6051	0.00
05/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	5913	5882	5913	5882	0.00
05/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	15206	15704	15206	15704	0.00
05/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	14979	14844	14979	14844	0.00
05/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	26685	27071	26685	27071	0.00
05/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	2	2	2	2	0.00
05/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	89958	90488	89958	90488	0.00
05/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	26	29	26	29	0.00
05/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	69040	69573	69040	69573	0.00
05/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	259	272	259	272	0.00
05/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	48859	49401	48859	49401	0.00
05/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	1554	1575	1554	1575	0.00
05/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	30252	30802	30252	30802	0.00
05/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	29569	29192	29569	29192	0.00
05/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	1491	1645	1491	1645	0.00
05/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	46327	45840	46327	45840	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	257	300	257	300	0.00
05/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	63646	63124	63646	63124	0.00
05/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	28	35	28	35	0.00
05/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	900	897	900	897	0.00
05/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	92133	92650	92133	92650	0.00
05/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	2138	2125	2138	2125	0.00
05/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	72737	73245	72737	73245	0.00
05/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	4533	4497	4533	4497	0.00
05/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	55009	55494	55009	55494	0.00
05/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	8647	8572	8647	8572	0.00
05/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	39497	39942	39497	39942	0.00
05/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	35009	34718	35009	34718	0.00
05/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	9825	10055	9825	10055	0.00
05/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	48239	47873	48239	47873	0.00
05/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	5283	5437	5283	5437	0.00
05/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	62899	62472	62899	62472	0.00
05/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	2602	2696	2602	2696	0.00
05/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	3136	3113	3136	3113	0.00
05/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	94985	95475	94985	95475	0.00
05/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	5483	5440	5483	5440	0.00
05/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	77006	77476	77006	77476	0.00
05/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	9029	8957	9029	8957	0.00
05/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	60720	61161	60720	61161	0.00
05/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	14059	13948	14059	13948	0.00
05/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	46401	46803	46401	46803	0.00
05/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	64397	64019	64397	64019	0.00
05/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	6761	6896	6761	6896	0.00
05/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	20785	20626	20785	20626	0.00
05/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	34244	34598	34244	34598	0.00
05/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	39543	39271	39543	39271	0.00
05/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	16592	16833	16592	16833	0.00
05/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	51339	51011	51339	51011	0.00
05/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	10835	11020	10835	11020	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	5709	5667	5709	5667	0.00
05/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	97662	98124	97662	98124	0.00
05/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	8779	8714	8779	8714	0.00
05/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	80717	81158	80717	81158	0.00
05/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	12966	12872	12966	12872	0.00
05/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	65370	65780	65370	65780	0.00
05/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	25306	25135	25306	25135	0.00
05/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	40024	40359	40024	40359	0.00
05/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	18438	18308	18438	18308	0.00
05/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	51772	52147	51772	52147	0.00
05/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	43303	43041	43303	43041	0.00
05/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	22102	22345	22102	22345	0.00
05/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	54269	53962	54269	53962	0.00
05/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	15743	15940	15743	15940	0.00
05/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	66329	65979	66329	65979	0.00
05/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	10883	11038	10883	11038	0.00
05/10/2005	R204 On 02-February-06			Bond Future	8.1500	8.1520	99.8965	99.8418	0.00
05/10/2005	R204 On 04-May-06			Bond Future	8.1700	8.1760	101.7172	101.6709	0.00
05/10/2005	R204 On 03-August-06			Bond Future	8.1900	8.1970	99.5734	99.5201	0.00
05/10/2005	R204 On 03-November-05			Bond Future	8.1200	8.1220	102.1199	102.0723	0.00
05/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	16305	16160	16305	16160	0.00
05/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	27738	28140	27738	28140	0.00
05/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	22545	22408	22545	22408	0.00
05/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	35780	36106	35780	36106	0.00
05/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	27410	27227	27410	27227	0.00
05/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	42016	42366	42016	42366	0.00
05/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	16502	16354	16502	16354	0.00
05/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	5950	6277	5950	6277	0.00
05/10/2005	R207 On 02-February-06			Bond Future	8.1300	8.1290	93.2327	93.2014	0.00
05/10/2005	R207 On 04-May-06			Bond Future	8.1500	8.1520	94.9320	94.9087	0.00
05/10/2005	R207 On 03-August-06			Bond Future	8.1700	8.1720	93.0594	93.0288	0.00
05/10/2005	R207 On 03-November-05			Bond Future	8.1000	8.1030	95.1850	95.1533	0.00
05/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	17184	17136	17184	17136	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	27055	27320	27055	27320	0.00
05/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	23547	23509	23547	23509	0.00
05/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	35188	35383	35188	35383	0.00
05/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	28556	28473	28556	28473	0.00
05/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	41541	41763	41541	41763	0.00
05/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	7101	7151	7101	7151	0.00
05/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	15002	15369	15002	15369	0.00
06/10/2005	GOVI On 02-February-06			jGovi	229.4100	229.0590	229.4080	229.0590	0.00
06/10/2005	GOVI On 04-May-06			jGovi	233.5900	233.2400	233.5890	233.2400	57.00
06/10/2005	GOVI On 03-August-06			jGovi	237.9200	237.5740	237.9200	237.5740	0.00
06/10/2005	GOVI On 03-November-05			jGovi	225.4200	225.0740	225.4200	225.0740	463.00
06/10/2005	GOVI On 02-November-06			jGovi	242.4000	242.0610	242.4040	242.0610	0.00
06/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	40937	39439	40937	39439	0.00
06/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	46857	48849	46857	48849	0.00
06/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	57152	54954	57152	54954	0.00
06/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	21262	22554	21262	22554	0.00
06/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	92986	90356	92986	90356	0.00
06/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	13786	14616	13786	14616	0.00
06/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	4509	3939	4509	3939	0.00
06/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	30309	33199	30309	33199	0.00
06/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	132251	129328	132251	129328	0.00
06/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	8211	8718	8211	8718	0.00
06/10/2005	J152 On 28-February-06			jSwap	7.1100	7.1140	0.0019	0.0019	0.00
06/10/2005	J153 On 31-August-10			jSwap	7.8800	7.9180	0.0157	0.0172	0.00
06/10/2005	J157 On 15-September-15			jSwap	8.1300	8.1580	0.0429	0.0449	0.00
06/10/2005	J186 On 21-December-26			jSwap	7.7500	7.7820	0.0265	0.0295	0.00
06/10/2005	J194 On 28-February-08			jSwap	7.6100	7.6290	0.0024	0.0029	0.00
06/10/2005	J201 On 22-December-14			jSwap	8.0500	8.0770	0.0372	0.0387	0.00
06/10/2005	J203 On 15-September-17			jSwap	8.0700	8.0950	0.0433	0.0455	0.00
06/10/2005	J204 On 21-December-18			jSwap	8.0300	8.0590	0.0442	0.0466	0.00
06/10/2005	J207 On 15-January-20			jSwap	8.0300	8.0550	0.0021	0.0047	0.00
06/10/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
06/10/2005	JFRA On 02-February-06			jFra	7.0800	7.0860	0.0174	0.0174	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2005	JFRA On 01-February-07			jFra	7.6600	7.6970	0.0187	0.0188	500.00
06/10/2005	JFRA On 04-May-06			jFra	7.1900	7.1980	0.0176	0.0176	0.00
06/10/2005	JFRA On 03-May-07			jFra	7.9400	7.9970	0.0194	0.0196	0.00
06/10/2005	JFRA On 03-August-06			jFra	7.3200	7.3440	0.0179	0.0180	0.00
06/10/2005	JFRA On 02-August-07			jFra	8.1100	8.1800	0.0198	0.0200	0.00
06/10/2005	JFRA On 03-November-05			jFra	7.0600	7.0620	0.0173	0.0173	0.00
06/10/2005	JFRA On 02-November-06			jFra	7.5000	7.5440	0.0184	0.0185	0.00
06/10/2005	JFRA On 01-November-07			jFra	7.9900	8.0450	0.0210	0.0211	0.00
06/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	350	356	350	356	0.00
06/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	762	758	762	758	0.00
06/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1876	1924	1876	1924	0.00
06/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1479	1442	1479	1442	0.00
06/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1195	1211	1195	1211	0.00
06/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	734	726	734	726	0.00
06/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2433	2522	2433	2522	0.00
06/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1365	1307	1365	1307	0.00
06/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1677	1717	1677	1717	0.00
06/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	898	875	898	875	0.00
06/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2821	2932	2821	2932	0.00
06/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1336	1271	1336	1271	0.00
06/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	26	29	26	29	0.00
06/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	497	490	497	490	0.00
06/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2184	2260	2184	2260	0.00
06/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	970	929	970	929	0.00
06/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	2925	3017	2925	3017	0.00
06/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1645	1584	1645	1584	0.00
06/10/2005	JN02 On 02-February-06			jNote	7.5900	7.6240	0.1407	0.1413	0.00
06/10/2005	JN02 On 03-November-05			jNote	7.4700	7.4970	0.1374	0.1380	0.00
06/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	9299	9798	9299	9798	0.00
06/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	3078	2870	3078	2870	0.00
06/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2186	2504	2186	2504	0.00
06/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	2816	2558	2816	2558	0.00
06/10/2005	JN05 On 02-February-06			jNote	8.0300	8.0690	0.3300	0.3313	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2005	JN05 On 03-November-05			jNote	7.9500	7.9890	0.3275	0.3288	0.00
06/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	18370	19459	18370	19459	0.00
06/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	6865	6364	6865	6364	0.00
06/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	4595	5416	4595	5416	0.00
06/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	6615	5871	6615	5871	0.00
06/10/2005	JN10 On 02-February-06			jNote	8.1500	8.1760	0.5559	0.5571	0.00
06/10/2005	JN10 On 03-November-05			jNote	8.1100	8.1390	0.5550	0.5561	0.00
06/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	23686	24910	23686	24910	0.00
06/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	13657	12919	13657	12919	0.00
06/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	12956	14330	12956	14330	0.00
06/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	5362	4835	5362	4835	0.00
06/10/2005	JROD On 31-January-06			jRod	6.8800	6.8810	0.0055	0.0055	0.00
06/10/2005	JROD On 28-February-06			jRod	6.9400	6.9450	0.0050	0.0050	0.00
06/10/2005	JROD On 31-March-06			jRod	7.0200	7.0190	0.0046	0.0046	0.00
06/10/2005	JROD On 28-April-06			jRod	6.9700	6.9710	0.0074	0.0074	0.00
06/10/2005	JROD On 31-May-06			jRod	7.0300	7.0320	0.0069	0.0069	0.00
06/10/2005	JROD On 30-June-06			jRod	7.0900	7.0920	0.0064	0.0064	0.00
06/10/2005	JROD On 31-July-06			jRod	7.0500	7.0480	0.0091	0.0091	0.00
06/10/2005	JROD On 31-August-06			jRod	7.1000	7.1010	0.0085	0.0085	0.00
06/10/2005	JROD On 31-October-05			jRod	6.7000	6.7010	0.0019	0.0019	0.00
06/10/2005	JROD On 30-November-05			jRod	6.7900	6.7930	0.0016	0.0016	0.00
06/10/2005	JROD On 30-December-05			jRod	6.9000	6.9050	0.0013	0.0013	0.00
06/10/2005	R152 On 03-November-05			Bond Future	7.1500	7.1550	103.7249	103.7228	0.00
06/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	3	3	3	3	0.00
06/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1244	1266	1244	1266	0.00
06/10/2005	R153 On 02-February-06			Bond Future	7.9700	8.0060	124.6547	124.4953	0.00
06/10/2005	R153 On 04-May-06			Bond Future	8.0100	8.0490	120.3392	120.1761	0.00
06/10/2005	R153 On 03-August-06			Bond Future	8.0400	8.0840	122.5743	122.4126	0.00
06/10/2005	R153 On 03-November-05			Bond Future	7.9100	7.9470	122.4864	122.3228	248.00
06/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	14729	13972	14729	13972	0.00
06/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	13387	14224	13387	14224	0.00
06/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	15629	14858	15629	14858	0.00
06/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	15947	16808	15947	16808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	17300	16543	17300	16543	0.00
06/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	18844	19704	18844	19704	0.00
06/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	8862	8035	8862	8035	0.00
06/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	4889	5697	4889	5697	0.00
06/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	16846	15645	16846	15645	0.00
06/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	1925	2359	1925	2359	5.00
06/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	9296	8730	9296	8730	0.00
06/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	18492	19521	18492	19521	2.00
06/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	5314	4934	5314	4934	0.00
06/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	25168	26382	25168	26382	0.00
06/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	3447	3033	3447	3033	0.00
06/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	10551	11773	10551	11773	0.00
06/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	47068	45459	47068	45459	0.00
06/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	58	84	58	84	5.00
06/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	26403	24962	26403	24962	0.00
06/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	660	855	660	855	0.00
06/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	7	6	7	6	0.00
06/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	41136	42770	41136	42770	0.00
06/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	123	102	123	102	0.00
06/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	29776	31390	29776	31390	0.00
06/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	879	750	879	750	0.00
06/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	19192	20699	19192	20699	0.00
06/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	36642	35082	36642	35082	0.00
06/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	204	279	204	279	0.00
06/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	57475	55848	57475	55848	0.00
06/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	16	24	16	24	0.00
06/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2637	2415	2637	2415	0.00
06/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	33269	34641	33269	34641	0.00
06/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	1088	980	1088	980	0.00
06/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	42620	44106	42620	44106	0.00
06/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	352	311	352	311	0.00
06/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	52909	54462	52909	54462	0.00
06/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	21320	20387	21320	20387	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	9557	10217	9557	10217	0.00
06/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	28831	27747	28831	27747	0.00
06/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	6763	7272	6763	7272	0.00
06/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	37025	35817	37025	35817	0.00
06/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	4766	5152	4766	5152	0.00
06/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	45693	44389	45693	44389	0.00
06/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	3357	3647	3357	3647	0.00
06/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	1945	1797	1945	1797	0.00
06/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	53415	54898	53415	54898	0.00
06/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	3230	3003	3230	3003	0.00
06/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	44249	45653	44249	45653	0.00
06/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	5115	4783	5115	4783	0.00
06/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	35794	37093	35794	37093	0.00
06/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	7740	7279	7740	7279	0.00
06/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	28190	29360	28190	29360	0.00
06/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	11220	10611	11220	10611	0.00
06/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	21551	22572	21551	22572	0.00
06/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	20978	20045	20978	20045	0.00
06/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	11392	12090	11392	12090	0.00
06/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	27223	26135	27223	26135	0.00
06/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	7837	8380	7837	8380	0.00
06/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	34262	33035	34262	33035	0.00
06/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	5180	5584	5180	5584	0.00
06/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	41958	40614	41958	40614	0.00
06/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3284	3570	3284	3570	0.00
06/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	50159	48721	50159	48721	0.00
06/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	1993	2187	1993	2187	0.00
06/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	4874	4583	4874	4583	0.00
06/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	44895	46221	44895	46221	0.00
06/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	6993	6605	6993	6605	0.00
06/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	37246	38475	37246	38475	0.00
06/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	9731	9230	9731	9230	0.00
06/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	30316	31432	30316	31432	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	13153	12528	13153	12528	0.00
06/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	24169	25161	24169	25161	0.00
06/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	22179	21288	22179	21288	0.00
06/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	14347	15073	14347	15073	0.00
06/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	27765	26744	27765	26744	0.00
06/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	10652	11249	10652	11249	0.00
06/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	34002	32860	34002	32860	0.00
06/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	7703	8178	7703	8178	0.00
06/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	40812	39562	40812	39562	0.00
06/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	5419	5786	5419	5786	0.00
06/10/2005	R157 On 02-February-06			Bond Future	8.1700	8.2050	140.3541	140.0965	1.00
06/10/2005	R157 On 04-May-06			Bond Future	8.2100	8.2390	136.0893	135.8300	0.00
06/10/2005	R157 On 03-August-06			Bond Future	8.2300	8.2660	138.6151	138.3620	0.00
06/10/2005	R157 On 03-November-05			Bond Future	8.1300	8.1610	137.9106	137.6549	13.00
06/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	30541	29269	30541	29269	0.00
06/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	24355	25658	24355	25658	0.00
06/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	37530	36260	37530	36260	0.00
06/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	34074	35397	34074	35397	0.00
06/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	62730	61058	62730	61058	0.00
06/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	20838	21759	20838	21759	115.00
06/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	34477	33236	34477	33236	0.00
06/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	33172	34463	33172	34463	0.00
06/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	18302	16962	18302	16962	0.00
06/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	8439	9656	8439	9656	0.00
06/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	7590	6890	7590	6890	0.00
06/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	18387	20244	18387	20244	0.00
06/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	19761	18794	19761	18794	0.00
06/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	33802	35411	33802	35411	0.00
06/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	11656	10991	11656	10991	0.00
06/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	46341	48252	46341	48252	0.00
06/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	1	1	1	1	0.00
06/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	97879	100436	97879	100436	0.00
06/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	26	23	26	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	75446	78000	75446	78000	0.00
06/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	347	304	347	304	0.00
06/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	53775	56289	53775	56289	0.00
06/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	2140	1905	2140	1905	0.00
06/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	34030	36352	34030	36352	0.00
06/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	33425	31522	33425	31522	0.00
06/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	3326	3980	3326	3980	0.00
06/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	51072	48810	51072	48810	0.00
06/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	1150	1446	1150	1446	0.00
06/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	69703	67262	69703	67262	0.00
06/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	362	480	362	480	0.00
06/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	88439	85914	88439	85914	0.00
06/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	75	107	75	107	0.00
06/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	120814	123371	120814	123371	0.00
06/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	378	342	378	342	0.00
06/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	121998	124538	121998	124538	0.00
06/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	993	905	993	905	0.00
06/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	100205	102692	100205	102692	0.00
06/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	2707	2498	2707	2498	0.00
06/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	79966	82334	79966	82334	0.00
06/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	6046	5644	6046	5644	0.00
06/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	61800	63974	61800	63974	0.00
06/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	43316	41767	43316	41767	0.00
06/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	17309	18335	17309	18335	0.00
06/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	57665	55881	57665	55881	0.00
06/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	12234	13025	12234	13025	0.00
06/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	73071	71096	73071	71096	0.00
06/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	8605	9206	8605	9206	0.00
06/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	88459	86305	88459	86305	0.00
06/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	5337	5758	5337	5758	0.00
06/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	3646	3414	3646	3414	0.00
06/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	103264	105626	103264	105626	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	6222	5856	6222	5856	0.00
06/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	84391	86618	84391	86618	0.00
06/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	11212	10642	11212	10642	0.00
06/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	68357	70381	68357	70381	0.00
06/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	18130	17330	18130	17330	0.00
06/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	54670	56463	54670	56463	0.00
06/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	26987	25948	26987	25948	0.00
06/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	43330	44884	43330	44884	0.00
06/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	49540	48056	49540	48056	0.00
06/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	26675	27784	26675	27784	0.00
06/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	76857	75022	76857	75022	0.00
06/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	16310	17069	16310	17069	0.00
06/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	91601	89629	91601	89629	0.00
06/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	12764	13385	12764	13385	0.00
06/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	5654	5349	5654	5349	0.00
06/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	105075	107301	105075	107301	0.00
06/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	8757	8317	8757	8317	0.00
06/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	87234	89326	87234	89326	0.00
06/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	13027	12422	13027	12422	0.00
06/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	70968	72894	70968	72894	0.00
06/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	18657	17858	18657	17858	0.00
06/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	56462	58194	56462	58194	0.00
06/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	25786	24772	25786	24772	0.00
06/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	43845	45362	43845	45362	0.00
06/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	44707	43239	44707	43239	0.00
06/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	24412	25475	24412	25475	0.00
06/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	56369	54686	56369	54686	0.00
06/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	17449	18297	17449	18297	0.00
06/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	69286	67408	69286	67408	0.00
06/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	12098	12752	12098	12752	0.00
06/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	83234	81188	83234	81188	0.00
06/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	8128	8614	8128	8614	0.00
06/10/2005	R186 On 02-February-06			Bond Future	7.8300	7.8640	128.5625	128.1822	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2005	R186 On 04-May-06			Bond Future	7.8500	7.8770	130.9094	130.5199	0.00
06/10/2005	R186 On 03-August-06			Bond Future	7.8500	7.8860	128.0325	127.6460	0.00
06/10/2005	R186 On 03-November-05			Bond Future	7.8200	7.8470	131.5362	131.1526	0.00
06/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	33795	32187	33795	32187	0.00
06/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	44065	46260	44065	46260	0.00
06/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	56552	54424	56552	54424	0.00
06/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	37859	39625	37859	39625	0.00
06/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	65143	63048	65143	63048	0.00
06/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	47656	49426	47656	49426	0.00
06/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	14032	12737	14032	12737	0.00
06/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	22259	24800	22259	24800	0.00
06/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	20181	19053	20181	19053	0.00
06/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	62160	64835	62160	64835	0.00
06/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	695	605	695	605	0.00
06/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	73972	77718	73972	77718	0.00
06/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	180631	184467	180631	184467	0.00
06/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	1	1	1	1	0.00
06/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	143464	147300	143464	147300	0.00
06/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	51	44	51	44	0.00
06/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	107750	111579	107750	111579	0.00
06/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	4130	3663	4130	3663	0.00
06/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	44268	47638	44268	47638	0.00
06/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	31817	29514	31817	29514	0.00
06/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	9306	10839	9306	10839	0.00
06/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	55415	52323	55415	52323	0.00
06/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	3288	4032	3288	4032	0.00
06/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	81680	78145	81680	78145	0.00
06/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	1013	1313	1013	1313	0.00
06/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	108394	104644	108394	104644	0.00
06/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	213	299	213	299	0.00
06/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	134744	130927	134744	130927	0.00
06/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	35	53	35	53	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	448	402	448	402	0.00
06/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	181924	185681	181924	185681	0.00
06/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	1688	1539	1688	1539	0.00
06/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	146277	149930	146277	149930	0.00
06/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	4594	4240	4594	4240	0.00
06/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	113677	117126	113677	117126	0.00
06/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	10541	9850	10541	9850	0.00
06/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	85440	88552	85440	88552	0.00
06/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	50897	48825	50897	48825	0.00
06/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	30614	32345	30614	32345	0.00
06/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	70669	68188	70669	68188	0.00
06/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	20941	22263	20941	22263	0.00
06/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	92309	89492	92309	89492	0.00
06/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	14195	15181	14195	15181	0.00
06/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	114089	110969	114089	110969	0.00
06/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	8605	9289	8605	9289	0.00
06/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	136870	133517	136870	133517	0.00
06/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	4988	5438	4988	5438	0.00
06/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	4165	3900	4165	3900	0.00
06/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	185821	189451	185821	189451	0.00
06/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	7415	6977	7415	6977	0.00
06/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	152469	155926	152469	155926	0.00
06/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	12396	11720	12396	11720	0.00
06/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	122207	125426	122207	125426	0.00
06/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	19545	18567	19545	18567	0.00
06/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	95415	98331	95415	98331	0.00
06/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	29204	27869	29204	27869	0.00
06/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	72378	74937	72378	74937	0.00
06/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	41550	39823	41550	39823	0.00
06/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	53219	55387	53219	55387	0.00
06/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	73980	71467	73980	71467	0.00
06/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	26015	27397	26015	27397	0.00
06/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	93439	90581	93439	90581	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	17249	18286	17249	18286	0.00
06/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	114441	111292	114441	111292	0.00
06/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	11027	11773	11027	11773	0.00
06/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	136472	133091	136472	133091	0.00
06/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	6795	7308	6795	7308	0.00
06/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	13069	12449	13069	12449	0.00
06/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	158197	161442	158197	161442	0.00
06/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	19378	18522	19378	18522	0.00
06/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	129528	132537	129528	132537	0.00
06/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	27628	26496	27628	26496	0.00
06/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	104081	106814	104081	106814	0.00
06/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	37987	36548	37987	36548	0.00
06/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	81970	84395	81970	84395	0.00
06/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	50513	48747	50513	48747	0.00
06/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	63198	65297	63198	65297	0.00
06/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	81703	79290	81703	79290	0.00
06/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	35121	36572	35121	36572	0.00
06/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	99928	97221	99928	97221	0.00
06/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	25282	26439	25282	26439	0.00
06/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	119491	116524	119491	116524	0.00
06/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	17770	18667	17770	18667	0.00
06/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	140043	136855	140043	136855	0.00
06/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	12194	12870	12194	12870	0.00
06/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	161238	157869	161238	157869	0.00
06/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	8168	8663	8168	8663	0.00
06/10/2005	R194 On 02-February-06			Bond Future	7.7200	7.7430	108.6751	108.6290	0.00
06/10/2005	R194 On 04-May-06			Bond Future	7.7700	7.7900	105.5867	105.5441	0.00
06/10/2005	R194 On 03-August-06			Bond Future	7.8000	7.8250	107.5473	107.5059	0.00
06/10/2005	R194 On 03-November-05			Bond Future	7.6500	7.6680	106.7823	106.7350	0.00
06/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	6613	6403	6613	6403	0.00
06/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	6017	6269	6017	6269	0.00
06/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	7271	7078	7271	7078	0.00
06/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	7526	7759	7526	7759	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	7554	7366	7554	7366	0.00
06/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	8248	8474	8248	8474	0.00
06/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	4376	4146	4376	4146	0.00
06/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	2145	2387	2145	2387	0.00
06/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	1656	1548	1656	1548	0.00
06/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4798	5164	4798	5164	0.00
06/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	2190	2091	2190	2091	0.00
06/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	11258	11620	11258	11620	0.00
06/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	30550	31023	30550	31023	0.00
06/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	24996	25469	24996	25469	0.00
06/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	1	1	1	1	0.00
06/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	19480	19952	19480	19952	0.00
06/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	38	35	38	35	0.00
06/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	14036	14505	14036	14505	0.00
06/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	371	344	371	344	0.00
06/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	8924	9368	8924	9368	0.00
06/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	8388	8046	8388	8046	0.00
06/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	818	948	818	948	0.00
06/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	13145	12730	13145	12730	0.00
06/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	271	329	271	329	0.00
06/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	18203	17748	18203	17748	0.00
06/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	59	76	59	76	0.00
06/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	23389	22920	23389	22920	0.00
06/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	9	13	9	13	0.00
06/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	28581	28109	28581	28109	0.00
06/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	1	2	1	2	0.00
06/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	7	6	7	6	0.00
06/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	28754	29215	28754	29215	0.00
06/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	64	58	64	58	0.00
06/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	23846	24302	23846	24302	0.00
06/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	301	280	301	280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	19149	19589	19149	19589	0.00
06/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	925	873	925	873	0.00
06/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	14868	15278	14868	15278	0.00
06/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	4079	3925	4079	3925	0.00
06/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	8300	8607	8300	8607	0.00
06/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	9702	9441	9702	9441	0.00
06/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	4318	4518	4318	4518	0.00
06/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	13229	12924	13229	12924	0.00
06/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	3085	3241	3085	3241	0.00
06/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	16817	16469	16817	16469	0.00
06/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	1942	2055	1942	2055	0.00
06/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	20741	20357	20741	20357	0.00
06/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1162	1240	1162	1240	0.00
06/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	24913	24502	24913	24502	0.00
06/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	660	710	660	710	0.00
06/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	693	665	693	665	0.00
06/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	26908	27305	26908	27305	0.00
06/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	1128	1085	1128	1085	0.00
06/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	22957	23339	22957	23339	0.00
06/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1762	1699	1762	1699	0.00
06/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	19229	19591	19229	19591	0.00
06/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	2649	2560	2649	2560	0.00
06/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	15777	16114	15777	16114	0.00
06/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	3837	3718	3837	3718	0.00
06/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	12652	12958	12652	12958	0.00
06/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	5369	5215	5369	5215	0.00
06/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	9892	10164	9892	10164	0.00
06/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	9548	9317	9548	9317	0.00
06/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	5559	5753	5559	5753	0.00
06/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	12190	11920	12190	11920	0.00
06/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	3979	4135	3979	4135	0.00
06/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	15164	14860	15164	14860	0.00
06/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	2755	2876	2755	2876	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	18428	18093	18428	18093	0.00
06/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	1842	1932	1842	1932	0.00
06/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	21927	21566	21927	21566	0.00
06/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1187	1252	1187	1252	0.00
06/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	2464	2384	2464	2384	0.00
06/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	18090	18423	18090	18423	0.00
06/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	3376	3273	3376	3273	0.00
06/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	15241	15552	15241	15552	0.00
06/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	4515	4386	4515	4386	0.00
06/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	12639	12924	12639	12924	0.00
06/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	5904	5746	5904	5746	0.00
06/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	10304	10560	10304	10560	0.00
06/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	9469	9251	9469	9251	0.00
06/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	6476	6672	6476	6672	0.00
06/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	11645	11396	11645	11396	0.00
06/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	4983	5147	4983	5147	0.00
06/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	14067	13789	14067	13789	0.00
06/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	3752	3888	3752	3888	0.00
06/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	16712	16408	16712	16408	0.00
06/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	2764	2873	2764	2873	0.00
06/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	19554	19226	19554	19226	0.00
06/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	1989	2075	1989	2075	0.00
06/10/2005	R201 On 02-February-06			Bond Future	8.1600	8.1830	104.8290	104.6634	0.00
06/10/2005	R201 On 04-May-06			Bond Future	8.1900	8.2170	106.7457	106.5714	0.00
06/10/2005	R201 On 03-August-06			Bond Future	8.2200	8.2450	104.3048	104.1405	0.00
06/10/2005	R201 On 03-November-05			Bond Future	8.1200	8.1440	107.3479	107.1785	0.00
06/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	24346	23527	24346	23527	0.00
06/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	18438	19275	18438	19275	0.00
06/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	24609	23737	24609	23737	0.00
06/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	20816	21687	20816	21687	0.00
06/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	27773	26964	27773	26964	0.00
06/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	25826	26660	25826	26660	0.00
06/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	14743	13849	14743	13849	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	6180	6980	6180	6980	0.00
06/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	6096	5636	6096	5636	0.00
06/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	13828	15062	13828	15062	0.00
06/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	9281	8856	9281	8856	0.00
06/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	35657	36888	35657	36888	0.00
06/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	94401	96094	94401	96094	0.00
06/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
06/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	76349	78043	76349	78043	0.00
06/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	19	17	19	17	0.00
06/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	58683	60375	58683	60375	0.00
06/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	265	240	265	240	0.00
06/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	41603	43273	41603	43273	0.00
06/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	1696	1548	1696	1548	0.00
06/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	26060	27606	26060	27606	0.00
06/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	26883	25611	26883	25611	0.00
06/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	2352	2774	2352	2774	0.00
06/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	40962	39454	40962	39454	0.00
06/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	784	970	784	970	0.00
06/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	55749	54126	55749	54126	0.00
06/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	236	307	236	307	0.00
06/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	70586	68911	70586	68911	0.00
06/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	46	64	46	64	0.00
06/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	88	81	88	81	0.00
06/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	113059	114708	113059	114708	0.00
06/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	271	250	271	250	0.00
06/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	95219	96854	95219	96854	0.00
06/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	731	678	731	678	0.00
06/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	78016	79620	78016	79620	0.00
06/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	2094	1965	2094	1965	0.00
06/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	62069	63595	62069	63595	0.00
06/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	4808	4552	4808	4552	0.00
06/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	47815	49215	47815	49215	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	15751	15130	15751	15130	0.00
06/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	25824	26859	25824	26859	0.00
06/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	34558	33559	34558	33559	0.00
06/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	12984	13641	12984	13641	0.00
06/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	45999	44847	45999	44847	0.00
06/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	9066	9570	9066	9570	0.00
06/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	58296	57020	58296	57020	0.00
06/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	6305	6685	6305	6685	0.00
06/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	70600	69207	70600	69207	0.00
06/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	3844	4108	3844	4108	0.00
06/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	7492	7136	7492	7136	0.00
06/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	51605	52993	51605	52993	0.00
06/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	11710	11203	11710	11203	0.00
06/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	39543	40778	39543	40778	0.00
06/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	17384	16701	17384	16701	0.00
06/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	29250	30310	29250	30310	0.00
06/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	33358	32298	33358	32298	0.00
06/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	14208	14891	14208	14891	0.00
06/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	43488	42255	43488	42255	0.00
06/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	9275	9785	9275	9785	0.00
06/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	54766	53384	54766	53384	0.00
06/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	5777	6139	5777	6139	0.00
06/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	66908	65407	66908	65407	0.00
06/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	3427	3669	3427	3669	0.00
06/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	10585	10189	10585	10189	0.00
06/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	55523	56770	55523	56770	0.00
06/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	15106	14584	15106	14584	0.00
06/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	44118	45239	44118	45239	0.00
06/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	20819	20157	20819	20157	0.00
06/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	34205	35185	34205	35185	0.00
06/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	35949	34993	35949	34993	0.00
06/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	18958	19645	18958	19645	0.00
06/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	45261	44165	45261	44165	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	13508	14055	13508	14055	0.00
06/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	55569	54347	55569	54347	0.00
06/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	9330	9750	9330	9750	0.00
06/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	66694	65363	66694	65363	0.00
06/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	6239	6550	6239	6550	0.00
06/10/2005	R203 On 02-February-06			Bond Future	8.1300	8.1560	104.2191	103.9879	0.00
06/10/2005	R203 On 04-May-06			Bond Future	8.1500	8.1820	101.9546	101.7124	0.00
06/10/2005	R203 On 03-August-06			Bond Future	8.1700	8.2020	103.8435	103.6050	0.00
06/10/2005	R203 On 03-November-05			Bond Future	8.0900	8.1220	102.4035	102.1760	0.00
06/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	25034	23791	25034	23791	0.00
06/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	15755	16824	15755	16824	0.00
06/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	30566	29297	30566	29297	0.00
06/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	23175	24329	23175	24329	0.00
06/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	34840	33609	34840	33609	0.00
06/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	28999	30153	28999	30153	0.00
06/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	6602	5913	6602	5913	0.00
06/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	13621	15206	13621	15206	0.00
06/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	16721	15339	16721	15339	0.00
06/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	4819	5711	4819	5711	0.00
06/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	15883	14979	15883	14979	0.00
06/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	25278	26685	25278	26685	0.00
06/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	2	2	2	2	0.00
06/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	87683	89958	87683	89958	0.00
06/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	30	26	30	26	0.00
06/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	66770	69040	66770	69040	0.00
06/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	298	259	298	259	0.00
06/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	46623	48859	46623	48859	0.00
06/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	1770	1554	1770	1554	0.00
06/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	28192	30252	28192	30252	0.00
06/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	31511	29569	31511	29569	0.00
06/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	1159	1491	1159	1491	0.00
06/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	48524	46327	48524	46327	0.00
06/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	180	257	180	257	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	65910	63646	65910	63646	0.00
06/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	17	28	17	28	0.00
06/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	986	900	986	900	0.00
06/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	89907	92133	89907	92133	0.00
06/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	2324	2138	2324	2138	0.00
06/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	70611	72737	70611	72737	0.00
06/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	4886	4533	4886	4533	0.00
06/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	53050	55009	53050	55009	0.00
06/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	9244	8647	9244	8647	0.00
06/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	37782	39497	37782	39497	0.00
06/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	36577	35009	36577	35009	0.00
06/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	9081	9825	9081	9825	0.00
06/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	50080	48239	50080	48239	0.00
06/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	4811	5283	4811	5283	0.00
06/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	64941	62899	64941	62899	0.00
06/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	2332	2602	2332	2602	0.00
06/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	3359	3136	3359	3136	0.00
06/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	92786	94985	92786	94985	0.00
06/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	5840	5483	5840	5483	0.00
06/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	74941	77006	74941	77006	0.00
06/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	9565	9029	9565	9029	0.00
06/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	58834	60720	58834	60720	0.00
06/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	14815	14059	14815	14059	0.00
06/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	44734	46401	44734	46401	0.00
06/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	66355	64397	66355	64397	0.00
06/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	6296	6761	6296	6761	0.00
06/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	21791	20785	21791	20785	0.00
06/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	32827	34244	32827	34244	0.00
06/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	41070	39543	41070	39543	0.00
06/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	15696	16592	15696	16592	0.00
06/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	53099	51339	53099	51339	0.00
06/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	10172	10835	10172	10835	0.00
06/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	6030	5709	6030	5709	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	95597	97662	95597	97662	0.00
06/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	9235	8779	9235	8779	0.00
06/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	78788	80717	78788	80717	0.00
06/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	13587	12966	13587	12966	0.00
06/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	63605	65370	63605	65370	0.00
06/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	26323	25306	26323	25306	0.00
06/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	38657	40024	38657	40024	0.00
06/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	19248	18438	19248	18438	0.00
06/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	50197	51772	50197	51772	0.00
06/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	44746	43303	44746	43303	0.00
06/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	21160	22102	21160	22102	0.00
06/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	55910	54269	55910	54269	0.00
06/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	14998	15743	14998	15743	0.00
06/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	68146	66329	68146	66329	0.00
06/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	10315	10883	10315	10883	0.00
06/10/2005	R204 On 02-February-06			Bond Future	8.1100	8.1450	100.1394	99.8965	0.00
06/10/2005	R204 On 04-May-06			Bond Future	8.1400	8.1700	101.9645	101.7172	0.00
06/10/2005	R204 On 03-August-06			Bond Future	8.1600	8.1900	99.8250	99.5734	0.00
06/10/2005	R204 On 03-November-05			Bond Future	8.0900	8.1160	102.3662	102.1199	0.00
06/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	17274	16305	17274	16305	0.00
06/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	26278	27738	26278	27738	0.00
06/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	23585	22545	23585	22545	0.00
06/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	34347	35780	34347	35780	0.00
06/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	28499	27410	28499	27410	0.00
06/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	40589	42016	40589	42016	0.00
06/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	18016	16502	18016	16502	0.00
06/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	5000	5950	5000	5950	0.00
06/10/2005	R207 On 02-February-06			Bond Future	8.0900	8.1250	93.4841	93.2327	0.00
06/10/2005	R207 On 04-May-06			Bond Future	8.1200	8.1490	95.1881	94.9320	0.00
06/10/2005	R207 On 03-August-06			Bond Future	8.1400	8.1680	93.3125	93.0594	0.00
06/10/2005	R207 On 03-November-05			Bond Future	8.0700	8.0990	95.4314	95.1850	0.00
06/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	18222	17184	18222	17184	0.00
06/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	25579	27055	25579	27055	0.00

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06/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	24652	23547	24652	23547	0.00
06/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	33732	35188	33732	35188	0.00
06/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	29676	28556	29676	28556	0.00
06/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	40129	41541	40129	41541	0.00
06/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	7921	7101	7921	7101	0.00
06/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	13358	15002	13358	15002	0.00
07/10/2005	GOVI On 02-February-06			jGovi	229.0000	229.4080	228.9970	229.4080	0.00
07/10/2005	GOVI On 04-May-06			jGovi	233.1700	233.5890	233.1670	233.5890	57.00
07/10/2005	GOVI On 03-August-06			jGovi	237.5000	237.9200	237.4950	237.9200	0.00
07/10/2005	GOVI On 03-November-05			jGovi	225.0200	225.4200	225.0230	225.4200	463.00
07/10/2005	GOVI On 02-November-06			jGovi	241.9900	242.4040	241.9870	242.4040	0.00
07/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	38778	40937	38778	40937	0.00
07/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	48808	46857	48808	46857	0.00
07/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	54320	57152	54320	57152	0.00
07/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	22650	21262	22650	21262	0.00
07/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	89640	92986	89640	92986	0.00
07/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	14690	13786	14690	13786	0.00
07/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	3500	4509	3500	4509	0.00
07/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	33270	30309	33270	30309	0.00
07/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	128626	132251	128626	132251	0.00
07/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	8756	8211	8756	8211	0.00
07/10/2005	J152 On 28-February-06			jSwap	7.1100	7.1120	0.0019	0.0019	0.00
07/10/2005	J153 On 31-August-10			jSwap	7.9200	7.8820	0.0171	0.0157	0.00
07/10/2005	J157 On 15-September-15			jSwap	8.1600	8.1270	0.0451	0.0429	0.00
07/10/2005	J186 On 21-December-26			jSwap	7.7900	7.7530	0.0300	0.0265	0.00
07/10/2005	J194 On 28-February-08			jSwap	7.6400	7.6080	0.0032	0.0024	0.00
07/10/2005	J201 On 22-December-14			jSwap	8.0900	8.0530	0.0393	0.0372	0.00
07/10/2005	J203 On 15-September-17			jSwap	8.1000	8.0650	0.0462	0.0433	0.00
07/10/2005	J204 On 21-December-18			jSwap	8.0600	8.0300	0.0469	0.0442	0.00
07/10/2005	J207 On 15-January-20			jSwap	8.0500	8.0250	0.0046	0.0021	0.00
07/10/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
07/10/2005	JFRA On 02-February-06			jFra	7.1000	7.0820	0.0174	0.0174	0.00
07/10/2005	JFRA On 01-February-07			jFra	7.6600	7.6620	0.0187	0.0187	500.00

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07/10/2005	JFRA On 04-May-06			jFra	7.2000	7.1880	0.0176	0.0176	0.00
07/10/2005	JFRA On 03-May-07			jFra	7.9800	7.9370	0.0195	0.0194	0.00
07/10/2005	JFRA On 03-August-06			jFra	7.3300	7.3180	0.0180	0.0179	0.00
07/10/2005	JFRA On 02-August-07			jFra	8.2300	8.1080	0.0201	0.0198	0.00
07/10/2005	JFRA On 03-November-05			jFra	7.0500	7.0580	0.0173	0.0173	0.00
07/10/2005	JFRA On 02-November-06			jFra	7.5100	7.4960	0.0184	0.0184	0.00
07/10/2005	JFRA On 01-November-07			jFra	8.0100	7.9870	0.0211	0.0210	0.00
07/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	363	350	363	350	0.00
07/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	736	762	736	762	0.00
07/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1871	1876	1871	1876	0.00
07/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1480	1479	1480	1479	0.00
07/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1213	1195	1213	1195	0.00
07/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	718	734	718	734	0.00
07/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2490	2433	2490	2433	0.00
07/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1324	1365	1324	1365	0.00
07/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1694	1677	1694	1677	0.00
07/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	884	898	884	898	0.00
07/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	3001	2821	3001	2821	0.00
07/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1227	1336	1227	1336	0.00
07/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	23	26	23	26	0.00
07/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	508	497	508	497	0.00
07/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2209	2184	2209	2184	0.00
07/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	953	970	953	970	0.00
07/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	2964	2925	2964	2925	0.00
07/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1615	1645	1615	1645	0.00
07/10/2005	JN02 On 02-February-06			jNote	7.6200	7.5850	0.1412	0.1407	0.00
07/10/2005	JN02 On 03-November-05			jNote	7.4900	7.4660	0.1379	0.1374	0.00
07/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	9644	9299	9644	9299	0.00
07/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	2880	3078	2880	3078	0.00
07/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2359	2186	2359	2186	0.00
07/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	2528	2816	2528	2816	0.00
07/10/2005	JN05 On 02-February-06			jNote	8.0600	8.0300	0.3309	0.3300	0.00
07/10/2005	JN05 On 03-November-05			jNote	7.9800	7.9510	0.3284	0.3275	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	19045	18370	19045	18370	0.00
07/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	6439	6865	6439	6865	0.00
07/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	4983	4595	4983	4595	0.00
07/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	5931	6615	5931	6615	0.00
07/10/2005	JN10 On 02-February-06			jNote	8.1800	8.1470	0.5573	0.5559	0.00
07/10/2005	JN10 On 03-November-05			jNote	8.1400	8.1110	0.5563	0.5550	0.00
07/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	24804	23686	24804	23686	0.00
07/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	12743	13657	12743	13657	0.00
07/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	14098	12956	14098	12956	0.00
07/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	4532	5362	4532	5362	0.00
07/10/2005	JROD On 31-January-06			jRod	6.8000	6.8780	0.0055	0.0055	0.00
07/10/2005	JROD On 28-February-06			jRod	6.8600	6.9420	0.0050	0.0050	0.00
07/10/2005	JROD On 31-March-06			jRod	6.9400	7.0160	0.0047	0.0046	0.00
07/10/2005	JROD On 28-April-06			jRod	6.9200	6.9690	0.0074	0.0074	0.00
07/10/2005	JROD On 31-May-06			jRod	6.9800	7.0310	0.0069	0.0069	0.00
07/10/2005	JROD On 30-June-06			jRod	7.0400	7.0900	0.0064	0.0064	0.00
07/10/2005	JROD On 31-July-06			jRod	7.0100	7.0460	0.0092	0.0091	0.00
07/10/2005	JROD On 31-August-06			jRod	7.0600	7.0990	0.0086	0.0085	0.00
07/10/2005	JROD On 31-October-05			jRod	6.5500	6.6990	0.0019	0.0019	0.00
07/10/2005	JROD On 30-November-05			jRod	6.6400	6.7910	0.0016	0.0016	0.00
07/10/2005	JROD On 30-December-05			jRod	6.7500	6.9010	0.0013	0.0013	0.00
07/10/2005	R152 On 03-November-05			Bond Future	7.1400	7.1480	103.7290	103.7249	0.00
07/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	3	3	3	3	0.00
07/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1204	1244	1204	1244	0.00
07/10/2005	R153 On 02-February-06			Bond Future	8.0100	7.9680	124.4953	124.6547	0.00
07/10/2005	R153 On 04-May-06			Bond Future	8.0500	8.0080	120.1721	120.3392	0.00
07/10/2005	R153 On 03-August-06			Bond Future	8.0900	8.0410	122.4089	122.5743	0.00
07/10/2005	R153 On 03-November-05			Bond Future	7.9500	7.9100	122.3317	122.4864	248.00
07/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	13854	14729	13854	14729	0.00
07/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	14106	13387	14106	13387	0.00
07/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	14764	15629	14764	15629	0.00
07/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	16753	15947	16753	15947	0.00
07/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	16465	17300	16465	17300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	19664	18844	19664	18844	0.00
07/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	7848	8862	7848	8862	0.00
07/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5422	4889	5422	4889	0.00
07/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	15527	16846	15527	16846	0.00
07/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	2152	1925	2152	1925	5.00
07/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	8624	9296	8624	9296	0.00
07/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	19414	18492	19414	18492	2.00
07/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	4847	5314	4847	5314	0.00
07/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	26295	25168	26295	25168	0.00
07/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	2863	3447	2863	3447	0.00
07/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	11514	10551	11514	10551	0.00
07/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	45526	47068	45526	47068	0.00
07/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	63	58	63	58	5.00
07/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	24934	26403	24934	26403	0.00
07/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	738	660	738	660	0.00
07/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	4	7	4	7	0.00
07/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	42680	41136	42680	41136	0.00
07/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	81	123	81	123	0.00
07/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	31281	29776	31281	29776	0.00
07/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	664	879	664	879	0.00
07/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	20524	19192	20524	19192	0.00
07/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	35117	36642	35117	36642	0.00
07/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	225	204	225	204	0.00
07/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	55929	57475	55929	57475	0.00
07/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	17	16	17	16	0.00
07/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2355	2637	2355	2637	0.00
07/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	34581	33269	34581	33269	0.00
07/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	945	1088	945	1088	0.00
07/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	44072	42620	44072	42620	0.00
07/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	296	352	296	352	0.00
07/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	54447	52909	54447	52909	0.00
07/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	20268	21320	20268	21320	0.00
07/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	10098	9557	10098	9557	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	27635	28831	27635	28831	0.00
07/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	7161	6763	7161	6763	0.00
07/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	35717	37025	35717	37025	0.00
07/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	5052	4766	5052	4766	0.00
07/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	44303	45693	44303	45693	0.00
07/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	3560	3357	3560	3357	0.00
07/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	1760	1945	1760	1945	0.00
07/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	54902	53415	54902	53415	0.00
07/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	2953	3230	2953	3230	0.00
07/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	45643	44249	45643	44249	0.00
07/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	4719	5115	4719	5115	0.00
07/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	37069	35794	37069	35794	0.00
07/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	7202	7740	7202	7740	0.00
07/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	29323	28190	29323	28190	0.00
07/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	10523	11220	10523	11220	0.00
07/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	22524	21551	22524	21551	0.00
07/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	19949	20978	19949	20978	0.00
07/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	12033	11392	12033	11392	0.00
07/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	26040	27223	26040	27223	0.00
07/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	8325	7837	8325	7837	0.00
07/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	32946	34262	32946	34262	0.00
07/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	5535	5180	5535	5180	0.00
07/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	40534	41958	40534	41958	0.00
07/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3530	3284	3530	3284	0.00
07/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	48650	50159	48650	50159	0.00
07/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	2155	1993	2155	1993	0.00
07/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	4536	4874	4536	4874	0.00
07/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	46211	44895	46211	44895	0.00
07/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	6548	6993	6548	6993	0.00
07/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	38456	37246	38456	37246	0.00
07/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	9164	9731	9164	9731	0.00
07/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	31404	30316	31404	30316	0.00
07/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	12455	13153	12455	13153	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	25126	24169	25126	24169	0.00
07/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	21208	22179	21208	22179	0.00
07/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	15031	14347	15031	14347	0.00
07/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	26664	27765	26664	27765	0.00
07/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	11206	10652	11206	10652	0.00
07/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	32783	34002	32783	34002	0.00
07/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	8138	7703	8138	7703	0.00
07/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	39489	40812	39489	40812	0.00
07/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	5750	5419	5750	5419	0.00
07/10/2005	R157 On 02-February-06			Bond Future	8.2100	8.1730	140.0563	140.3541	1.00
07/10/2005	R157 On 04-May-06			Bond Future	8.2400	8.2060	135.7907	136.0893	0.00
07/10/2005	R157 On 03-August-06			Bond Future	8.2700	8.2330	138.3084	138.6151	0.00
07/10/2005	R157 On 03-November-05			Bond Future	8.1700	8.1300	137.6219	137.9106	13.00
07/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	28827	30541	28827	30541	0.00
07/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	25618	24355	25618	24355	0.00
07/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	35887	37530	35887	37530	0.00
07/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	35416	34074	35416	34074	0.00
07/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	32853	34477	32853	34477	0.00
07/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	34616	33172	34616	33172	0.00
07/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	16322	18302	16322	18302	0.00
07/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	9346	8439	9346	8439	0.00
07/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	60627	62730	60627	62730	0.00
07/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	21721	20838	21721	20838	115.00
07/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	6384	7590	6384	7590	0.00
07/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	20067	18387	20067	18387	0.00
07/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	18417	19761	18417	19761	0.00
07/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	35436	33802	35436	33802	0.00
07/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	10698	11656	10698	11656	0.00
07/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	48361	46341	48361	46341	0.00
07/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	0	1	0	1	0.00
07/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	100766	97879	100766	97879	0.00
07/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	15	26	15	26	0.00
07/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	78322	75446	78322	75446	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	236	347	236	347	0.00
07/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	56551	53775	56551	53775	0.00
07/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	1651	2140	1651	2140	0.00
07/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	36428	34030	36428	34030	0.00
07/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	30921	33425	30921	33425	0.00
07/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	3709	3326	3709	3326	0.00
07/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	48315	51072	48315	51072	0.00
07/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	1280	1150	1280	1150	0.00
07/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	66853	69703	66853	69703	0.00
07/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	399	362	399	362	0.00
07/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	85559	88439	85559	88439	0.00
07/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	82	75	82	75	0.00
07/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
07/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	123700	120814	123700	120814	0.00
07/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	316	378	316	378	0.00
07/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	124913	121998	124913	121998	0.00
07/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	849	993	849	993	0.00
07/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	103038	100205	103038	100205	0.00
07/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	2381	2707	2381	2707	0.00
07/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	82618	79966	82618	79966	0.00
07/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	5443	6046	5443	6046	0.00
07/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	64175	61800	64175	61800	0.00
07/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	41284	43316	41284	43316	0.00
07/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	18255	17309	18255	17309	0.00
07/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	55378	57665	55378	57665	0.00
07/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	12925	12234	12925	12234	0.00
07/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	70590	73071	70590	73071	0.00
07/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	9101	8605	9101	8605	0.00
07/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	85813	88459	85813	88459	0.00
07/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	5668	5337	5668	5337	0.00
07/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	3314	3646	3314	3646	0.00
07/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	105918	103264	105918	103264	0.00
07/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	5712	6222	5712	6222	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	86866	84391	86866	84391	0.00
07/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	10435	11212	10435	11212	0.00
07/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	70566	68357	70566	68357	0.00
07/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	17059	18130	17059	18130	0.00
07/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	56584	54670	56584	54670	0.00
07/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	25621	26987	25621	26987	0.00
07/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	44949	43330	44949	43330	0.00
07/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	47649	49540	47649	49540	0.00
07/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	27770	26675	27770	26675	0.00
07/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	74577	76857	74577	76857	0.00
07/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	17015	16310	17015	16310	0.00
07/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	89175	91601	89175	91601	0.00
07/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	13324	12764	13324	12764	0.00
07/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	5221	5654	5221	5654	0.00
07/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	107710	105075	107710	105075	0.00
07/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	8144	8757	8144	8757	0.00
07/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	89689	87234	89689	87234	0.00
07/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	12198	13027	12198	13027	0.00
07/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	73207	70968	73207	70968	0.00
07/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	17580	18657	17580	18657	0.00
07/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	58452	56462	58452	56462	0.00
07/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	24439	25786	24439	25786	0.00
07/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	45566	43845	45566	43845	0.00
07/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	42812	44707	42812	44707	0.00
07/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	25584	24412	25584	24412	0.00
07/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	54221	56369	54221	56369	0.00
07/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	18369	17449	18369	17449	0.00
07/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	66915	69286	66915	69286	0.00
07/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	12795	12098	12795	12098	0.00
07/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	80675	83234	80675	83234	0.00
07/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	8637	8128	8637	8128	0.00
07/10/2005	R186 On 02-February-06			Bond Future	7.8700	7.8330	128.1210	128.5625	0.00
07/10/2005	R186 On 04-May-06			Bond Future	7.8800	7.8450	130.4593	130.9094	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2005	R186 On 03-August-06			Bond Future	7.8900	7.8540	127.5737	128.0325	0.00
07/10/2005	R186 On 03-November-05			Bond Future	7.8500	7.8160	131.1032	131.5362	0.00
07/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	31587	33795	31587	33795	0.00
07/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	46272	44065	46272	44065	0.00
07/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	39319	41550	39319	41550	0.00
07/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	55490	53219	55490	53219	0.00
07/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	48218	50513	48218	50513	0.00
07/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	65491	63198	65491	63198	0.00
07/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	11928	14032	11928	14032	0.00
07/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	24485	22259	24485	22259	0.00
07/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	53860	56552	53860	56552	0.00
07/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	39667	37859	39667	37859	0.00
07/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	62459	65143	62459	65143	0.00
07/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	49559	47656	49559	47656	0.00
07/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	18576	20181	18576	20181	0.00
07/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	64970	62160	64970	62160	0.00
07/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	479	695	479	695	0.00
07/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	78085	73972	78085	73972	0.00
07/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
07/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	184961	180631	184961	180631	0.00
07/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	1	1	1	1	0.00
07/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	147793	143464	147793	143464	0.00
07/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	29	51	29	51	0.00
07/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	112058	107750	112058	107750	0.00
07/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	3221	4130	3221	4130	0.00
07/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	47689	44268	47689	44268	0.00
07/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	28581	31817	28581	31817	0.00
07/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	10400	9306	10400	9306	0.00
07/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	51498	55415	51498	55415	0.00
07/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	3701	3288	3701	3288	0.00
07/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	77475	81680	77475	81680	0.00
07/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	1137	1013	1137	1013	0.00
07/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	104090	108394	104090	108394	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	239	213	239	213	0.00
07/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	130418	134744	130418	134744	0.00
07/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	38	35	38	35	0.00
07/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	370	448	370	448	0.00
07/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	186261	181924	186261	181924	0.00
07/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	1445	1688	1445	1688	0.00
07/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	150448	146277	150448	146277	0.00
07/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	4046	4594	4046	4594	0.00
07/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	117544	113677	117544	113677	0.00
07/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	9517	10541	9517	10541	0.00
07/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	88831	85440	88831	85440	0.00
07/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	48140	50897	48140	50897	0.00
07/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	32272	30614	32272	30614	0.00
07/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	67456	70669	67456	70669	0.00
07/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	22143	20941	22143	20941	0.00
07/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	88743	92309	88743	92309	0.00
07/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	15044	14195	15044	14195	0.00
07/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	110234	114089	110234	114089	0.00
07/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	9165	8605	9165	8605	0.00
07/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	132805	136870	132805	136870	0.00
07/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	5338	4988	5338	4988	0.00
07/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	3774	4165	3774	4165	0.00
07/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	189932	185821	189932	185821	0.00
07/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	6789	7415	6789	7415	0.00
07/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	156344	152469	156344	152469	0.00
07/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	11456	12396	11456	12396	0.00
07/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	125768	122207	125768	122207	0.00
07/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	18220	19545	18220	19545	0.00
07/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	98591	95415	98591	95415	0.00
07/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	27440	29204	27440	29204	0.00
07/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	75115	72378	75115	72378	0.00
07/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	70860	73980	70860	73980	0.00
07/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	27397	26015	27397	26015	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	89949	93439	89949	93439	0.00
07/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	18260	17249	18260	17249	0.00
07/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	110647	114441	110647	114441	0.00
07/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	11735	11027	11735	11027	0.00
07/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	132445	136472	132445	136472	0.00
07/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	7269	6795	7269	6795	0.00
07/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	12206	13069	12206	13069	0.00
07/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	161921	158197	161921	158197	0.00
07/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	18208	19378	18208	19378	0.00
07/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	132946	129528	132946	129528	0.00
07/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	26109	27628	26109	27628	0.00
07/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	107149	104081	107149	104081	0.00
07/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	36087	37987	36087	37987	0.00
07/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	84656	81970	84656	81970	0.00
07/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	78652	81703	78652	81703	0.00
07/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	36657	35121	36657	35121	0.00
07/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	96545	99928	96545	99928	0.00
07/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	26486	25282	26486	25282	0.00
07/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	115822	119491	115822	119491	0.00
07/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	18688	17770	18688	17770	0.00
07/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	136135	140043	136135	140043	0.00
07/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	12872	12194	12872	12194	0.00
07/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	157139	161238	157139	161238	0.00
07/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	8656	8168	8656	8168	0.00
07/10/2005	R194 On 02-February-06			Bond Future	7.7600	7.7190	108.5944	108.6751	0.00
07/10/2005	R194 On 04-May-06			Bond Future	7.8100	7.7650	105.5033	105.5867	0.00
07/10/2005	R194 On 03-August-06			Bond Future	7.8500	7.7970	107.4646	107.5473	0.00
07/10/2005	R194 On 03-November-05			Bond Future	7.6800	7.6460	106.7071	106.7823	0.00
07/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	6177	6613	6177	6613	0.00
07/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	6388	6017	6388	6017	0.00
07/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	6845	7271	6845	7271	0.00
07/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	7934	7526	7934	7526	0.00
07/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	7143	7554	7143	7554	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	8664	8248	8664	8248	0.00
07/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	3874	4376	3874	4376	0.00
07/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	2394	2145	2394	2145	0.00
07/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	1369	1656	1369	1656	0.00
07/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	5264	4798	5264	4798	0.00
07/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	1969	2190	1969	2190	0.00
07/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	11843	11258	11843	11258	0.00
07/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
07/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	31302	30550	31302	30550	0.00
07/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
07/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	25748	24996	25748	24996	0.00
07/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	1	1	1	1	0.00
07/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	20231	19480	20231	19480	0.00
07/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	24	38	24	38	0.00
07/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	14773	14036	14773	14036	0.00
07/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	275	371	275	371	0.00
07/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	9579	8924	9579	8924	0.00
07/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	7739	8388	7739	8388	0.00
07/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	920	818	920	818	0.00
07/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	12427	13145	12427	13145	0.00
07/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	304	271	304	271	0.00
07/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	17458	18203	17458	18203	0.00
07/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	66	59	66	59	0.00
07/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	22638	23389	22638	23389	0.00
07/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	11	9	11	9	0.00
07/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	27830	28581	27830	28581	0.00
07/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	1	1	1	1	0.00
07/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	5	7	5	7	0.00
07/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	29559	28754	29559	28754	0.00
07/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	50	64	50	64	0.00
07/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	24640	23846	24640	23846	0.00
07/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	251	301	251	301	0.00
07/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	19906	19149	19906	19149	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	805	925	805	925	0.00
07/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	15555	14868	15555	14868	0.00
07/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	3748	4079	3748	4079	0.00
07/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	8776	8300	8776	8300	0.00
07/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	9175	9702	9175	9702	0.00
07/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	4598	4318	4598	4318	0.00
07/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	12628	13229	12628	13229	0.00
07/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	3291	3085	3291	3085	0.00
07/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	16152	16817	16152	16817	0.00
07/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	2084	1942	2084	1942	0.00
07/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	20026	20741	20026	20741	0.00
07/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1255	1162	1255	1162	0.00
07/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	24163	24913	24163	24913	0.00
07/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	717	660	717	660	0.00
07/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	621	693	621	693	0.00
07/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	27669	26908	27669	26908	0.00
07/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	1020	1128	1020	1128	0.00
07/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	23682	22957	23682	22957	0.00
07/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1608	1762	1608	1762	0.00
07/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	19908	19229	19908	19229	0.00
07/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	2438	2649	2438	2649	0.00
07/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	16400	15777	16400	15777	0.00
07/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	3561	3837	3561	3837	0.00
07/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	13209	12652	13209	12652	0.00
07/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	5020	5369	5020	5369	0.00
07/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	10377	9892	10377	9892	0.00
07/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	9047	9548	9047	9548	0.00
07/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	5891	5559	5891	5559	0.00
07/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	11618	12190	11618	12190	0.00
07/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	4240	3979	4240	3979	0.00
07/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	14529	15164	14529	15164	0.00
07/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	2953	2755	2953	2755	0.00
07/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	17738	18428	17738	18428	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	1986	1842	1986	1842	0.00
07/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	21194	21927	21194	21927	0.00
07/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1288	1187	1288	1187	0.00
07/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	2278	2464	2278	2464	0.00
07/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	18731	18090	18731	18090	0.00
07/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	3140	3376	3140	3376	0.00
07/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	15833	15241	15833	15241	0.00
07/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	4225	4515	4225	4515	0.00
07/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	13175	12639	13175	12639	0.00
07/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	5554	5904	5554	5904	0.00
07/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	10781	10304	10781	10304	0.00
07/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	8997	9469	8997	9469	0.00
07/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	6831	6476	6831	6476	0.00
07/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	11114	11645	11114	11645	0.00
07/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	5278	4983	5278	4983	0.00
07/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	13480	14067	13480	14067	0.00
07/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	3992	3752	3992	3752	0.00
07/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	16075	16712	16075	16712	0.00
07/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	2954	2764	2954	2764	0.00
07/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	18874	19554	18874	19554	0.00
07/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	2136	1989	2136	1989	0.00
07/10/2005	R201 On 02-February-06			Bond Future	8.1900	8.1570	104.5935	104.8290	0.00
07/10/2005	R201 On 04-May-06			Bond Future	8.2300	8.1890	106.5030	106.7457	0.00
07/10/2005	R201 On 03-August-06			Bond Future	8.2600	8.2180	104.0676	104.3048	0.00
07/10/2005	R201 On 03-November-05			Bond Future	8.1500	8.1180	107.1200	107.3479	0.00
07/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	22972	24346	22972	24346	0.00
07/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	19420	18438	19420	18438	0.00
07/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	23272	24609	23272	24609	0.00
07/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	21906	20816	21906	20816	0.00
07/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	26501	27773	26501	27773	0.00
07/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	26927	25826	26927	25826	0.00
07/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	5123	6096	5123	6096	0.00
07/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	15136	13828	15136	13828	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	13152	14743	13152	14743	0.00
07/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	6869	6180	6869	6180	0.00
07/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	8513	9281	8513	9281	0.00
07/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	37244	35657	37244	35657	0.00
07/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
07/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	96680	94401	96680	94401	0.00
07/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
07/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	78628	76349	78628	76349	0.00
07/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	11	19	11	19	0.00
07/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	60954	58683	60954	58683	0.00
07/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	179	265	179	265	0.00
07/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	43797	41603	43797	41603	0.00
07/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	1305	1696	1305	1696	0.00
07/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	27948	26060	27948	26060	0.00
07/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	24885	26883	24885	26883	0.00
07/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	2633	2352	2633	2352	0.00
07/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	38775	40962	38775	40962	0.00
07/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	876	784	876	784	0.00
07/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	53494	55749	53494	55749	0.00
07/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	261	236	261	236	0.00
07/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	68311	70586	68311	70586	0.00
07/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	50	46	50	46	0.00
07/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	71	88	71	88	0.00
07/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	115398	113059	115398	113059	0.00
07/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	225	271	225	271	0.00
07/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	97528	95219	97528	95219	0.00
07/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	622	731	622	731	0.00
07/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	80263	78016	80263	78016	0.00
07/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	1838	2094	1838	2094	0.00
07/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	64168	62069	64168	62069	0.00
07/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	4325	4808	4325	4808	0.00
07/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	49687	47815	49687	47815	0.00
07/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	14673	15751	14673	15751	0.00

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07/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	27101	25824	27101	25824	0.00
07/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	32931	34558	32931	34558	0.00
07/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	13713	12984	13713	12984	0.00
07/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	44171	45999	44171	45999	0.00
07/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	9593	9066	9593	9066	0.00
07/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	56315	58296	56315	58296	0.00
07/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	6679	6305	6679	6305	0.00
07/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	68490	70600	68490	70600	0.00
07/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	4090	3844	4090	3844	0.00
07/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	6905	7492	6905	7492	0.00
07/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	53445	51605	53445	51605	0.00
07/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	10894	11710	10894	11710	0.00
07/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	41154	39543	41154	39543	0.00
07/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	16312	17384	16312	17384	0.00
07/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	30605	29250	30605	29250	0.00
07/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	31766	33358	31766	33358	0.00
07/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	15042	14208	15042	14208	0.00
07/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	41669	43488	41669	43488	0.00
07/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	9882	9275	9882	9275	0.00
07/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	52757	54766	52757	54766	0.00
07/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	6196	5777	6196	5777	0.00
07/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	64754	66908	64754	66908	0.00
07/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	3700	3427	3700	3427	0.00
07/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	9930	10585	9930	10585	0.00
07/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	57240	55523	57240	55523	0.00
07/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	14258	15106	14258	15106	0.00
07/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	45641	44118	45641	44118	0.00
07/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	19762	20819	19762	20819	0.00
07/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	35519	34205	35519	34205	0.00
07/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	34468	35949	34468	35949	0.00
07/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	19849	18958	19849	18958	0.00
07/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	43587	45261	43587	45261	0.00
07/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	14205	13508	14205	13508	0.00

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07/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	53724	55569	53724	55569	0.00
07/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	9856	9330	9856	9330	0.00
07/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	64705	66694	64705	66694	0.00
07/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	6621	6239	6621	6239	0.00
07/10/2005	R203 On 02-February-06			Bond Future	8.1700	8.1250	103.9061	104.2191	0.00
07/10/2005	R203 On 04-May-06			Bond Future	8.1900	8.1490	101.6318	101.9546	0.00
07/10/2005	R203 On 03-August-06			Bond Future	8.2100	8.1690	103.5184	103.8435	0.00
07/10/2005	R203 On 03-November-05			Bond Future	8.1300	8.0920	102.1004	102.4035	0.00
07/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	14474	15883	14474	15883	0.00
07/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	26999	25278	26999	25278	0.00
07/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	28735	30566	28735	30566	0.00
07/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	24573	23175	24573	23175	0.00
07/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	33044	34840	33044	34840	0.00
07/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	30454	28999	30454	28999	0.00
07/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	5329	6602	5329	6602	0.00
07/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	15378	13621	15378	13621	0.00
07/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	23165	25034	23165	25034	0.00
07/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	17016	15755	17016	15755	0.00
07/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	14525	16721	14525	16721	0.00
07/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	5654	4819	5654	4819	0.00
07/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	1	2	1	2	0.00
07/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	90714	87683	90714	87683	0.00
07/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	16	30	16	30	0.00
07/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	69787	66770	69787	66770	0.00
07/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	191	298	191	298	0.00
07/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	49547	46623	49547	46623	0.00
07/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	1290	1770	1290	1770	0.00
07/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	30744	28192	30744	28192	0.00
07/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	28730	31511	28730	31511	0.00
07/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	1409	1159	1409	1159	0.00
07/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	45538	48524	45538	48524	0.00
07/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	224	180	224	180	0.00
07/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	62883	65910	62883	65910	0.00

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07/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	22	17	22	17	0.00
07/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	827	986	827	986	0.00
07/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	92878	89907	92878	89907	0.00
07/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	1995	2324	1995	2324	0.00
07/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	73413	70611	73413	70611	0.00
07/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	4289	4886	4289	4886	0.00
07/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	55583	53050	55583	53050	0.00
07/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	8277	9244	8277	9244	0.00
07/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	39945	37782	39945	37782	0.00
07/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	34289	36577	34289	36577	0.00
07/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	9924	9081	9924	9081	0.00
07/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	47460	50080	47460	50080	0.00
07/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	5322	4811	5322	4811	0.00
07/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	62090	64941	62090	64941	0.00
07/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	2611	2332	2611	2332	0.00
07/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	3000	3359	3000	3359	0.00
07/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	95655	92786	95655	92786	0.00
07/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	5279	5840	5279	5840	0.00
07/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	77608	74941	77608	74941	0.00
07/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	8742	9565	8742	9565	0.00
07/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	61240	58834	61240	58834	0.00
07/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	13681	14815	13681	14815	0.00
07/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	46828	44734	46828	44734	0.00
07/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	63653	66355	63653	66355	0.00
07/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	6823	6296	6823	6296	0.00
07/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	20312	21791	20312	21791	0.00
07/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	34577	32827	34577	32827	0.00
07/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	38905	41070	38905	41070	0.00
07/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	16759	15696	16759	15696	0.00
07/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	50639	53099	50639	53099	0.00
07/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	10941	10172	10941	10172	0.00
07/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	5526	6030	5526	6030	0.00
07/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	98344	95597	98344	95597	0.00

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07/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	8530	9235	8530	9235	0.00
07/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	81334	78788	81334	78788	0.00
07/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	12643	13587	12643	13587	0.00
07/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	65912	63605	65912	63605	0.00
07/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	24820	26323	24820	26323	0.00
07/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	40404	38657	40404	38657	0.00
07/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	18034	19248	18034	19248	0.00
07/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	52234	50197	52234	50197	0.00
07/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	42666	44746	42666	44746	0.00
07/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	22331	21160	22331	21160	0.00
07/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	53571	55910	53571	55910	0.00
07/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	15910	14998	15910	14998	0.00
07/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	65581	68146	65581	68146	0.00
07/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	11000	10315	11000	10315	0.00
07/10/2005	R204 On 02-February-06			Bond Future	8.1500	8.1140	99.8574	100.1394	0.00
07/10/2005	R204 On 04-May-06			Bond Future	8.1800	8.1380	101.6787	101.9645	0.00
07/10/2005	R204 On 03-August-06			Bond Future	8.2000	8.1570	99.5277	99.8250	0.00
07/10/2005	R204 On 03-November-05			Bond Future	8.1200	8.0850	102.0881	102.3662	0.00
07/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	15963	17274	15963	17274	0.00
07/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	27786	26278	27786	26278	0.00
07/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	22242	23585	22242	23585	0.00
07/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	35863	34347	35863	34347	0.00
07/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	27093	28499	27093	28499	0.00
07/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	42157	40589	42157	40589	0.00
07/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	15957	18016	15957	18016	0.00
07/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	5721	5000	5721	5000	0.00
07/10/2005	R207 On 02-February-06			Bond Future	8.1300	8.0930	93.2327	93.4841	0.00
07/10/2005	R207 On 04-May-06			Bond Future	8.1500	8.1160	94.9320	95.1881	0.00
07/10/2005	R207 On 03-August-06			Bond Future	8.1700	8.1350	93.0518	93.3125	0.00
07/10/2005	R207 On 03-November-05			Bond Future	8.1000	8.0680	95.1930	95.4314	0.00
07/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	17005	18222	17005	18222	0.00
07/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	26875	25579	26875	25579	0.00
07/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	23411	24652	23411	24652	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	35052	33732	35052	33732	0.00
07/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	28408	29676	28408	29676	0.00
07/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	41469	40129	41469	40129	0.00
07/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	6776	7921	6776	7921	0.00
07/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	14598	13358	14598	13358	0.00
10/10/2005	GOVI On 02-February-06			jGovi	229.7400	228.9970	229.7410	228.9970	0.00
10/10/2005	GOVI On 04-May-06			jGovi	233.9100	233.1670	233.9130	233.1670	57.00
10/10/2005	GOVI On 03-August-06			jGovi	238.2400	237.4950	238.2350	237.4950	0.00
10/10/2005	GOVI On 03-November-05			jGovi	225.7600	225.0230	225.7560	225.0230	463.00
10/10/2005	GOVI On 02-November-06			jGovi	242.7100	241.9870	242.7080	241.9870	0.00
10/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	41839	38778	41839	38778	0.00
10/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	44429	48808	44429	48808	0.00
10/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	58993	54320	58993	54320	0.00
10/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	19863	22650	19863	22650	0.00
10/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	95252	89640	95252	89640	0.00
10/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	12902	14690	12902	14690	0.00
10/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	4520	3500	4520	3500	0.00
10/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	26960	33270	26960	33270	0.00
10/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	134763	128626	134763	128626	0.00
10/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	7683	8756	7683	8756	0.00
10/10/2005	J152 On 28-February-06			jSwap	7.1100	7.1090	0.0019	0.0019	0.00
10/10/2005	J153 On 31-August-10			jSwap	7.8600	7.9150	0.0147	0.0171	0.00
10/10/2005	J157 On 15-September-15			jSwap	8.1000	8.1610	0.0408	0.0451	0.00
10/10/2005	J186 On 21-December-26			jSwap	7.7200	7.7870	0.0234	0.0300	0.00
10/10/2005	J194 On 28-February-08			jSwap	7.5900	7.6400	0.0020	0.0032	0.00
10/10/2005	J201 On 22-December-14			jSwap	8.0200	8.0860	0.0353	0.0393	0.00
10/10/2005	J203 On 15-September-17			jSwap	8.0400	8.1040	0.0414	0.0462	0.00
10/10/2005	J204 On 21-December-18			jSwap	8.0100	8.0630	0.0423	0.0469	0.00
10/10/2005	J207 On 15-January-20			jSwap	8.0000	8.0540	0.0001	0.0046	0.00
10/10/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
10/10/2005	JFRA On 02-February-06			jFra	7.0700	7.0980	0.0173	0.0174	0.00
10/10/2005	JFRA On 01-February-07			jFra	7.6300	7.6600	0.0187	0.0187	500.00
10/10/2005	JFRA On 04-May-06			jFra	7.1800	7.2020	0.0176	0.0176	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2005	JFRA On 03-May-07			jFra	7.8700	7.9770	0.0193	0.0195	0.00
10/10/2005	JFRA On 03-August-06			jFra	7.3100	7.3310	0.0179	0.0180	0.00
10/10/2005	JFRA On 02-August-07			jFra	8.0500	8.2260	0.0197	0.0201	0.00
10/10/2005	JFRA On 03-November-05			jFra	7.0500	7.0520	0.0173	0.0173	0.00
10/10/2005	JFRA On 02-November-06			jFra	7.4700	7.5130	0.0183	0.0184	0.00
10/10/2005	JFRA On 01-November-07			jFra	7.9800	8.0130	0.0210	0.0211	0.00
10/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	333	363	333	363	0.00
10/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	769	736	769	736	0.00
10/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1831	1871	1831	1871	0.00
10/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1506	1480	1506	1480	0.00
10/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1169	1213	1169	1213	0.00
10/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	738	718	738	718	0.00
10/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2334	2490	2334	2490	0.00
10/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1425	1324	1425	1324	0.00
10/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1659	1694	1659	1694	0.00
10/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	897	884	897	884	0.00
10/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2725	3001	2725	3001	0.00
10/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1388	1227	1388	1227	0.00
10/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	18	23	18	23	0.00
10/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	508	508	508	508	0.00
10/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2136	2209	2136	2209	0.00
10/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	988	953	988	953	0.00
10/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	2908	2964	2908	2964	0.00
10/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1646	1615	1646	1615	0.00
10/10/2005	JN02 On 02-February-06			jNote	7.5600	7.6150	0.1402	0.1412	0.00
10/10/2005	JN02 On 03-November-05			jNote	7.4400	7.4910	0.1370	0.1379	0.00
10/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	8886	9644	8886	9644	0.00
10/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	3156	2880	3156	2880	0.00
10/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	1788	2359	1788	2359	0.00
10/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	2906	2528	2906	2528	0.00
10/10/2005	JN05 On 02-February-06			jNote	8.0000	8.0570	0.3291	0.3309	0.00
10/10/2005	JN05 On 03-November-05			jNote	7.9300	7.9770	0.3267	0.3284	0.00
10/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	17504	19045	17504	19045	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	7061	6439	7061	6439	0.00
10/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	3756	4983	3756	4983	0.00
10/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	6807	5931	6807	5931	0.00
10/10/2005	JN10 On 02-February-06			jNote	8.1200	8.1770	0.5549	0.5573	0.00
10/10/2005	JN10 On 03-November-05			jNote	8.0900	8.1400	0.5539	0.5563	0.00
10/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	22415	24804	22415	24804	0.00
10/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	14081	12743	14081	12743	0.00
10/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	11287	14098	11287	14098	0.00
10/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	5397	4532	5397	4532	0.00
10/10/2005	JROD On 31-January-06			jRod	6.8700	6.8000	0.0055	0.0055	0.00
10/10/2005	JROD On 28-February-06			jRod	6.9300	6.8620	0.0050	0.0050	0.00
10/10/2005	JROD On 31-March-06			jRod	7.0100	6.9380	0.0047	0.0047	0.00
10/10/2005	JROD On 28-April-06			jRod	6.9600	6.9180	0.0074	0.0074	0.00
10/10/2005	JROD On 31-May-06			jRod	7.0300	6.9790	0.0069	0.0069	0.00
10/10/2005	JROD On 30-June-06			jRod	7.0900	7.0390	0.0064	0.0064	0.00
10/10/2005	JROD On 31-July-06			jRod	7.0500	7.0070	0.0091	0.0092	0.00
10/10/2005	JROD On 31-August-06			jRod	7.1100	7.0600	0.0085	0.0086	0.00
10/10/2005	JROD On 31-October-05			jRod	6.6900	6.5530	0.0019	0.0019	0.00
10/10/2005	JROD On 30-November-05			jRod	6.7800	6.6390	0.0016	0.0016	0.00
10/10/2005	JROD On 30-December-05			jRod	6.8900	6.7460	0.0013	0.0013	0.00
10/10/2005	R152 On 03-November-05			Bond Future	7.1300	7.1350	103.7302	103.7290	0.00
10/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	2	3	2	3	0.00
10/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1190	1204	1190	1204	0.00
10/10/2005	R153 On 02-February-06			Bond Future	7.9400	8.0060	124.7723	124.4953	0.00
10/10/2005	R153 On 04-May-06			Bond Future	7.9800	8.0500	120.4507	120.1721	0.00
10/10/2005	R153 On 03-August-06			Bond Future	8.0100	8.0850	122.6759	122.4089	0.00
10/10/2005	R153 On 03-November-05			Bond Future	7.8800	7.9450	122.6015	122.3317	249.00
10/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	15112	13854	15112	13854	0.00
10/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	12593	14106	12593	14106	0.00
10/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	16045	14764	16045	14764	0.00
10/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	15248	16753	15248	16753	0.00
10/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	17686	16465	17686	16465	0.00
10/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	18214	19664	18214	19664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	9091	7848	9091	7848	0.00
10/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	3968	5422	3968	5422	0.00
10/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	17452	15527	17452	15527	0.00
10/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	1380	2152	1380	2152	5.00
10/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	9550	8624	9550	8624	0.00
10/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	17570	19414	17570	19414	2.00
10/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	5458	4847	5458	4847	0.00
10/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	24136	26295	24136	26295	0.00
10/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	3403	2863	3403	2863	0.00
10/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	9357	11514	9357	11514	0.00
10/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	48186	45526	48186	45526	0.00
10/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	25	63	25	63	5.00
10/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	27300	24934	27300	24934	0.00
10/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	406	738	406	738	0.00
10/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	4	4	4	4	0.00
10/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	39982	42680	39982	42680	0.00
10/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	92	81	92	81	0.00
10/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	28595	31281	28595	31281	0.00
10/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	792	664	792	664	0.00
10/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	17954	20524	17954	20524	0.00
10/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	37694	35117	37694	35117	0.00
10/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	105	225	105	225	0.00
10/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	58616	55929	58616	55929	0.00
10/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	5	17	5	17	0.00
10/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2703	2355	2703	2355	0.00
10/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	32159	34581	32159	34581	0.00
10/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	1110	945	1110	945	0.00
10/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	41467	44072	41467	44072	0.00
10/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	356	296	356	296	0.00
10/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	51737	54447	51737	54447	0.00
10/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	21835	20268	21835	20268	0.00
10/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	8895	10098	8895	10098	0.00
10/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	29471	27635	29471	27635	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	6226	7161	6226	7161	0.00
10/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	37774	35717	37774	35717	0.00
10/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	4339	5052	4339	5052	0.00
10/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	46534	44303	46534	44303	0.00
10/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	3022	3560	3022	3560	0.00
10/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	1993	1760	1993	1760	0.00
10/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	52349	54902	52349	54902	0.00
10/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	3317	2953	3317	2953	0.00
10/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	43220	45643	43220	45643	0.00
10/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	5257	4719	5257	4719	0.00
10/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	34820	37069	34820	37069	0.00
10/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	7956	7202	7956	7202	0.00
10/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	27290	29323	27290	29323	0.00
10/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	11529	10523	11529	10523	0.00
10/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	20744	22524	20744	22524	0.00
10/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	21511	19949	21511	19949	0.00
10/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	10809	12033	10809	12033	0.00
10/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	27873	26040	27873	26040	0.00
10/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	7372	8325	7372	8325	0.00
10/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	35022	32946	35022	32946	0.00
10/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	4825	5535	4825	5535	0.00
10/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	42816	40534	42816	40534	0.00
10/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3025	3530	3025	3530	0.00
10/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	51095	48650	51095	48650	0.00
10/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	1814	2155	1814	2155	0.00
10/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	4992	4536	4992	4536	0.00
10/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	43997	46211	43997	46211	0.00
10/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	7162	6548	7162	6548	0.00
10/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	36399	38456	36399	38456	0.00
10/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	9962	9164	9962	9164	0.00
10/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	29531	31404	29531	31404	0.00
10/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	13458	12455	13458	12455	0.00
10/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	23457	25126	23457	25126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	22651	21208	22651	21208	0.00
10/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	13803	15031	13803	15031	0.00
10/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	28325	26664	28325	26664	0.00
10/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	10196	11206	10196	11206	0.00
10/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	34647	32783	34647	32783	0.00
10/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	7331	8138	7331	8138	0.00
10/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	41535	39489	41535	39489	0.00
10/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	5126	5750	5126	5750	0.00
10/10/2005	R157 On 02-February-06			Bond Future	8.1400	8.2100	140.6123	140.0563	1.00
10/10/2005	R157 On 04-May-06			Bond Future	8.1700	8.2440	136.3414	135.7907	0.00
10/10/2005	R157 On 03-August-06			Bond Future	8.2000	8.2730	138.8689	138.3084	0.00
10/10/2005	R157 On 03-November-05			Bond Future	8.1000	8.1650	138.1670	137.6219	13.00
10/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	31509	28827	31509	28827	0.00
10/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	22741	25618	22741	25618	0.00
10/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	38535	35887	38535	35887	0.00
10/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	32558	35416	32558	35416	0.00
10/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	35582	32853	35582	32853	0.00
10/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	31740	34616	31740	34616	0.00
10/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	19070	16322	19070	16322	0.00
10/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	6643	9346	6643	9346	0.00
10/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	64133	60627	64133	60627	0.00
10/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	19720	21721	19720	21721	115.00
10/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	7697	6384	7697	6384	0.00
10/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	15929	20067	15929	20067	0.00
10/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	20439	18417	20439	18417	0.00
10/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	31898	35436	31898	35436	0.00
10/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	12073	10698	12073	10698	0.00
10/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	44175	48361	44175	48361	0.00
10/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	95315	100766	95315	100766	0.00
10/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	16	15	16	15	0.00
10/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	72872	78322	72872	78322	0.00
10/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	282	236	282	236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	51145	56551	51145	56551	0.00
10/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	2015	1651	2015	1651	0.00
10/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	31341	36428	31341	36428	0.00
10/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	34965	30921	34965	30921	0.00
10/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	2301	3709	2301	3709	0.00
10/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	53166	48315	53166	48315	0.00
10/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	680	1280	680	1280	0.00
10/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	72084	66853	72084	66853	0.00
10/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	180	399	180	399	0.00
10/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	90957	85559	90957	85559	0.00
10/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	29	82	29	82	0.00
10/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	118250	123700	118250	123700	0.00
10/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	383	316	383	316	0.00
10/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	119421	124913	119421	124913	0.00
10/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	1020	849	1020	849	0.00
10/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	97649	103038	97649	103038	0.00
10/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	2796	2381	2796	2381	0.00
10/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	77473	82618	77473	82618	0.00
10/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	6262	5443	6262	5443	0.00
10/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	59434	64175	59434	64175	0.00
10/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	44572	41284	44572	41284	0.00
10/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	15982	18255	15982	18255	0.00
10/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	59182	55378	59182	55378	0.00
10/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	11168	12925	11168	12925	0.00
10/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	74814	70590	74814	70590	0.00
10/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	7765	9101	7765	9101	0.00
10/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	90438	85813	90438	85813	0.00
10/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	4733	5668	4733	5668	0.00
10/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	3782	3314	3782	3314	0.00
10/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	100880	105918	100880	105918	0.00
10/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	6459	5712	6459	5712	0.00
10/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	82107	86866	82107	86866	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	11605	10435	11605	10435	0.00
10/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	66230	70566	66230	70566	0.00
10/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	18712	17059	18712	17059	0.00
10/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	52731	56584	52731	56584	0.00
10/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	27778	25621	27778	25621	0.00
10/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	41600	44949	41600	44949	0.00
10/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	50751	47649	50751	47649	0.00
10/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	25365	27770	25365	27770	0.00
10/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	78431	74577	78431	74577	0.00
10/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	15363	17015	15363	17015	0.00
10/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	93325	89175	93325	89175	0.00
10/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	11967	13324	11967	13324	0.00
10/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	5879	5221	5879	5221	0.00
10/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	102762	107710	102762	107710	0.00
10/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	9097	8144	9097	8144	0.00
10/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	85036	89689	85036	89689	0.00
10/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	13516	12198	13516	12198	0.00
10/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	68919	73207	68919	73207	0.00
10/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	19327	17580	19327	17580	0.00
10/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	54594	58452	54594	58452	0.00
10/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	26664	24439	26664	24439	0.00
10/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	42186	45566	42186	45566	0.00
10/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	46046	42812	46046	42812	0.00
10/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	23213	25584	23213	25584	0.00
10/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	57937	54221	57937	54221	0.00
10/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	16479	18369	16479	18369	0.00
10/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	71066	66915	71066	66915	0.00
10/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	11340	12795	11340	12795	0.00
10/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	85201	80675	85201	80675	0.00
10/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	7557	8637	7557	8637	0.00
10/10/2005	R186 On 02-February-06			Bond Future	7.8000	7.8690	128.9445	128.1210	0.00
10/10/2005	R186 On 04-May-06			Bond Future	7.8100	7.8820	131.2884	130.4593	0.00
10/10/2005	R186 On 03-August-06			Bond Future	7.8200	7.8920	128.4207	127.5737	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2005	R186 On 03-November-05			Bond Future	7.7900	7.8510	131.9091	131.1032	0.00
10/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	34977	31587	34977	31587	0.00
10/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	41425	46272	41425	46272	0.00
10/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	58340	53860	58340	53860	0.00
10/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	35857	39667	35857	39667	0.00
10/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	67013	62459	67013	62459	0.00
10/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	45644	49559	45644	49559	0.00
10/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	14393	11928	14393	11928	0.00
10/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	18890	24485	18890	24485	0.00
10/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	42937	39319	42937	39319	0.00
10/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	50817	55490	50817	55490	0.00
10/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	52046	48218	52046	48218	0.00
10/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	60849	65491	60849	65491	0.00
10/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	20926	18576	20926	18576	0.00
10/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	59085	64970	59085	64970	0.00
10/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	582	479	582	479	0.00
10/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	70129	78085	70129	78085	0.00
10/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	176902	184961	176902	184961	0.00
10/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	1	1	1	1	0.00
10/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	139734	147793	139734	147793	0.00
10/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	33	29	33	29	0.00
10/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	104003	112058	104003	112058	0.00
10/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	3973	3221	3973	3221	0.00
10/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	40382	47689	40382	47689	0.00
10/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	33306	28581	33306	28581	0.00
10/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	7065	10400	7065	10400	0.00
10/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	58009	51498	58009	51498	0.00
10/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	2153	3701	2153	3701	0.00
10/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	84952	77475	84952	77475	0.00
10/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	555	1137	555	1137	0.00
10/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	112001	104090	112001	104090	0.00
10/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	91	239	91	239	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	138450	130418	138450	130418	0.00
10/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	11	38	11	38	0.00
10/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	457	370	457	370	0.00
10/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	178112	186261	178112	186261	0.00
10/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	1738	1445	1738	1445	0.00
10/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	142506	150448	142506	150448	0.00
10/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	4758	4046	4758	4046	0.00
10/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	110020	117544	110020	117544	0.00
10/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	10936	9517	10936	9517	0.00
10/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	82014	88831	82014	88831	0.00
10/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	52542	48140	52542	48140	0.00
10/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	28438	32272	28438	32272	0.00
10/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	72758	67456	72758	67456	0.00
10/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	19209	22143	19209	22143	0.00
10/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	94788	88743	94788	88743	0.00
10/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	12854	15044	12854	15044	0.00
10/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	116955	110234	116955	110234	0.00
10/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	7651	9165	7651	9165	0.00
10/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	140048	132805	140048	132805	0.00
10/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	4346	5338	4346	5338	0.00
10/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	4305	3774	4305	3774	0.00
10/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	182171	189932	182171	189932	0.00
10/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	7676	6789	7676	6789	0.00
10/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	148940	156344	148940	156344	0.00
10/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	12840	11456	12840	11456	0.00
10/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	118861	125768	118861	125768	0.00
10/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	20242	18220	20242	18220	0.00
10/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	92321	98591	92321	98591	0.00
10/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	30220	27440	30220	27440	0.00
10/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	69604	75115	69604	75115	0.00
10/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	76170	70860	76170	70860	0.00
10/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	24415	27397	24415	27397	0.00
10/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	96004	89949	96004	89949	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	16024	18260	16024	18260	0.00
10/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	117333	110647	117333	110647	0.00
10/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	10130	11735	10130	11735	0.00
10/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	139633	132445	139633	132445	0.00
10/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	6166	7269	6166	7269	0.00
10/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	13526	12206	13526	12206	0.00
10/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	154772	161921	154772	161921	0.00
10/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	20041	18208	20041	18208	0.00
10/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	126309	132946	126309	132946	0.00
10/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	28545	26109	28545	26109	0.00
10/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	101115	107149	101115	107149	0.00
10/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	39197	36087	39197	36087	0.00
10/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	79297	84656	79297	84656	0.00
10/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	83909	78652	83909	78652	0.00
10/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	33444	36657	33444	36657	0.00
10/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	102453	96545	102453	96545	0.00
10/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	23924	26486	23924	26486	0.00
10/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	122306	115822	122306	115822	0.00
10/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	16703	18688	16703	18688	0.00
10/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	143110	136135	143110	136135	0.00
10/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	11378	12872	11378	12872	0.00
10/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	164516	157139	164516	157139	0.00
10/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	7564	8656	7564	8656	0.00
10/10/2005	R194 On 02-February-06			Bond Future	7.7000	7.7610	108.7174	108.5944	0.00
10/10/2005	R194 On 04-May-06			Bond Future	7.7400	7.8140	105.6241	105.5033	0.00
10/10/2005	R194 On 03-August-06			Bond Future	7.7800	7.8530	107.5783	107.4646	0.00
10/10/2005	R194 On 03-November-05			Bond Future	7.6200	7.6810	106.8296	106.7071	0.00
10/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	6728	6177	6728	6177	0.00
10/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	5709	6388	5709	6388	0.00
10/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	7388	6845	7388	6845	0.00
10/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	7269	7934	7269	7934	0.00
10/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	7654	7143	7654	7143	0.00
10/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	8038	8664	8038	8664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	4453	3874	4453	3874	0.00
10/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	1749	2394	1749	2394	0.00
10/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	1615	1369	1615	1369	0.00
10/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	4285	5264	4285	5264	0.00
10/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	2224	1969	2224	1969	0.00
10/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	10869	11843	10869	11843	0.00
10/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	30077	31302	30077	31302	0.00
10/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	24523	25748	24523	25748	0.00
10/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	1	1	1	1	0.00
10/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	19007	20231	19007	20231	0.00
10/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	27	24	27	24	0.00
10/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	13552	14773	13552	14773	0.00
10/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	327	275	327	275	0.00
10/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	8406	9579	8406	9579	0.00
10/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	8631	7739	8631	7739	0.00
10/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	588	920	588	920	0.00
10/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	13514	12427	13514	12427	0.00
10/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	167	304	167	304	0.00
10/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	18646	17458	18646	17458	0.00
10/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	29	66	29	66	0.00
10/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	23855	22638	23855	22638	0.00
10/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	3	11	3	11	0.00
10/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	29053	27830	29053	27830	0.00
10/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	0	1	0	1	0.00
10/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	7	5	7	5	0.00
10/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	28331	29559	28331	29559	0.00
10/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	63	50	63	50	0.00
10/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	23423	24640	23423	24640	0.00
10/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	302	251	302	251	0.00
10/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	18727	19906	18727	19906	0.00
10/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	937	805	937	805	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	14457	15555	14457	15555	0.00
10/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	4149	3748	4149	3748	0.00
10/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	7947	8776	7947	8776	0.00
10/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	9864	9175	9864	9175	0.00
10/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	4057	4598	4057	4598	0.00
10/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	13436	12628	13436	12628	0.00
10/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	2869	3291	2869	3291	0.00
10/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	17078	16152	17078	16152	0.00
10/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	1780	2084	1780	2084	0.00
10/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	21049	20026	21049	20026	0.00
10/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1047	1255	1047	1255	0.00
10/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	25260	24163	25260	24163	0.00
10/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	583	717	583	717	0.00
10/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	697	621	697	621	0.00
10/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	26537	27669	26537	27669	0.00
10/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	1138	1020	1138	1020	0.00
10/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	22592	23682	22592	23682	0.00
10/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1783	1608	1783	1608	0.00
10/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	18875	19908	18875	19908	0.00
10/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	2685	2438	2685	2438	0.00
10/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	15439	16400	15439	16400	0.00
10/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	3895	3561	3895	3561	0.00
10/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	12335	13209	12335	13209	0.00
10/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	5454	5020	5454	5020	0.00
10/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	9603	10377	9603	10377	0.00
10/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	9701	9047	9701	9047	0.00
10/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	5337	5891	5337	5891	0.00
10/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	12381	11618	12381	11618	0.00
10/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	3795	4240	3795	4240	0.00
10/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	15392	14529	15392	14529	0.00
10/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	2608	2953	2608	2953	0.00
10/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	18690	17738	18690	17738	0.00
10/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	1729	1986	1729	1986	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	22219	21194	22219	21194	0.00
10/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1104	1288	1104	1288	0.00
10/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	2493	2278	2493	2278	0.00
10/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	17809	18731	17809	18731	0.00
10/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	3418	3140	3418	3140	0.00
10/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	14974	15833	14974	15833	0.00
10/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	4574	4225	4574	4225	0.00
10/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	12388	13175	12388	13175	0.00
10/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	5982	5554	5982	5554	0.00
10/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	10072	10781	10072	10781	0.00
10/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	9593	8997	9593	8997	0.00
10/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	6290	6831	6290	6831	0.00
10/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	11794	11114	11794	11114	0.00
10/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	4821	5278	4821	5278	0.00
10/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	14240	13480	14240	13480	0.00
10/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	3616	3992	3616	3992	0.00
10/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	16910	16075	16910	16075	0.00
10/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	2651	2954	2651	2954	0.00
10/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	19774	18874	19774	18874	0.00
10/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	1898	2136	1898	2136	0.00
10/10/2005	R201 On 02-February-06			Bond Future	8.1300	8.1940	105.0333	104.5935	0.00
10/10/2005	R201 On 04-May-06			Bond Future	8.1600	8.2280	106.9454	106.5030	0.00
10/10/2005	R201 On 03-August-06			Bond Future	8.1900	8.2570	104.5060	104.0676	0.00
10/10/2005	R201 On 03-November-05			Bond Future	8.0900	8.1530	107.5503	107.1200	0.00
10/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	25137	22972	25137	22972	0.00
10/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	17186	19420	17186	19420	0.00
10/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	25479	23272	25479	23272	0.00
10/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	19690	21906	19690	21906	0.00
10/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	28661	26501	28661	26501	0.00
10/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	24703	26927	24703	26927	0.00
10/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	15404	13152	15404	13152	0.00
10/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	4816	6869	4816	6869	0.00
10/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	6210	5123	6210	5123	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	11918	15136	11918	15136	0.00
10/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	9624	8513	9624	8513	0.00
10/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	33956	37244	33956	37244	0.00
10/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	92376	96680	92376	96680	0.00
10/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
10/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	74324	78628	74324	78628	0.00
10/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	12	11	12	11	0.00
10/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	56651	60954	56651	60954	0.00
10/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	216	179	216	179	0.00
10/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	39530	43797	39530	43797	0.00
10/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	1606	1305	1606	1305	0.00
10/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	23946	27948	23946	27948	0.00
10/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	28156	24885	28156	24885	0.00
10/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	1601	2633	1601	2633	0.00
10/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	42656	38775	42656	38775	0.00
10/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	453	876	453	876	0.00
10/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	57650	53494	57650	53494	0.00
10/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	113	261	113	261	0.00
10/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	72581	68311	72581	68311	0.00
10/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	17	50	17	50	0.00
10/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	88	71	88	71	0.00
10/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	111016	115398	111016	115398	0.00
10/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	275	225	275	225	0.00
10/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	93180	97528	93180	97528	0.00
10/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	753	622	753	622	0.00
10/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	75995	80263	75995	80263	0.00
10/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	2168	1838	2168	1838	0.00
10/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	60099	64168	60099	64168	0.00
10/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	4986	4325	4986	4325	0.00
10/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	45950	49687	45950	49687	0.00
10/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	16307	14673	16307	14673	0.00
10/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	24337	27101	24337	27101	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	35581	32931	35581	32931	0.00
10/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	11963	13713	11963	13713	0.00
10/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	47231	44171	47231	44171	0.00
10/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	8254	9593	8254	9593	0.00
10/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	59706	56315	59706	56315	0.00
10/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	5672	6679	5672	6679	0.00
10/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	72195	68490	72195	68490	0.00
10/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	3397	4090	3397	4090	0.00
10/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	7795	6905	7795	6905	0.00
10/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	49912	53445	49912	53445	0.00
10/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	12171	10894	12171	10894	0.00
10/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	38007	41154	38007	41154	0.00
10/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	18038	16312	18038	16312	0.00
10/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	27907	30605	27907	30605	0.00
10/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	34454	31766	34454	31766	0.00
10/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	13307	15042	13307	15042	0.00
10/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	44800	41669	44800	41669	0.00
10/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	8590	9882	8590	9882	0.00
10/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	56269	52757	56269	52757	0.00
10/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	5284	6196	5284	6196	0.00
10/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	68569	64754	68569	64754	0.00
10/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	3091	3700	3091	3700	0.00
10/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	10981	9930	10981	9930	0.00
10/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	53908	57240	53908	57240	0.00
10/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	15648	14258	15648	14258	0.00
10/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	42648	45641	42648	45641	0.00
10/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	21527	19762	21527	19762	0.00
10/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	32901	35519	32901	35519	0.00
10/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	37023	34468	37023	34468	0.00
10/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	18021	19849	18021	19849	0.00
10/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	46517	43587	46517	43587	0.00
10/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	12752	14205	12752	14205	0.00
10/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	56993	53724	56993	53724	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	8741	9856	8741	9856	0.00
10/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	68265	64705	68265	64705	0.00
10/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	5797	6621	5797	6621	0.00
10/10/2005	R203 On 02-February-06			Bond Future	8.1000	8.1670	104.4136	103.9061	0.00
10/10/2005	R203 On 04-May-06			Bond Future	8.1200	8.1930	102.1460	101.6318	0.00
10/10/2005	R203 On 03-August-06			Bond Future	8.1400	8.2140	104.0319	103.5184	0.00
10/10/2005	R203 On 03-November-05			Bond Future	8.0700	8.1320	102.6011	102.1004	0.00
10/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	25850	23165	25850	23165	0.00
10/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	14627	17016	14627	17016	0.00
10/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	31389	28735	31389	28735	0.00
10/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	22085	24573	22085	24573	0.00
10/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	35664	33044	35664	33044	0.00
10/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	27938	30454	27938	30454	0.00
10/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	17522	14525	17522	14525	0.00
10/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	3643	5654	3643	5654	0.00
10/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	16407	14474	16407	14474	0.00
10/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	23857	26999	23857	26999	0.00
10/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	6702	5329	6702	5329	0.00
10/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	11744	15378	11744	15378	0.00
10/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	1	1	1	1	0.00
10/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	85706	90714	85706	90714	0.00
10/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	18	16	18	16	0.00
10/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	64781	69787	64781	69787	0.00
10/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	235	191	235	191	0.00
10/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	44583	49547	44583	49547	0.00
10/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	1646	1290	1646	1290	0.00
10/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	26091	30744	26091	30744	0.00
10/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	33040	28730	33040	28730	0.00
10/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	711	1409	711	1409	0.00
10/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	50403	45538	50403	45538	0.00
10/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	82	224	82	224	0.00
10/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	67875	62883	67875	62883	0.00
10/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	5	22	5	22	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	994	827	994	827	0.00
10/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	87970	92878	87970	92878	0.00
10/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	2368	1995	2368	1995	0.00
10/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	68711	73413	68711	73413	0.00
10/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	5017	4289	5017	4289	0.00
10/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	51236	55583	51236	55583	0.00
10/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	9532	8277	9532	8277	0.00
10/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	36126	39945	36126	39945	0.00
10/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	37703	34289	37703	34289	0.00
10/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	8263	9924	8263	9924	0.00
10/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	51486	47460	51486	47460	0.00
10/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	4273	5322	4273	5322	0.00
10/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	66567	62090	66567	62090	0.00
10/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	2014	2611	2014	2611	0.00
10/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	3447	3000	3447	3000	0.00
10/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	90959	95655	90959	95655	0.00
10/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	6003	5279	6003	5279	0.00
10/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	73189	77608	73189	77608	0.00
10/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	9840	8742	9840	8742	0.00
10/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	57195	61240	57195	61240	0.00
10/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	15242	13681	15242	13681	0.00
10/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	43246	46828	43246	46828	0.00
10/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	67793	63653	67793	63653	0.00
10/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	5819	6823	5819	6823	0.00
10/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	22404	20312	22404	20312	0.00
10/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	31526	34577	31526	34577	0.00
10/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	42112	38905	42112	38905	0.00
10/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	14824	16759	14824	16759	0.00
10/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	54351	50639	54351	50639	0.00
10/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	9510	10941	9510	10941	0.00
10/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	6191	5526	6191	5526	0.00
10/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	93874	98344	93874	98344	0.00
10/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	9482	8530	9482	8530	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	77151	81334	77151	81334	0.00
10/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	13945	12643	13945	12643	0.00
10/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	62079	65912	62079	65912	0.00
10/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	26976	24820	26976	24820	0.00
10/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	37425	40404	37425	40404	0.00
10/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	19743	18034	19743	18034	0.00
10/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	48808	52234	48808	52234	0.00
10/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	45745	42666	45745	42666	0.00
10/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	20275	22331	20275	22331	0.00
10/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	57080	53571	57080	53571	0.00
10/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	14284	15910	14284	15910	0.00
10/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	69474	65581	69474	65581	0.00
10/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	9758	11000	9758	11000	0.00
10/10/2005	R204 On 02-February-06			Bond Future	8.0900	8.1500	100.3438	99.8574	0.00
10/10/2005	R204 On 04-May-06			Bond Future	8.1100	8.1750	102.1739	101.6787	0.00
10/10/2005	R204 On 03-August-06			Bond Future	8.1300	8.1960	100.0239	99.5277	0.00
10/10/2005	R204 On 03-November-05			Bond Future	8.0600	8.1200	102.5734	102.0881	0.00
10/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	17836	15963	17836	15963	0.00
10/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	24796	27786	24796	27786	0.00
10/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	24276	22242	24276	22242	0.00
10/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	32945	35863	32945	35863	0.00
10/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	29198	27093	29198	27093	0.00
10/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	39300	42157	39300	42157	0.00
10/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	18864	15957	18864	15957	0.00
10/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	3775	5721	3775	5721	0.00
10/10/2005	R207 On 02-February-06			Bond Future	8.0700	8.1250	93.6968	93.2327	0.00
10/10/2005	R207 On 04-May-06			Bond Future	8.0900	8.1490	95.4062	94.9320	0.00
10/10/2005	R207 On 03-August-06			Bond Future	8.1100	8.1690	93.5281	93.0518	0.00
10/10/2005	R207 On 03-November-05			Bond Future	8.0400	8.0980	95.6468	95.1930	0.00
10/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	18846	17005	18846	17005	0.00
10/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	24075	26875	24075	26875	0.00
10/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	25404	23411	25404	23411	0.00
10/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	32303	35052	32303	35052	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	30470	28408	30470	28408	0.00
10/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	38769	41469	38769	41469	0.00
10/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	8100	6776	8100	6776	0.00
10/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	11383	14598	11383	14598	0.00
11/10/2005	GOVI On 02-February-06			jGovi	229.8200	229.7410	229.8170	229.7410	0.00
11/10/2005	GOVI On 04-May-06			jGovi	233.9900	233.9130	233.9850	233.9130	57.00
11/10/2005	GOVI On 03-August-06			jGovi	238.3000	238.2350	238.2990	238.2350	0.00
11/10/2005	GOVI On 03-November-05			jGovi	225.8300	225.7560	225.8320	225.7560	463.00
11/10/2005	GOVI On 02-November-06			jGovi	242.7600	242.7080	242.7620	242.7080	0.00
11/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	42032	41839	42032	41839	0.00
11/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	43862	44429	43862	44429	0.00
11/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	59400	58993	59400	58993	0.00
11/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	19550	19863	19550	19863	0.00
11/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	95707	95252	95707	95252	0.00
11/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	12717	12902	12717	12902	0.00
11/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	4496	4520	4496	4520	0.00
11/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	26176	26960	26176	26960	0.00
11/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	135202	134763	135202	134763	0.00
11/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	7582	7683	7582	7683	0.00
11/10/2005	J152 On 28-February-06			jSwap	7.1100	7.1070	0.0019	0.0019	0.00
11/10/2005	J153 On 31-August-10			jSwap	7.8400	7.8560	0.0139	0.0147	0.00
11/10/2005	J157 On 15-September-15			jSwap	8.1000	8.0960	0.0410	0.0408	0.00
11/10/2005	J186 On 21-December-26			jSwap	7.7200	7.7230	0.0234	0.0234	0.00
11/10/2005	J194 On 28-February-08			jSwap	7.5700	7.5880	0.0016	0.0020	0.00
11/10/2005	J201 On 22-December-14			jSwap	8.0200	8.0240	0.0353	0.0353	0.00
11/10/2005	J203 On 15-September-17			jSwap	8.0400	8.0400	0.0414	0.0414	0.00
11/10/2005	J204 On 21-December-18			jSwap	8.0100	8.0060	0.0423	0.0423	0.00
11/10/2005	J207 On 15-January-20			jSwap	8.0000	7.9990	0.0002	0.0001	0.00
11/10/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
11/10/2005	JFRA On 02-February-06			jFra	7.0700	7.0720	0.0173	0.0173	0.00
11/10/2005	JFRA On 01-February-07			jFra	7.6200	7.6330	0.0186	0.0187	500.00
11/10/2005	JFRA On 04-May-06			jFra	7.1700	7.1760	0.0175	0.0176	0.00
11/10/2005	JFRA On 03-May-07			jFra	7.8600	7.8720	0.0192	0.0193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2005	JFRA On 03-August-06			jFra	7.2900	7.3110	0.0178	0.0179	0.00
11/10/2005	JFRA On 02-August-07			jFra	8.0600	8.0470	0.0197	0.0197	0.00
11/10/2005	JFRA On 03-November-05			jFra	7.0500	7.0500	0.0173	0.0173	0.00
11/10/2005	JFRA On 02-November-06			jFra	7.4600	7.4690	0.0183	0.0183	0.00
11/10/2005	JFRA On 01-November-07			jFra	7.9200	7.9800	0.0208	0.0210	0.00
11/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	324	333	324	333	0.00
11/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	777	769	777	769	0.00
11/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1807	1831	1807	1831	0.00
11/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1524	1506	1524	1506	0.00
11/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1152	1169	1152	1169	0.00
11/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	747	738	747	738	0.00
11/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2317	2334	2317	2334	0.00
11/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1434	1425	1434	1425	0.00
11/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1628	1659	1628	1659	0.00
11/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	915	897	915	897	0.00
11/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2737	2725	2737	2725	0.00
11/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1378	1388	1378	1388	0.00
11/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	16	18	16	18	0.00
11/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	509	508	509	508	0.00
11/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2125	2136	2125	2136	0.00
11/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	992	988	992	988	0.00
11/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	2818	2908	2818	2908	0.00
11/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1708	1646	1708	1646	0.00
11/10/2005	JN02 On 02-February-06			jNote	7.5400	7.5590	0.1399	0.1402	0.00
11/10/2005	JN02 On 03-November-05			jNote	7.4300	7.4390	0.1368	0.1370	0.00
11/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	8680	8886	8680	8886	0.00
11/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	3231	3156	3231	3156	0.00
11/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	1679	1788	1679	1788	0.00
11/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	2945	2906	2945	2906	0.00
11/10/2005	JN05 On 02-February-06			jNote	7.9800	8.0040	0.3283	0.3291	0.00
11/10/2005	JN05 On 03-November-05			jNote	7.9000	7.9260	0.3259	0.3267	0.00
11/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	16839	17504	16839	17504	0.00
11/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	7377	7061	7377	7061	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	3267	3756	3267	3756	0.00
11/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	7310	6807	7310	6807	0.00
11/10/2005	JN10 On 02-February-06			jNote	8.1200	8.1220	0.5548	0.5549	0.00
11/10/2005	JN10 On 03-November-05			jNote	8.0800	8.0860	0.5538	0.5539	0.00
11/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	22109	22415	22109	22415	0.00
11/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	14182	14081	14182	14081	0.00
11/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	10918	11287	10918	11287	0.00
11/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	5368	5397	5368	5397	0.00
11/10/2005	JROD On 31-January-06			jRod	6.8700	6.8690	0.0055	0.0055	0.00
11/10/2005	JROD On 28-February-06			jRod	6.9300	6.9310	0.0050	0.0050	0.00
11/10/2005	JROD On 31-March-06			jRod	7.0000	7.0050	0.0047	0.0047	0.00
11/10/2005	JROD On 28-April-06			jRod	6.9600	6.9630	0.0074	0.0074	0.00
11/10/2005	JROD On 31-May-06			jRod	7.0300	7.0270	0.0069	0.0069	0.00
11/10/2005	JROD On 30-June-06			jRod	7.0900	7.0890	0.0064	0.0064	0.00
11/10/2005	JROD On 31-July-06			jRod	7.0500	7.0480	0.0091	0.0091	0.00
11/10/2005	JROD On 31-August-06			jRod	7.1100	7.1060	0.0084	0.0085	0.00
11/10/2005	JROD On 31-October-05			jRod	6.6900	6.6900	0.0019	0.0019	0.00
11/10/2005	JROD On 30-November-05			jRod	6.7800	6.7790	0.0016	0.0016	0.00
11/10/2005	JROD On 30-December-05			jRod	6.8800	6.8870	0.0013	0.0013	0.00
11/10/2005	R152 On 03-November-05			Bond Future	7.1300	7.1310	103.7315	103.7302	0.00
11/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	2	2	2	2	0.00
11/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1178	1190	1178	1190	0.00
11/10/2005	R153 On 02-February-06			Bond Future	7.9200	7.9400	124.8648	124.7723	0.00
11/10/2005	R153 On 04-May-06			Bond Future	7.9600	7.9800	120.5425	120.4507	0.00
11/10/2005	R153 On 03-August-06			Bond Future	7.9900	8.0140	122.7664	122.6759	0.00
11/10/2005	R153 On 03-November-05			Bond Future	7.8600	7.8840	122.6945	122.6015	249.00
11/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	15551	15112	15551	15112	0.00
11/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	12108	12593	12108	12593	0.00
11/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	16484	16045	16484	16045	0.00
11/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	14769	15248	14769	15248	0.00
11/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	18114	17686	18114	17686	0.00
11/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	17737	18214	17737	18214	0.00
11/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	9569	9091	9569	9091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	3514	3968	3514	3968	0.00
11/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	18163	17452	18163	17452	0.00
11/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	1160	1380	1160	1380	5.00
11/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	9878	9550	9878	9550	0.00
11/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	16973	17570	16973	17570	2.00
11/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	5677	5458	5677	5458	0.00
11/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	23430	24136	23430	24136	0.00
11/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	3619	3403	3619	3403	0.00
11/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	8642	9357	8642	9357	0.00
11/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	49109	48186	49109	48186	0.00
11/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	17	25	17	25	5.00
11/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	28145	27300	28145	27300	0.00
11/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	321	406	321	406	0.00
11/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	4	4	4	4	0.00
11/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	39051	39982	39051	39982	0.00
11/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	97	92	97	92	0.00
11/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	27669	28595	27669	28595	0.00
11/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	843	792	843	792	0.00
11/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	17075	17954	17075	17954	0.00
11/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	38597	37694	38597	37694	0.00
11/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	78	105	78	105	0.00
11/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	59544	58616	59544	58616	0.00
11/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	3	5	3	5	0.00
11/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2830	2703	2830	2703	0.00
11/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	31361	32159	31361	32159	0.00
11/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	1171	1110	1171	1110	0.00
11/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	40602	41467	40602	41467	0.00
11/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	379	356	379	356	0.00
11/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	50835	51737	50835	51737	0.00
11/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	22378	21835	22378	21835	0.00
11/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	8513	8895	8513	8895	0.00
11/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	30101	29471	30101	29471	0.00
11/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	5932	6226	5932	6226	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	38476	37774	38476	37774	0.00
11/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	4116	4339	4116	4339	0.00
11/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	47292	46534	47292	46534	0.00
11/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	2855	3022	2855	3022	0.00
11/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	2076	1993	2076	1993	0.00
11/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	51513	52349	51513	52349	0.00
11/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	3445	3317	3445	3317	0.00
11/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	42430	43220	42430	43220	0.00
11/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	5444	5257	5444	5257	0.00
11/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	34091	34820	34091	34820	0.00
11/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	8217	7956	8217	7956	0.00
11/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	26634	27290	26634	27290	0.00
11/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	11876	11529	11876	11529	0.00
11/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	20173	20744	20173	20744	0.00
11/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	22043	21511	22043	21511	0.00
11/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	10423	10809	10423	10809	0.00
11/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	28493	27873	28493	27873	0.00
11/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	7074	7372	7074	7372	0.00
11/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	35720	35022	35720	35022	0.00
11/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	4606	4825	4606	4825	0.00
11/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	43579	42816	43579	42816	0.00
11/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	2871	3025	2871	3025	0.00
11/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	51910	51095	51910	51095	0.00
11/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	1711	1814	1711	1814	0.00
11/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	5155	4992	5155	4992	0.00
11/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	43255	43997	43255	43997	0.00
11/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	7381	7162	7381	7162	0.00
11/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	35713	36399	35713	36399	0.00
11/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	10245	9962	10245	9962	0.00
11/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	28909	29531	28909	29531	0.00
11/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	13811	13458	13811	13458	0.00
11/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	22906	23457	22906	23457	0.00
11/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	23155	22651	23155	22651	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	13402	13803	13402	13803	0.00
11/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	28902	28325	28902	28325	0.00
11/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	9868	10196	9868	10196	0.00
11/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	35291	34647	35291	34647	0.00
11/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	7071	7331	7071	7331	0.00
11/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	42240	41535	42240	41535	0.00
11/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	4926	5126	4926	5126	0.00
11/10/2005	R157 On 02-February-06			Bond Future	8.1400	8.1410	140.6123	140.6123	1.00
11/10/2005	R157 On 04-May-06			Bond Future	8.1700	8.1740	136.3414	136.3414	0.00
11/10/2005	R157 On 03-August-06			Bond Future	8.2000	8.2000	138.8612	138.8689	0.00
11/10/2005	R157 On 03-November-05			Bond Future	8.1000	8.0990	138.1753	138.1670	13.00
11/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	31393	31509	31393	31509	250.00
11/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	22624	22741	22624	22741	250.00
11/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	38449	38535	38449	38535	0.00
11/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	32472	32558	32472	32558	0.00
11/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	35485	35582	35485	35582	0.00
11/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	31719	31740	31719	31740	0.00
11/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	7500	7697	7500	7697	0.00
11/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	15650	15929	15650	15929	0.00
11/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	18898	19070	18898	19070	0.00
11/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	6388	6643	6388	6643	0.00
11/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	64051	64133	64051	64133	0.00
11/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	19638	19720	19638	19720	115.00
11/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	20329	20439	20329	20439	0.00
11/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	31788	31898	31788	31898	0.00
11/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	11978	12073	11978	12073	0.00
11/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	44080	44175	44080	44175	0.00
11/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	95232	95315	95232	95315	0.00
11/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	13	16	13	16	0.00
11/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	72786	72872	72786	72872	0.00
11/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	250	282	250	282	0.00
11/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	51031	51145	51031	51145	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	1898	2015	1898	2015	0.00
11/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	31141	31341	31141	31341	0.00
11/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	34890	34965	34890	34965	0.00
11/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	2144	2301	2144	2301	0.00
11/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	53177	53166	53177	53166	0.00
11/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	608	680	608	680	0.00
11/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	72140	72084	72140	72084	0.00
11/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	153	180	153	180	0.00
11/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	91034	90957	91034	90957	0.00
11/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	23	29	23	29	0.00
11/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	118167	118250	118167	118250	0.00
11/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	372	383	372	383	0.00
11/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	119410	119421	119410	119421	0.00
11/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	997	1020	997	1020	0.00
11/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	97627	97649	97627	97649	0.00
11/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	2751	2796	2751	2796	0.00
11/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	77429	77473	77429	77473	0.00
11/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	6191	6262	6191	6262	0.00
11/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	59363	59434	59363	59434	0.00
11/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	44460	44572	44460	44572	0.00
11/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	15870	15982	15870	15982	0.00
11/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	59080	59182	59080	59182	0.00
11/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	11067	11168	11067	11168	0.00
11/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	74725	74814	74725	74814	0.00
11/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	7677	7765	7677	7765	0.00
11/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	90370	90438	90370	90438	0.00
11/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	4666	4733	4666	4733	0.00
11/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	3749	3782	3749	3782	0.00
11/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	100846	100880	100846	100880	0.00
11/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	6414	6459	6414	6459	0.00
11/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	82061	82107	82061	82107	0.00
11/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	11544	11605	11544	11605	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	66169	66230	66169	66230	0.00
11/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	18639	18712	18639	18712	0.00
11/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	52658	52731	52658	52731	0.00
11/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	27696	27778	27696	27778	0.00
11/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	41518	41600	41518	41600	0.00
11/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	50665	50751	50665	50751	0.00
11/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	25280	25365	25280	25365	0.00
11/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	78354	78431	78354	78431	0.00
11/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	15286	15363	15286	15363	0.00
11/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	93255	93325	93255	93325	0.00
11/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	11897	11967	11897	11967	0.00
11/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	5837	5879	5837	5879	0.00
11/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	102797	102762	102797	102762	0.00
11/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	9042	9097	9042	9097	0.00
11/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	85058	85036	85058	85036	0.00
11/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	13448	13516	13448	13516	0.00
11/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	68928	68919	68928	68919	0.00
11/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	19247	19327	19247	19327	0.00
11/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	54591	54594	54591	54594	0.00
11/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	26574	26664	26574	26664	0.00
11/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	42173	42186	42173	42186	0.00
11/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	45944	46046	45944	46046	0.00
11/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	23188	23213	23188	23213	0.00
11/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	57833	57937	57833	57937	0.00
11/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	16453	16479	16453	16479	0.00
11/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	70963	71066	70963	71066	0.00
11/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	11315	11340	11315	11340	0.00
11/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	85101	85201	85101	85201	0.00
11/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	7535	7557	7535	7557	0.00
11/10/2005	R186 On 02-February-06			Bond Future	7.8000	7.8020	128.9445	128.9445	0.00
11/10/2005	R186 On 04-May-06			Bond Future	7.8100	7.8140	131.2884	131.2884	0.00
11/10/2005	R186 On 03-August-06			Bond Future	7.8200	7.8220	128.4086	128.4207	0.00
11/10/2005	R186 On 03-November-05			Bond Future	7.7900	7.7860	131.9091	131.9091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	34811	34977	34811	34977	0.00
11/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	41260	41425	41260	41425	0.00
11/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	42824	42937	42824	42937	0.00
11/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	50704	50817	50704	50817	0.00
11/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	51891	52046	51891	52046	0.00
11/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	60815	60849	60815	60849	0.00
11/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	14046	14393	14046	14393	0.00
11/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	18544	18890	18544	18890	0.00
11/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	58230	58340	58230	58340	0.00
11/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	35747	35857	35747	35857	0.00
11/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	66850	67013	66850	67013	0.00
11/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	45602	45644	45602	45644	0.00
11/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	20779	20926	20779	20926	0.00
11/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	58937	59085	58937	59085	0.00
11/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	517	582	517	582	0.00
11/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	70065	70129	70065	70129	0.00
11/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	176902	176902	176902	176902	0.00
11/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	0	1	0	1	0.00
11/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	139734	139734	139734	139734	0.00
11/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	27	33	27	33	0.00
11/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	103996	104003	103996	104003	0.00
11/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	3752	3973	3752	3973	0.00
11/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	40161	40382	40161	40382	0.00
11/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	33009	33306	33009	33306	0.00
11/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	6768	7065	6768	7065	0.00
11/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	57846	58009	57846	58009	0.00
11/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	1990	2153	1990	2153	0.00
11/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	84887	84952	84887	84952	0.00
11/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	490	555	490	555	0.00
11/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	111986	112001	111986	112001	0.00
11/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	76	91	76	91	0.00
11/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	138448	138450	138448	138450	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	8	11	8	11	0.00
11/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	443	457	443	457	0.00
11/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	178098	178112	178098	178112	0.00
11/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	1701	1738	1701	1738	0.00
11/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	142468	142506	142468	142506	0.00
11/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	4686	4758	4686	4758	0.00
11/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	109948	110020	109948	110020	0.00
11/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	10823	10936	10823	10936	0.00
11/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	81901	82014	81901	82014	0.00
11/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	52376	52542	52376	52542	0.00
11/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	28272	28438	28272	28438	0.00
11/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	72605	72758	72605	72758	0.00
11/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	19056	19209	19056	19209	0.00
11/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	94655	94788	94655	94788	0.00
11/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	12721	12854	12721	12854	0.00
11/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	116853	116955	116853	116955	0.00
11/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	7549	7651	7549	7651	0.00
11/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	139976	140048	139976	140048	0.00
11/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	4273	4346	4273	4346	0.00
11/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	4261	4305	4261	4305	0.00
11/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	182128	182171	182128	182171	0.00
11/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	7615	7676	7615	7676	0.00
11/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	148879	148940	148879	148940	0.00
11/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	12760	12840	12760	12840	0.00
11/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	118781	118861	118781	118861	0.00
11/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	20145	20242	20145	20242	0.00
11/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	92224	92321	92224	92321	0.00
11/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	30111	30220	30111	30220	0.00
11/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	69495	69604	69495	69604	0.00
11/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	76069	76170	76069	76170	0.00
11/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	24315	24415	24315	24415	0.00
11/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	95918	96004	95918	96004	0.00
11/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	15938	16024	15938	16024	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	117265	117333	117265	117333	0.00
11/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	10061	10130	10061	10130	0.00
11/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	139581	139633	139581	139633	0.00
11/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	6114	6166	6114	6166	0.00
11/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	13441	13526	13441	13526	0.00
11/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	154808	154772	154808	154772	0.00
11/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	19935	20041	19935	20041	0.00
11/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	126324	126309	126324	126309	0.00
11/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	28419	28545	28419	28545	0.00
11/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	101111	101115	101111	101115	0.00
11/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	39055	39197	39055	39197	0.00
11/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	79276	79297	79276	79297	0.00
11/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	83742	83909	83742	83909	0.00
11/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	33399	33444	33399	33444	0.00
11/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	102286	102453	102286	102453	0.00
11/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	23879	23924	23879	23924	0.00
11/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	122143	122306	122143	122306	0.00
11/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	16660	16703	16660	16703	0.00
11/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	142952	143110	142952	143110	0.00
11/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	11341	11378	11341	11378	0.00
11/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	164364	164516	164364	164516	0.00
11/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	7533	7564	7533	7564	0.00
11/10/2005	R194 On 02-February-06			Bond Future	7.6700	7.6970	108.7636	108.7174	0.00
11/10/2005	R194 On 04-May-06			Bond Future	7.7200	7.7430	105.6684	105.6241	0.00
11/10/2005	R194 On 03-August-06			Bond Future	7.7500	7.7760	107.6197	107.5783	0.00
11/10/2005	R194 On 03-November-05			Bond Future	7.6000	7.6240	106.8747	106.8296	0.00
11/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	6948	6728	6948	6728	0.00
11/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	5467	5709	5467	5709	0.00
11/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	7596	7388	7596	7388	0.00
11/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	7034	7269	7034	7269	0.00
11/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	7848	7654	7848	7654	0.00
11/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	7818	8038	7818	8038	0.00
11/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	1724	1615	1724	1615	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	3943	4285	3943	4285	0.00
11/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	4695	4453	4695	4453	0.00
11/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	1539	1749	1539	1749	0.00
11/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	2330	2224	2330	2224	0.00
11/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	10513	10869	10513	10869	0.00
11/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	29626	30077	29626	30077	0.00
11/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	24072	24523	24072	24523	0.00
11/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	1	1	1	1	0.00
11/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	18555	19007	18555	19007	0.00
11/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	29	27	29	27	0.00
11/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	13102	13552	13102	13552	0.00
11/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	351	327	351	327	0.00
11/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	7979	8406	7979	8406	0.00
11/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	8984	8631	8984	8631	0.00
11/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	490	588	490	588	0.00
11/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	13929	13514	13929	13514	0.00
11/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	130	167	130	167	0.00
11/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	19089	18646	19089	18646	0.00
11/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	21	29	21	29	0.00
11/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	24306	23855	24306	23855	0.00
11/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	2	3	2	3	0.00
11/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	29505	29053	29505	29053	0.00
11/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
11/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	8	7	8	7	0.00
11/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	27870	28331	27870	28331	0.00
11/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	69	63	69	63	0.00
11/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	22967	23423	22967	23423	0.00
11/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	324	302	324	302	0.00
11/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	18288	18727	18288	18727	0.00
11/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	993	937	993	937	0.00
11/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	14051	14457	14051	14457	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	4312	4149	4312	4149	0.00
11/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	7648	7947	7648	7947	0.00
11/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	10136	9864	10136	9864	0.00
11/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	3867	4057	3867	4057	0.00
11/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	13752	13436	13752	13436	0.00
11/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	2723	2869	2723	2869	0.00
11/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	17436	17078	17436	17078	0.00
11/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	1676	1780	1676	1780	0.00
11/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	21441	21049	21441	21049	0.00
11/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	978	1047	978	1047	0.00
11/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	25678	25260	25678	25260	0.00
11/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	539	583	539	583	0.00
11/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	728	697	728	697	0.00
11/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	26125	26537	26125	26537	0.00
11/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	1185	1138	1185	1138	0.00
11/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	22197	22592	22197	22592	0.00
11/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1852	1783	1852	1783	0.00
11/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	18501	18875	18501	18875	0.00
11/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	2782	2685	2782	2685	0.00
11/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	15093	15439	15093	15439	0.00
11/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	4025	3895	4025	3895	0.00
11/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	12022	12335	12022	12335	0.00
11/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	5622	5454	5622	5454	0.00
11/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	9328	9603	9328	9603	0.00
11/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	9951	9701	9951	9701	0.00
11/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	5144	5337	5144	5337	0.00
11/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	12669	12381	12669	12381	0.00
11/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	3641	3795	3641	3795	0.00
11/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	15717	15392	15717	15392	0.00
11/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	2490	2608	2490	2608	0.00
11/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	19046	18690	19046	18690	0.00
11/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	1642	1729	1642	1729	0.00
11/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	22600	22219	22600	22219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1043	1104	1043	1104	0.00
11/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	2576	2493	2576	2493	0.00
11/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	17478	17809	17478	17809	0.00
11/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	3525	3418	3525	3418	0.00
11/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	14667	14974	14667	14974	0.00
11/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	4708	4574	4708	4574	0.00
11/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	12108	12388	12108	12388	0.00
11/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	6145	5982	6145	5982	0.00
11/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	9821	10072	9821	10072	0.00
11/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	9818	9593	9818	9593	0.00
11/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	6101	6290	6101	6290	0.00
11/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	12049	11794	12049	11794	0.00
11/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	4663	4821	4663	4821	0.00
11/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	14524	14240	14524	14240	0.00
11/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	3486	3616	3486	3616	0.00
11/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	17220	16910	17220	16910	0.00
11/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	2547	2651	2547	2651	0.00
11/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	20107	19774	20107	19774	0.00
11/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	1818	1898	1818	1898	0.00
11/10/2005	R201 On 02-February-06			Bond Future	8.1300	8.1250	105.0333	105.0333	0.00
11/10/2005	R201 On 04-May-06			Bond Future	8.1600	8.1570	106.9454	106.9454	0.00
11/10/2005	R201 On 03-August-06			Bond Future	8.1900	8.1850	104.4999	104.5060	0.00
11/10/2005	R201 On 03-November-05			Bond Future	8.0900	8.0870	107.5503	107.5503	0.00
11/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	16220	16307	16220	16307	0.00
11/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	24250	24337	24250	24337	0.00
11/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	25425	25479	25425	25479	0.00
11/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	19635	19690	19635	19690	0.00
11/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	28584	28661	28584	28661	0.00
11/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	24687	24703	24687	24703	0.00
11/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	6031	6210	6031	6210	0.00
11/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	11740	11918	11740	11918	0.00
11/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	25047	25137	25047	25137	0.00
11/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	17096	17186	17096	17186	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	15231	15404	15231	15404	0.00
11/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	4644	4816	4644	4816	0.00
11/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	9549	9624	9549	9624	0.00
11/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	33882	33956	33882	33956	0.00
11/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	92376	92376	92376	92376	0.00
11/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
11/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	74324	74324	74324	74324	0.00
11/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	9	12	9	12	0.00
11/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	56649	56651	56649	56651	0.00
11/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	190	216	190	216	0.00
11/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	39504	39530	39504	39530	0.00
11/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	1505	1606	1505	1606	0.00
11/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	23845	23946	23845	23946	0.00
11/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	28050	28156	28050	28156	0.00
11/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	1495	1601	1495	1601	0.00
11/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	42608	42656	42608	42656	0.00
11/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	406	453	406	453	0.00
11/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	57633	57650	57633	57650	0.00
11/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	97	113	97	113	0.00
11/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	72578	72581	72578	72581	0.00
11/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	13	17	13	17	0.00
11/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	85	88	85	88	0.00
11/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	111013	111016	111013	111016	0.00
11/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	267	275	267	275	0.00
11/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	93172	93180	93172	93180	0.00
11/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	736	753	736	753	0.00
11/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	75978	75995	75978	75995	0.00
11/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	2133	2168	2133	2168	0.00
11/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	60064	60099	60064	60099	0.00
11/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	4930	4986	4930	4986	0.00
11/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	45894	45950	45894	45950	0.00
11/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	35494	35581	35494	35581	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	11877	11963	11877	11963	0.00
11/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	47153	47231	47153	47231	0.00
11/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	8177	8254	8177	8254	0.00
11/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	59640	59706	59640	59706	0.00
11/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	5605	5672	5605	5672	0.00
11/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	72145	72195	72145	72195	0.00
11/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	3346	3397	3346	3397	0.00
11/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	7752	7795	7752	7795	0.00
11/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	49869	49912	49869	49912	0.00
11/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	12121	12171	12121	12171	0.00
11/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	37957	38007	37957	38007	0.00
11/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	17984	18038	17984	18038	0.00
11/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	27853	27907	27853	27907	0.00
11/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	34404	34454	34404	34454	0.00
11/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	13256	13307	13256	13307	0.00
11/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	44757	44800	44757	44800	0.00
11/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	8547	8590	8547	8590	0.00
11/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	56234	56269	56234	56269	0.00
11/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	5249	5284	5249	5284	0.00
11/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	68543	68569	68543	68569	0.00
11/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	3066	3091	3066	3091	0.00
11/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	10927	10981	10927	10981	0.00
11/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	53915	53908	53915	53908	0.00
11/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	15584	15648	15584	15648	0.00
11/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	42645	42648	42645	42648	0.00
11/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	21455	21527	21455	21527	0.00
11/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	32890	32901	32890	32901	0.00
11/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	36942	37023	36942	37023	0.00
11/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	18001	18021	18001	18021	0.00
11/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	46435	46517	46435	46517	0.00
11/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	12731	12752	12731	12752	0.00
11/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	56912	56993	56912	56993	0.00
11/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	8721	8741	8721	8741	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	68186	68265	68186	68265	0.00
11/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	5780	5797	5780	5797	0.00
11/10/2005	R203 On 02-February-06			Bond Future	8.1000	8.0990	104.4210	104.4136	0.00
11/10/2005	R203 On 04-May-06			Bond Future	8.1200	8.1230	102.1460	102.1460	0.00
11/10/2005	R203 On 03-August-06			Bond Future	8.1400	8.1430	104.0319	104.0319	0.00
11/10/2005	R203 On 03-November-05			Bond Future	8.0700	8.0660	102.6088	102.6011	0.00
11/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	16354	16407	16354	16407	0.00
11/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	23730	23857	23730	23857	0.00
11/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	22339	22404	22339	22404	0.00
11/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	31462	31526	31462	31526	0.00
11/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	35611	35664	35611	35664	0.00
11/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	27885	27938	27885	27938	0.00
11/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	6549	6702	6549	6702	0.00
11/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	11514	11744	11514	11744	0.00
11/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	25811	25850	25811	25850	0.00
11/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	14513	14627	14513	14627	0.00
11/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	31326	31389	31326	31389	0.00
11/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	22021	22085	22021	22085	0.00
11/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	17424	17522	17424	17522	0.00
11/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	3469	3643	3469	3643	0.00
11/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	1	1	1	1	0.00
11/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	85629	85706	85629	85706	0.00
11/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	15	18	15	18	0.00
11/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	64702	64781	64702	64781	0.00
11/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	208	235	208	235	0.00
11/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	44480	44583	44480	44583	0.00
11/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	1550	1646	1550	1646	0.00
11/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	25920	26091	25920	26091	0.00
11/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	33048	33040	33048	33040	0.00
11/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	643	711	643	711	0.00
11/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	50466	50403	50466	50403	0.00
11/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	69	82	69	82	0.00
11/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	67950	67875	67950	67875	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	4	5	4	5	0.00
11/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	976	994	976	994	0.00
11/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	87877	87970	87877	87970	0.00
11/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	2337	2368	2337	2368	0.00
11/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	68605	68711	68605	68711	0.00
11/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	4972	5017	4972	5017	0.00
11/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	51117	51236	51117	51236	0.00
11/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	9479	9532	9479	9532	0.00
11/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	35998	36126	35998	36126	0.00
11/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	37687	37703	37687	37703	0.00
11/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	8172	8263	8172	8263	0.00
11/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	51497	51486	51497	51486	0.00
11/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	4209	4273	4209	4273	0.00
11/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	66602	66567	66602	66567	0.00
11/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	1973	2014	1973	2014	0.00
11/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	3417	3447	3417	3447	0.00
11/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	90929	90959	90929	90959	0.00
11/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	5962	6003	5962	6003	0.00
11/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	73148	73189	73148	73189	0.00
11/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	9788	9840	9788	9840	0.00
11/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	57143	57195	57143	57195	0.00
11/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	15182	15242	15182	15242	0.00
11/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	43186	43246	43186	43246	0.00
11/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	67753	67793	67753	67793	0.00
11/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	5780	5819	5780	5819	0.00
11/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	42054	42112	42054	42112	0.00
11/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	14766	14824	14766	14824	0.00
11/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	54301	54351	54301	54351	0.00
11/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	9461	9510	9461	9510	0.00
11/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	6159	6191	6159	6191	0.00
11/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	93842	93874	93842	93874	0.00
11/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	9443	9482	9443	9482	0.00
11/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	77112	77151	77112	77151	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	13900	13945	13900	13945	0.00
11/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	62034	62079	62034	62079	0.00
11/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	26922	26976	26922	26976	0.00
11/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	37371	37425	37371	37425	0.00
11/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	19693	19743	19693	19743	0.00
11/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	48757	48808	48757	48808	0.00
11/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	45695	45745	45695	45745	0.00
11/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	20225	20275	20225	20275	0.00
11/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	57035	57080	57035	57080	0.00
11/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	14239	14284	14239	14284	0.00
11/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	69435	69474	69435	69474	0.00
11/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	9720	9758	9720	9758	0.00
11/10/2005	R204 On 02-February-06			Bond Future	8.0900	8.0880	100.3517	100.3438	0.00
11/10/2005	R204 On 04-May-06			Bond Future	8.1100	8.1110	102.1661	102.1739	0.00
11/10/2005	R204 On 03-August-06			Bond Future	8.1300	8.1310	100.0162	100.0239	0.00
11/10/2005	R204 On 03-November-05			Bond Future	8.0600	8.0590	102.5734	102.5734	0.00
11/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	17781	17836	17781	17836	0.00
11/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	24662	24796	24662	24796	0.00
11/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	24171	24276	24171	24276	0.00
11/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	32918	32945	32918	32945	0.00
11/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	29105	29198	29105	29198	0.00
11/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	39284	39300	39284	39300	0.00
11/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	18701	18864	18701	18864	0.00
11/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	3613	3775	3613	3775	0.00
11/10/2005	R207 On 02-February-06			Bond Future	8.0700	8.0660	93.6968	93.6968	0.00
11/10/2005	R207 On 04-May-06			Bond Future	8.0900	8.0880	95.3983	95.4062	0.00
11/10/2005	R207 On 03-August-06			Bond Future	8.1100	8.1070	93.5203	93.5281	0.00
11/10/2005	R207 On 03-November-05			Bond Future	8.0400	8.0410	95.6468	95.6468	0.00
11/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	18754	18846	18754	18846	0.00
11/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	23983	24075	23983	24075	0.00
11/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	25297	25404	25297	25404	0.00
11/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	32275	32303	32275	32303	0.00
11/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	30376	30470	30376	30470	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	38751	38769	38751	38769	0.00
11/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	7899	8100	7899	8100	0.00
11/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	11182	11383	11182	11383	0.00
12/10/2005	GOVI On 02-February-06			jGovi	229.7500	229.8170	229.7460	229.8170	0.00
12/10/2005	GOVI On 04-May-06			jGovi	233.9200	233.9850	233.9150	233.9850	57.00
12/10/2005	GOVI On 03-August-06			jGovi	238.2300	238.2990	238.2320	238.2990	0.00
12/10/2005	GOVI On 03-November-05			jGovi	225.7600	225.8320	225.7620	225.8320	463.00
12/10/2005	GOVI On 02-November-06			jGovi	242.7000	242.7620	242.6980	242.7620	0.00
12/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	41488	42032	41488	42032	0.00
12/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	44028	43862	44028	43862	0.00
12/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	58847	59400	58847	59400	0.00
12/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	19697	19550	19697	19550	0.00
12/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	95125	95707	95125	95707	0.00
12/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	12805	12717	12805	12717	0.00
12/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	4116	4496	4116	4496	0.00
12/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	26496	26176	26496	26176	0.00
12/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	134612	135202	134612	135202	0.00
12/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	7632	7582	7632	7582	0.00
12/10/2005	J152 On 28-February-06			jSwap	7.1100	7.1070	0.0019	0.0019	0.00
12/10/2005	J153 On 31-August-10			jSwap	7.8400	7.8370	0.0140	0.0139	0.00
12/10/2005	J157 On 15-September-15			jSwap	8.1000	8.0980	0.0412	0.0410	0.00
12/10/2005	J186 On 21-December-26			jSwap	7.7300	7.7230	0.0244	0.0234	0.00
12/10/2005	J194 On 28-February-08			jSwap	7.5800	7.5690	0.0017	0.0016	0.00
12/10/2005	J201 On 22-December-14			jSwap	8.0300	8.0240	0.0355	0.0353	0.00
12/10/2005	J203 On 15-September-17			jSwap	8.0400	8.0400	0.0417	0.0414	0.00
12/10/2005	J204 On 21-December-18			jSwap	8.0100	8.0050	0.0426	0.0423	0.00
12/10/2005	J207 On 15-January-20			jSwap	8.0000	7.9970	0.0002	0.0002	0.00
12/10/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
12/10/2005	JFRA On 02-February-06			jFra	7.0700	7.0650	0.0173	0.0173	0.00
12/10/2005	JFRA On 01-February-07			jFra	7.6200	7.6160	0.0186	0.0186	500.00
12/10/2005	JFRA On 04-May-06			jFra	7.1700	7.1650	0.0176	0.0175	0.00
12/10/2005	JFRA On 03-May-07			jFra	7.8300	7.8610	0.0192	0.0192	0.00
12/10/2005	JFRA On 03-August-06			jFra	7.3000	7.2910	0.0179	0.0178	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2005	JFRA On 02-August-07			jFra	8.0100	8.0560	0.0196	0.0197	0.00
12/10/2005	JFRA On 03-November-05			jFra	7.0500	7.0490	0.0173	0.0173	0.00
12/10/2005	JFRA On 02-November-06			jFra	7.4600	7.4630	0.0183	0.0183	0.00
12/10/2005	JFRA On 01-November-07			jFra	7.9500	7.9220	0.0209	0.0208	0.00
12/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	324	324	324	324	0.00
12/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	772	777	772	777	0.00
12/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1807	1807	1807	1807	0.00
12/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1521	1524	1521	1524	0.00
12/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1153	1152	1153	1152	0.00
12/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	742	747	742	747	0.00
12/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2275	2317	2275	2317	0.00
12/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1463	1434	1463	1434	0.00
12/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1645	1628	1645	1628	0.00
12/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	900	915	900	915	0.00
12/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2672	2737	2672	2737	0.00
12/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1418	1378	1418	1378	0.00
12/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	16	16	16	16	0.00
12/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	501	509	501	509	0.00
12/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2117	2125	2117	2125	0.00
12/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	994	992	994	992	0.00
12/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	2856	2818	2856	2818	0.00
12/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1678	1708	1678	1708	0.00
12/10/2005	JN02 On 02-February-06			jNote	7.5400	7.5440	0.1399	0.1399	0.00
12/10/2005	JN02 On 03-November-05			jNote	7.4300	7.4310	0.1367	0.1368	0.00
12/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	8617	8680	8617	8680	0.00
12/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	3231	3231	3231	3231	0.00
12/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	1585	1679	1585	1679	0.00
12/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	2964	2945	2964	2945	0.00
12/10/2005	JN05 On 02-February-06			jNote	7.9900	7.9800	0.3285	0.3283	0.00
12/10/2005	JN05 On 03-November-05			jNote	7.9100	7.9020	0.3261	0.3259	0.00
12/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	16919	16839	16919	16839	0.00
12/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	7253	7377	7253	7377	0.00
12/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	3255	3267	3255	3267	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	7050	7310	7050	7310	0.00
12/10/2005	JN10 On 02-February-06			jNote	8.1200	8.1160	0.5551	0.5548	0.00
12/10/2005	JN10 On 03-November-05			jNote	8.0900	8.0810	0.5541	0.5538	0.00
12/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	22224	22109	22224	22109	0.00
12/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	13955	14182	13955	14182	0.00
12/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	10920	10918	10920	10918	0.00
12/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	5097	5368	5097	5368	0.00
12/10/2005	JROD On 31-January-06			jRod	6.8700	6.8670	0.0055	0.0055	0.00
12/10/2005	JROD On 28-February-06			jRod	6.9300	6.9290	0.0050	0.0050	0.00
12/10/2005	JROD On 31-March-06			jRod	7.0000	7.0030	0.0047	0.0047	0.00
12/10/2005	JROD On 28-April-06			jRod	6.9600	6.9610	0.0075	0.0074	0.00
12/10/2005	JROD On 31-May-06			jRod	7.0200	7.0260	0.0069	0.0069	0.00
12/10/2005	JROD On 30-June-06			jRod	7.0900	7.0890	0.0064	0.0064	0.00
12/10/2005	JROD On 31-July-06			jRod	7.0500	7.0500	0.0091	0.0091	0.00
12/10/2005	JROD On 31-August-06			jRod	7.1100	7.1080	0.0084	0.0084	0.00
12/10/2005	JROD On 31-October-05			jRod	6.6900	6.6880	0.0019	0.0019	0.00
12/10/2005	JROD On 30-November-05			jRod	6.7700	6.7750	0.0016	0.0016	0.00
12/10/2005	JROD On 30-December-05			jRod	6.8800	6.8830	0.0014	0.0013	0.00
12/10/2005	R152 On 03-November-05			Bond Future	7.1300	7.1270	103.7308	103.7315	0.00
12/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	2	2	2	2	0.00
12/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1183	1178	1183	1178	0.00
12/10/2005	R153 On 02-February-06			Bond Future	7.9200	7.9180	124.8522	124.8648	0.00
12/10/2005	R153 On 04-May-06			Bond Future	7.9600	7.9570	120.5305	120.5425	0.00
12/10/2005	R153 On 03-August-06			Bond Future	7.9900	7.9900	122.7551	122.7664	0.00
12/10/2005	R153 On 03-November-05			Bond Future	7.8700	7.8630	122.6812	122.6945	250.00
12/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	15422	15551	15422	15551	0.00
12/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	12105	12108	12105	12108	0.00
12/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	16383	16484	16383	16484	0.00
12/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	14788	14769	14788	14769	0.00
12/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	18026	18114	18026	18114	0.00
12/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	17762	17737	17762	17737	0.00
12/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	3451	3619	3451	3619	0.00
12/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	8607	8642	8607	8642	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	9358	9569	9358	9569	0.00
12/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	3437	3514	3437	3514	0.00
12/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	17970	18163	17970	18163	0.00
12/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	1100	1160	1100	1160	5.00
12/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	9769	9878	9769	9878	0.00
12/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	16990	16973	16990	16973	2.00
12/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	5593	5677	5593	5677	0.00
12/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	23472	23430	23472	23430	0.00
12/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	48972	49109	48972	49109	0.00
12/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	14	17	14	17	5.00
12/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	27983	28145	27983	28145	0.00
12/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	292	321	292	321	0.00
12/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	3	4	3	4	0.00
12/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	39183	39051	39183	39051	0.00
12/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	81	97	81	97	0.00
12/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	27786	27669	27786	27669	0.00
12/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	766	843	766	843	0.00
12/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	17131	17075	17131	17075	0.00
12/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	38454	38597	38454	38597	0.00
12/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	67	78	67	78	0.00
12/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	59411	59544	59411	59544	0.00
12/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	3	3	3	3	0.00
12/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2774	2830	2774	2830	0.00
12/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	31431	31361	31431	31361	0.00
12/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	1139	1171	1139	1171	0.00
12/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	40697	40602	40697	40602	0.00
12/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	366	379	366	379	0.00
12/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	50947	50835	50947	50835	0.00
12/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	22236	22378	22236	22378	0.00
12/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	8498	8513	8498	8513	0.00
12/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	29954	30101	29954	30101	0.00
12/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	5910	5932	5910	5932	0.00
12/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	38326	38476	38326	38476	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	4092	4116	4092	4116	0.00
12/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	47143	47292	47143	47292	0.00
12/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	2832	2855	2832	2855	0.00
12/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	2044	2076	2044	2076	0.00
12/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	51602	51513	51602	51513	0.00
12/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	3401	3445	3401	3445	0.00
12/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	42506	42430	42506	42430	0.00
12/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	5386	5444	5386	5444	0.00
12/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	34152	34091	34152	34091	0.00
12/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	8144	8217	8144	8217	0.00
12/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	26681	26634	26681	26634	0.00
12/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	11788	11876	11788	11876	0.00
12/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	20205	20173	20205	20173	0.00
12/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	21932	22043	21932	22043	0.00
12/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	10432	10423	10432	10423	0.00
12/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	28375	28493	28375	28493	0.00
12/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	7075	7074	7075	7074	0.00
12/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	35598	35720	35598	35720	0.00
12/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	4603	4606	4603	4606	0.00
12/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	43455	43579	43455	43579	0.00
12/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	2867	2871	2867	2871	0.00
12/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	51785	51910	51785	51910	0.00
12/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	1706	1711	1706	1711	0.00
12/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	5110	5155	5110	5155	0.00
12/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	43324	43255	43324	43255	0.00
12/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	7325	7381	7325	7381	0.00
12/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	35770	35713	35770	35713	0.00
12/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	10178	10245	10178	10245	0.00
12/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	28955	28909	28955	28909	0.00
12/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	13733	13811	13733	13811	0.00
12/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	22941	22906	22941	22906	0.00
12/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	23058	23155	23058	23155	0.00
12/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	13419	13402	13419	13402	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	28798	28902	28798	28902	0.00
12/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	9878	9868	9878	9868	0.00
12/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	35183	35291	35183	35291	0.00
12/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	7076	7071	7076	7071	0.00
12/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	42128	42240	42128	42240	0.00
12/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	4927	4926	4927	4926	0.00
12/10/2005	R157 On 02-February-06			Bond Future	8.1400	8.1410	140.5881	140.6123	1.00
12/10/2005	R157 On 04-May-06			Bond Future	8.1800	8.1740	136.3177	136.3414	0.00
12/10/2005	R157 On 03-August-06			Bond Future	8.2000	8.2010	138.8381	138.8612	0.00
12/10/2005	R157 On 03-November-05			Bond Future	8.1000	8.0980	138.1422	138.1753	13.00
12/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	31140	31393	31140	31393	250.00
12/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	22614	22624	22614	22624	250.00
12/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	38235	38449	38235	38449	0.00
12/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	32495	32472	32495	32472	0.00
12/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	35306	35485	35306	35485	0.00
12/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	31771	31719	31771	31719	0.00
12/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	7140	7500	7140	7500	0.00
12/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	15621	15650	15621	15650	0.00
12/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	18444	18898	18444	18898	0.00
12/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	6265	6388	6265	6388	0.00
12/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	63804	64051	63804	64051	0.00
12/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	19628	19638	19628	19638	115.00
12/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	20112	20329	20112	20329	0.00
12/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	31813	31788	31813	31788	0.00
12/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	11807	11978	11807	11978	0.00
12/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	44152	44080	44152	44080	0.00
12/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	95563	95232	95563	95232	0.00
12/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	10	13	10	13	0.00
12/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	73114	72786	73114	72786	0.00
12/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	210	250	210	250	0.00
12/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	51322	51031	51322	51031	0.00
12/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	1724	1898	1724	1898	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	31298	31141	31298	31141	0.00
12/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	34457	34890	34457	34890	0.00
12/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	2042	2144	2042	2144	0.00
12/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	52794	53177	52794	53177	0.00
12/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	557	608	557	608	0.00
12/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	71789	72140	71789	72140	0.00
12/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	134	153	134	153	0.00
12/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	90698	91034	90698	91034	0.00
12/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	19	23	19	23	0.00
12/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	118498	118167	118498	118167	0.00
12/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	357	372	357	372	0.00
12/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	119637	119410	119637	119410	0.00
12/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	964	997	964	997	0.00
12/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	97836	97627	97836	97627	0.00
12/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	2682	2751	2682	2751	0.00
12/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	77602	77429	77602	77429	0.00
12/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	6073	6191	6073	6191	0.00
12/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	59488	59363	59488	59363	0.00
12/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	44185	44460	44185	44460	0.00
12/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	15838	15870	15838	15870	0.00
12/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	58795	59080	58795	59080	0.00
12/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	11024	11067	11024	11067	0.00
12/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	74438	74725	74438	74725	0.00
12/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	7632	7677	7632	7677	0.00
12/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	90089	90370	90089	90370	0.00
12/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	4627	4666	4627	4666	0.00
12/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	3690	3749	3690	3749	0.00
12/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	101024	100846	101024	100846	0.00
12/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	6330	6414	6330	6414	0.00
12/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	82214	82061	82214	82061	0.00
12/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	11424	11544	11424	11544	0.00
12/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	66285	66169	66285	66169	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	18482	18639	18482	18639	0.00
12/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	52738	52658	52738	52658	0.00
12/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	27508	27696	27508	27696	0.00
12/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	41566	41518	41566	41518	0.00
12/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	50432	50665	50432	50665	0.00
12/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	25283	25280	25283	25280	0.00
12/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	78099	78354	78099	78354	0.00
12/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	15267	15286	15267	15286	0.00
12/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	92994	93255	92994	93255	0.00
12/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	11873	11897	11873	11897	0.00
12/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	5773	5837	5773	5837	0.00
12/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	102964	102797	102964	102797	0.00
12/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	8957	9042	8957	9042	0.00
12/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	85204	85058	85204	85058	0.00
12/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	13339	13448	13339	13448	0.00
12/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	69050	68928	69050	68928	0.00
12/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	19114	19247	19114	19247	0.00
12/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	54689	54591	54689	54591	0.00
12/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	26417	26574	26417	26574	0.00
12/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	42246	42173	42246	42173	0.00
12/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	45747	45944	45747	45944	0.00
12/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	23222	23188	23222	23188	0.00
12/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	57622	57833	57622	57833	0.00
12/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	16472	16453	16472	16453	0.00
12/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	70742	70963	70742	70963	0.00
12/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	11324	11315	11324	11315	0.00
12/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	84873	85101	84873	85101	0.00
12/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	7537	7535	7537	7535	0.00
12/10/2005	R186 On 02-February-06			Bond Future	7.8100	7.8020	128.8211	128.9445	0.00
12/10/2005	R186 On 04-May-06			Bond Future	7.8200	7.8140	131.1659	131.2884	0.00
12/10/2005	R186 On 03-August-06			Bond Future	7.8300	7.8230	128.2871	128.4086	0.00
12/10/2005	R186 On 03-November-05			Bond Future	7.8000	7.7860	131.7971	131.9091	0.00
12/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	34046	34811	34046	34811	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	41729	41260	41729	41260	0.00
12/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	42112	42824	42112	42824	0.00
12/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	51216	50704	51216	50704	0.00
12/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	51195	51891	51195	51891	0.00
12/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	61334	60815	61334	60815	0.00
12/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	13183	14046	13183	14046	0.00
12/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	18801	18544	18801	18544	0.00
12/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	57394	58230	57394	58230	0.00
12/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	36135	35747	36135	35747	0.00
12/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	66052	66850	66052	66850	0.00
12/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	46019	45602	46019	45602	0.00
12/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	20200	20779	20200	20779	0.00
12/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	59593	58937	59593	58937	0.00
12/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	420	517	420	517	0.00
12/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	71089	70065	71089	70065	0.00
12/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	178022	176902	178022	176902	0.00
12/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	140854	139734	140854	139734	0.00
12/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	19	27	19	27	0.00
12/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	105109	103996	105109	103996	0.00
12/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	3338	3752	3338	3752	0.00
12/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	40868	40161	40868	40161	0.00
12/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	31879	33009	31879	33009	0.00
12/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	6759	6768	6759	6768	0.00
12/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	56668	57846	56668	57846	0.00
12/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	1933	1990	1933	1990	0.00
12/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	83734	84887	83734	84887	0.00
12/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	458	490	458	490	0.00
12/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	110856	111986	110856	111986	0.00
12/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	67	76	67	76	0.00
12/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	137326	138448	137326	138448	0.00
12/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	7	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	410	443	410	443	0.00
12/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	179300	178098	179300	178098	0.00
12/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	1602	1701	1602	1701	0.00
12/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	143604	142468	143604	142468	0.00
12/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	4471	4686	4471	4686	0.00
12/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	110967	109948	110967	109948	0.00
12/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	10437	10823	10437	10823	0.00
12/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	82750	81901	82750	81901	0.00
12/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	51457	52376	51457	52376	0.00
12/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	28587	28272	28587	28272	0.00
12/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	71569	72605	71569	72605	0.00
12/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	19255	19056	19255	19056	0.00
12/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	93539	94655	93539	94655	0.00
12/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	12839	12721	12839	12721	0.00
12/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	115683	116853	115683	116853	0.00
12/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	7613	7549	7613	7549	0.00
12/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	138773	139976	138773	139976	0.00
12/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	4304	4273	4304	4273	0.00
12/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	4118	4261	4118	4261	0.00
12/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	183209	182128	183209	182128	0.00
12/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	7391	7615	7391	7615	0.00
12/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	149879	148879	149879	148879	0.00
12/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	12433	12760	12433	12760	0.00
12/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	119678	118781	119678	118781	0.00
12/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	19697	20145	19697	20145	0.00
12/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	93001	92224	93001	92224	0.00
12/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	29532	30111	29532	30111	0.00
12/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	70140	69495	70140	69495	0.00
12/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	75125	76069	75125	76069	0.00
12/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	24595	24315	24595	24315	0.00
12/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	94886	95918	94886	95918	0.00
12/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	16131	15938	16131	15938	0.00
12/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	116166	117265	116166	117265	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	10187	10061	10187	10061	0.00
12/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	138435	139581	138435	139581	0.00
12/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	6192	6114	6192	6114	0.00
12/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	13156	13441	13156	13441	0.00
12/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	155738	154808	155738	154808	0.00
12/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	19557	19935	19557	19935	0.00
12/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	127161	126324	127161	126324	0.00
12/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	27939	28419	27939	28419	0.00
12/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	101846	101111	101846	101111	0.00
12/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	38467	39055	38467	39055	0.00
12/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	79903	79276	79903	79276	0.00
12/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	82851	83742	82851	83742	0.00
12/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	33723	33399	33723	33399	0.00
12/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	101316	102286	101316	102286	0.00
12/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	24124	23879	24124	23879	0.00
12/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	121106	122143	121106	122143	0.00
12/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	16839	16660	16839	16660	0.00
12/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	141863	142952	141863	142952	0.00
12/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	11468	11341	11468	11341	0.00
12/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	163235	164364	163235	164364	0.00
12/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	7619	7533	7619	7533	0.00
12/10/2005	R194 On 02-February-06			Bond Future	7.6800	7.6730	108.7482	108.7636	0.00
12/10/2005	R194 On 04-May-06			Bond Future	7.7300	7.7170	105.6531	105.6684	0.00
12/10/2005	R194 On 03-August-06			Bond Future	7.7600	7.7480	107.6049	107.6197	0.00
12/10/2005	R194 On 03-November-05			Bond Future	7.6100	7.6030	106.8597	106.8747	0.00
12/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	6838	6948	6838	6948	0.00
12/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	5511	5467	5511	5467	0.00
12/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	7499	7596	7499	7596	0.00
12/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	7091	7034	7091	7034	0.00
12/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	7760	7848	7760	7848	0.00
12/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	7879	7818	7879	7818	0.00
12/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	1613	1724	1613	1724	0.00
12/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	3982	3943	3982	3943	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	4537	4695	4537	4695	0.00
12/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	1532	1539	1532	1539	0.00
12/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	2268	2330	2268	2330	0.00
12/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	10605	10513	10605	10513	0.00
12/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	29776	29626	29776	29626	0.00
12/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	24222	24072	24222	24072	0.00
12/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	0	1	0	1	0.00
12/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	18705	18555	18705	18555	0.00
12/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	23	29	23	29	0.00
12/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	13246	13102	13246	13102	0.00
12/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	308	351	308	351	0.00
12/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	8087	7979	8087	7979	0.00
12/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	8818	8984	8818	8984	0.00
12/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	474	490	474	490	0.00
12/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	13769	13929	13769	13929	0.00
12/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	121	130	121	130	0.00
12/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	18936	19089	18936	19089	0.00
12/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	18	21	18	21	0.00
12/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	24155	24306	24155	24306	0.00
12/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	2	2	2	2	0.00
12/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	29354	29505	29354	29505	0.00
12/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
12/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	7	8	7	8	0.00
12/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	28023	27870	28023	27870	0.00
12/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	64	69	64	69	0.00
12/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	23116	22967	23116	22967	0.00
12/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	308	324	308	324	0.00
12/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	18426	18288	18426	18288	0.00
12/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	956	993	956	993	0.00
12/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	14169	14051	14169	14051	0.00
12/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	4224	4312	4224	4312	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	7714	7648	7714	7648	0.00
12/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	10009	10136	10009	10136	0.00
12/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	3894	3867	3894	3867	0.00
12/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	13613	13752	13613	13752	0.00
12/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	2738	2723	2738	2723	0.00
12/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	17289	17436	17289	17436	0.00
12/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	1683	1676	1683	1676	0.00
12/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	21290	21441	21290	21441	0.00
12/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	981	978	981	978	0.00
12/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	25524	25678	25524	25678	0.00
12/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	540	539	540	539	0.00
12/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	708	728	708	728	0.00
12/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	26258	26125	26258	26125	0.00
12/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	1156	1185	1156	1185	0.00
12/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	22321	22197	22321	22197	0.00
12/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1812	1852	1812	1852	0.00
12/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	18614	18501	18614	18501	0.00
12/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	2729	2782	2729	2782	0.00
12/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	15193	15093	15193	15093	0.00
12/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	3958	4025	3958	4025	0.00
12/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	12108	12022	12108	12022	0.00
12/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	5540	5622	5540	5622	0.00
12/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	9399	9328	9399	9328	0.00
12/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	9841	9951	9841	9951	0.00
12/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	5187	5144	5187	5144	0.00
12/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	12548	12669	12548	12669	0.00
12/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	3673	3641	3673	3641	0.00
12/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	15586	15717	15586	15717	0.00
12/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	2512	2490	2512	2490	0.00
12/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	18907	19046	18907	19046	0.00
12/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	1657	1642	1657	1642	0.00
12/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	22456	22600	22456	22600	0.00
12/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1052	1043	1052	1043	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	2533	2576	2533	2576	0.00
12/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	17583	17478	17583	17478	0.00
12/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	3471	3525	3471	3525	0.00
12/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	14761	14667	14761	14667	0.00
12/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	4643	4708	4643	4708	0.00
12/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	12191	12108	12191	12108	0.00
12/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	6069	6145	6069	6145	0.00
12/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	9893	9821	9893	9821	0.00
12/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	9720	9818	9720	9818	0.00
12/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	6151	6101	6151	6101	0.00
12/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	11941	12049	11941	12049	0.00
12/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	4702	4663	4702	4663	0.00
12/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	14407	14524	14407	14524	0.00
12/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	3517	3486	3517	3486	0.00
12/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	17095	17220	17095	17220	0.00
12/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	2570	2547	2570	2547	0.00
12/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	19976	20107	19976	20107	0.00
12/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	1835	1818	1835	1818	0.00
12/10/2005	R201 On 02-February-06			Bond Future	8.1300	8.1250	105.0142	105.0333	0.00
12/10/2005	R201 On 04-May-06			Bond Future	8.1600	8.1570	106.9204	106.9454	0.00
12/10/2005	R201 On 03-August-06			Bond Future	8.1900	8.1860	104.4755	104.4999	0.00
12/10/2005	R201 On 03-November-05			Bond Future	8.0900	8.0870	107.5242	107.5503	0.00
12/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	16048	16220	16048	16220	0.00
12/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	24270	24250	24270	24250	0.00
12/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	25233	25425	25233	25425	0.00
12/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	19693	19635	19693	19635	0.00
12/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	28408	28584	28408	28584	0.00
12/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	24755	24687	24755	24687	0.00
12/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	5746	6031	5746	6031	0.00
12/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	11716	11740	11716	11740	0.00
12/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	24847	25047	24847	25047	0.00
12/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	17088	17096	17088	17096	0.00
12/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	14875	15231	14875	15231	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	4550	4644	4550	4644	0.00
12/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	9414	9549	9414	9549	0.00
12/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	33938	33882	33938	33882	0.00
12/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	92638	92376	92638	92376	0.00
12/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
12/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	74586	74324	74586	74324	0.00
12/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	7	9	7	9	0.00
12/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	56908	56649	56908	56649	0.00
12/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	159	190	159	190	0.00
12/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	39735	39504	39735	39504	0.00
12/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	1368	1505	1368	1505	0.00
12/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	23969	23845	23969	23845	0.00
12/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	27714	28050	27714	28050	0.00
12/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	1420	1495	1420	1495	0.00
12/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	42311	42608	42311	42608	0.00
12/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	370	406	370	406	0.00
12/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	57359	57633	57359	57633	0.00
12/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	84	97	84	97	0.00
12/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	72314	72578	72314	72578	0.00
12/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	11	13	11	13	0.00
12/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	81	85	81	85	0.00
12/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	111200	111013	111200	111013	0.00
12/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	256	267	256	267	0.00
12/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	93353	93172	93353	93172	0.00
12/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	710	736	710	736	0.00
12/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	76145	75978	76145	75978	0.00
12/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	2079	2133	2079	2133	0.00
12/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	60202	60064	60202	60064	0.00
12/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	4837	4930	4837	4930	0.00
12/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	45992	45894	45992	45894	0.00
12/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	35278	35494	35278	35494	0.00
12/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	11852	11877	11852	11877	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	46929	47153	46929	47153	0.00
12/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	8144	8177	8144	8177	0.00
12/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	59414	59640	59414	59640	0.00
12/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	5571	5605	5571	5605	0.00
12/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	71924	72145	71924	72145	0.00
12/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	3318	3346	3318	3346	0.00
12/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	7650	7752	7650	7752	0.00
12/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	50017	49869	50017	49869	0.00
12/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	11988	12121	11988	12121	0.00
12/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	38073	37957	38073	37957	0.00
12/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	17819	17984	17819	17984	0.00
12/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	27938	27853	27938	27853	0.00
12/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	34189	34404	34189	34404	0.00
12/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	13291	13256	13291	13256	0.00
12/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	44526	44757	44526	44757	0.00
12/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	8565	8547	8565	8547	0.00
12/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	55992	56234	55992	56234	0.00
12/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	5257	5249	5257	5249	0.00
12/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	68295	68543	68295	68543	0.00
12/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	3067	3066	3067	3066	0.00
12/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	10823	10927	10823	10927	0.00
12/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	54054	53915	54054	53915	0.00
12/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	15455	15584	15455	15584	0.00
12/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	42760	42645	42760	42645	0.00
12/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	21302	21455	21302	21455	0.00
12/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	32981	32890	32981	32890	0.00
12/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	36747	36942	36747	36942	0.00
12/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	18050	18001	18050	18001	0.00
12/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	46224	46435	46224	46435	0.00
12/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	12764	12731	12764	12731	0.00
12/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	56688	56912	56688	56912	0.00
12/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	8742	8721	8742	8721	0.00
12/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	67954	68186	67954	68186	0.00

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12/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	5791	5780	5791	5780	0.00
12/10/2005	R203 On 02-February-06			Bond Future	8.1000	8.0980	104.3911	104.4210	0.00
12/10/2005	R203 On 04-May-06			Bond Future	8.1300	8.1230	102.1166	102.1460	0.00
12/10/2005	R203 On 03-August-06			Bond Future	8.1500	8.1430	104.0029	104.0319	0.00
12/10/2005	R203 On 03-November-05			Bond Future	8.0700	8.0650	102.5783	102.6088	0.00
12/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	16134	16354	16134	16354	0.00
12/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	23809	23730	23809	23730	0.00
12/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	22140	22339	22140	22339	0.00
12/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	31557	31462	31557	31462	0.00
12/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	35397	35611	35397	35611	0.00
12/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	27962	27885	27962	27885	0.00
12/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	6235	6549	6235	6549	0.00
12/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	11505	11514	11505	11514	0.00
12/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	25548	25811	25548	25811	0.00
12/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	14549	14513	14549	14513	0.00
12/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	31094	31326	31094	31326	0.00
12/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	22085	22021	22085	22021	0.00
12/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	17042	17424	17042	17424	0.00
12/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	3391	3469	3391	3469	0.00
12/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	0	1	0	1	0.00
12/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	85934	85629	85934	85629	0.00
12/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	11	15	11	15	0.00
12/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	65002	64702	65002	64702	0.00
12/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	174	208	174	208	0.00
12/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	44751	44480	44751	44480	0.00
12/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	1404	1550	1404	1550	0.00
12/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	26078	25920	26078	25920	0.00
12/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	32702	33048	32702	33048	0.00
12/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	602	643	602	643	0.00
12/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	50153	50466	50153	50466	0.00
12/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	60	69	60	69	0.00
12/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	67644	67950	67644	67950	0.00
12/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	3	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	940	976	940	976	0.00
12/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	88141	87877	88141	87877	0.00
12/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	2269	2337	2269	2337	0.00
12/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	68836	68605	68836	68605	0.00
12/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	4858	4972	4858	4972	0.00
12/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	51303	51117	51303	51117	0.00
12/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	9311	9479	9311	9479	0.00
12/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	36129	35998	36129	35998	0.00
12/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	37395	37687	37395	37687	0.00
12/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	8180	8172	8180	8172	0.00
12/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	51192	51497	51192	51497	0.00
12/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	4204	4209	4204	4209	0.00
12/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	66294	66602	66294	66602	0.00
12/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	1965	1973	1965	1973	0.00
12/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	3354	3417	3354	3417	0.00
12/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	91161	90929	91161	90929	0.00
12/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	5870	5962	5870	5962	0.00
12/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	73351	73148	73351	73148	0.00
12/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	9662	9788	9662	9788	0.00
12/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	57311	57143	57311	57143	0.00
12/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	15018	15182	15018	15182	0.00
12/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	43317	43186	43317	43186	0.00
12/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	67466	67753	67466	67753	0.00
12/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	5788	5780	5788	5780	0.00
12/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	41797	42054	41797	42054	0.00
12/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	14804	14766	14804	14766	0.00
12/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	54026	54301	54026	54301	0.00
12/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	9480	9461	9480	9461	0.00
12/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	6083	6159	6083	6159	0.00
12/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	94056	93842	94056	93842	0.00
12/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	9341	9443	9341	9443	0.00
12/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	77300	77112	77300	77112	0.00
12/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	13770	13900	13770	13900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	62194	62034	62194	62034	0.00
12/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	26735	26922	26735	26922	0.00
12/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	37474	37371	37474	37371	0.00
12/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	19534	19693	19534	19693	0.00
12/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	48888	48757	48888	48757	0.00
12/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	45458	45695	45458	45695	0.00
12/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	20279	20225	20279	20225	0.00
12/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	56781	57035	56781	57035	0.00
12/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	14274	14239	14274	14239	0.00
12/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	69167	69435	69167	69435	0.00
12/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	9742	9720	9742	9720	0.00
12/10/2005	R204 On 02-February-06			Bond Future	8.0900	8.0870	100.3123	100.3517	0.00
12/10/2005	R204 On 04-May-06			Bond Future	8.1200	8.1120	102.1350	102.1661	0.00
12/10/2005	R204 On 03-August-06			Bond Future	8.1400	8.1320	99.9856	100.0162	0.00
12/10/2005	R204 On 03-November-05			Bond Future	8.0600	8.0590	102.5415	102.5734	0.00
12/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	17510	17781	17510	17781	0.00
12/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	24784	24662	24784	24662	0.00
12/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	23959	24171	23959	24171	0.00
12/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	33016	32918	33016	32918	0.00
12/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	28905	29105	28905	29105	0.00
12/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	39389	39284	39389	39284	0.00
12/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	18299	18701	18299	18701	0.00
12/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	3529	3613	3529	3613	0.00
12/10/2005	R207 On 02-February-06			Bond Future	8.0700	8.0660	93.6574	93.6968	0.00
12/10/2005	R207 On 04-May-06			Bond Future	8.0900	8.0890	95.3594	95.3983	0.00
12/10/2005	R207 On 03-August-06			Bond Future	8.1100	8.1080	93.4741	93.5203	0.00
12/10/2005	R207 On 03-November-05			Bond Future	8.0500	8.0410	95.6068	95.6468	0.00
12/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	18475	18754	18475	18754	0.00
12/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	24099	23983	24099	23983	0.00
12/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	25043	25297	25043	25297	0.00
12/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	32410	32275	32410	32275	0.00
12/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	30097	30376	30097	30376	0.00
12/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	38934	38751	38934	38751	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	7515	7899	7515	7899	0.00
12/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	11198	11182	11198	11182	0.00
13/10/2005	GOVI On 02-February-06			jGovi	228.7900	229.7460	228.7860	229.7460	0.00
13/10/2005	GOVI On 04-May-06			jGovi	232.9500	233.9150	232.9480	233.9150	57.00
13/10/2005	GOVI On 03-August-06			jGovi	237.2800	238.2320	237.2780	238.2320	0.00
13/10/2005	GOVI On 03-November-05			jGovi	224.8200	225.7620	224.8210	225.7620	463.00
13/10/2005	GOVI On 02-November-06			jGovi	241.7800	242.6980	241.7770	242.6980	0.00
13/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	36673	41488	36673	41488	0.00
13/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	48813	44028	48813	44028	0.00
13/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	52423	58847	52423	58847	0.00
13/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	22943	19697	22943	19697	0.00
13/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	87647	95125	87647	95125	0.00
13/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	14867	12805	14867	12805	0.00
13/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	2170	4116	2170	4116	0.00
13/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	33960	26496	33960	26496	0.00
13/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	126622	134612	126622	134612	0.00
13/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	8852	7632	8852	7632	0.00
13/10/2005	J152 On 28-February-06			jSwap	7.1100	7.1100	0.0019	0.0019	0.00
13/10/2005	J153 On 31-August-10			jSwap	7.9400	7.8390	0.0179	0.0140	0.00
13/10/2005	J157 On 15-September-15			jSwap	8.1800	8.1010	0.0464	0.0412	0.00
13/10/2005	J186 On 21-December-26			jSwap	7.8000	7.7320	0.0314	0.0244	0.00
13/10/2005	J194 On 28-February-08			jSwap	7.6700	7.5760	0.0038	0.0017	0.00
13/10/2005	J201 On 22-December-14			jSwap	8.1000	8.0270	0.0406	0.0355	0.00
13/10/2005	J203 On 15-September-17			jSwap	8.1200	8.0440	0.0476	0.0417	0.00
13/10/2005	J204 On 21-December-18			jSwap	8.0800	8.0090	0.0485	0.0426	0.00
13/10/2005	J207 On 15-January-20			jSwap	8.0700	8.0020	0.0063	0.0002	0.00
13/10/2005	JBAR On 16-March-05			jBar	7.0000	7.0000	0.0000	0.0000	0.00
13/10/2005	JFRA On 02-February-06			jFra	7.2600	7.0670	0.0178	0.0173	0.00
13/10/2005	JFRA On 01-February-07			jFra	7.8400	7.6170	0.0192	0.0186	500.00
13/10/2005	JFRA On 04-May-06			jFra	7.3700	7.1680	0.0180	0.0176	0.00
13/10/2005	JFRA On 03-May-07			jFra	7.9800	7.8320	0.0195	0.0192	0.00
13/10/2005	JFRA On 03-August-06			jFra	7.5200	7.3040	0.0184	0.0179	0.00
13/10/2005	JFRA On 02-August-07			jFra	8.1100	8.0130	0.0198	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
13/10/2005	JFRA On 03-November-05			jFra	7.0700	7.0520	0.0173	0.0173	0.00
13/10/2005	JFRA On 02-November-06			jFra	7.6700	7.4590	0.0188	0.0183	0.00
13/10/2005	JFRA On 01-November-07			jFra	8.1900	7.9480	0.0215	0.0209	0.00
13/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	522	324	522	324	0.00
13/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	508	772	508	772	0.00
13/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2099	1807	2099	1807	0.00
13/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1280	1521	1280	1521	0.00
13/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1450	1153	1450	1153	0.00
13/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	549	742	549	742	0.00
13/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2482	2275	2482	2275	0.00
13/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1313	1463	1313	1463	0.00
13/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1974	1645	1974	1645	0.00
13/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	701	900	701	900	0.00
13/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2816	2672	2816	2672	0.00
13/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1323	1418	1323	1418	0.00
13/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	17	16	17	16	0.00
13/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	471	501	471	501	0.00
13/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2454	2117	2454	2117	0.00
13/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	805	994	805	994	0.00
13/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3244	2856	3244	2856	0.00
13/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1423	1678	1423	1678	0.00
13/10/2005	JN02 On 02-February-06			jNote	7.7300	7.5400	0.1431	0.1399	0.00
13/10/2005	JN02 On 03-November-05			jNote	7.5900	7.4250	0.1395	0.1367	0.00
13/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	11051	8617	11051	8617	0.00
13/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	2134	3231	2134	3231	0.00
13/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	3036	1585	3036	1585	0.00
13/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	1453	2964	1453	2964	0.00
13/10/2005	JN05 On 02-February-06			jNote	8.1600	7.9850	0.3341	0.3285	0.00
13/10/2005	JN05 On 03-November-05			jNote	8.0700	7.9080	0.3315	0.3261	0.00
13/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	21608	16919	21608	16919	0.00
13/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	4900	7253	4900	7253	0.00
13/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6438	3255	6438	3255	0.00
13/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	3442	7050	3442	7050	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2005	JN10 On 02-February-06			jNote	8.2500	8.1210	0.5602	0.5551	0.00
13/10/2005	JN10 On 03-November-05			jNote	8.2100	8.0850	0.5591	0.5541	0.00
13/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	27443	22224	27443	22224	0.00
13/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	10402	13955	10402	13955	0.00
13/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	16683	10920	16683	10920	0.00
13/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	2385	5097	2385	5097	0.00
13/10/2005	JROD On 31-January-06			jRod	6.8600	6.8660	0.0055	0.0055	0.00
13/10/2005	JROD On 28-February-06			jRod	6.9300	6.9280	0.0050	0.0050	0.00
13/10/2005	JROD On 31-March-06			jRod	7.0000	7.0000	0.0047	0.0047	0.00
13/10/2005	JROD On 28-April-06			jRod	6.9600	6.9590	0.0074	0.0075	0.00
13/10/2005	JROD On 31-May-06			jRod	7.0300	7.0240	0.0069	0.0069	0.00
13/10/2005	JROD On 30-June-06			jRod	7.0900	7.0890	0.0064	0.0064	0.00
13/10/2005	JROD On 31-July-06			jRod	7.0500	7.0510	0.0091	0.0091	0.00
13/10/2005	JROD On 31-August-06			jRod	7.1100	7.1110	0.0084	0.0084	0.00
13/10/2005	JROD On 31-October-05			jRod	6.6800	6.6850	0.0019	0.0019	0.00
13/10/2005	JROD On 30-November-05			jRod	6.7700	6.7680	0.0016	0.0016	0.00
13/10/2005	JROD On 30-December-05			jRod	6.8700	6.8780	0.0014	0.0014	0.00
13/10/2005	R152 On 03-November-05			Bond Future	7.1300	7.1290	103.7312	103.7308	0.00
13/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	1	2	1	2	0.00
13/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1180	1183	1180	1183	0.00
13/10/2005	R153 On 02-February-06			Bond Future	8.0300	7.9210	124.3989	124.8522	2.00
13/10/2005	R153 On 04-May-06			Bond Future	8.0800	7.9600	120.0728	120.5305	0.00
13/10/2005	R153 On 03-August-06			Bond Future	8.1100	7.9930	122.3075	122.7551	0.00
13/10/2005	R153 On 03-November-05			Bond Future	7.9700	7.8660	122.2390	122.6812	253.00
13/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	13015	15422	13015	15422	0.00
13/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	14230	12105	14230	12105	0.00
13/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	14059	16383	14059	16383	0.00
13/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	17042	14788	17042	14788	0.00
13/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	15804	18026	15804	18026	0.00
13/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	20016	17762	20016	17762	0.00
13/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	2002	3451	2002	3451	0.00
13/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	11581	8607	11581	8607	0.00
13/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	6567	9358	6567	9358	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	5068	3437	5068	3437	0.00
13/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	14206	17970	14206	17970	0.00
13/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	1758	1100	1758	1100	5.00
13/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	7942	9769	7942	9769	0.00
13/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	19696	16990	19696	16990	2.00
13/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	4348	5593	4348	5593	0.00
13/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	26759	23472	26759	23472	0.00
13/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	44561	48972	44561	48972	0.00
13/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	25	14	25	14	5.00
13/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	23765	27983	23765	27983	0.00
13/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	496	292	496	292	0.00
13/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	1	3	1	3	0.00
13/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	43603	39183	43603	39183	0.00
13/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	24	81	24	81	0.00
13/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	32152	27786	32152	27786	0.00
13/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	338	766	338	766	0.00
13/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	21125	17131	21125	17131	0.00
13/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	34083	38454	34083	38454	0.00
13/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	119	67	119	67	0.00
13/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	54990	59411	54990	59411	0.00
13/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	5	3	5	3	0.00
13/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2038	2774	2038	2774	0.00
13/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	35228	31431	35228	31431	0.00
13/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	780	1139	780	1139	0.00
13/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	44870	40697	44870	40697	0.00
13/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	229	366	229	366	0.00
13/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	55343	50947	55343	50947	0.00
13/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	19316	22236	19316	22236	0.00
13/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	10110	8498	10110	8498	0.00
13/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	26613	29954	26613	29954	0.00
13/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	7101	5910	7101	5910	0.00
13/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	34658	38326	34658	38326	0.00
13/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	4956	4092	4956	4092	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	43230	47143	43230	47143	0.00
13/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	3451	2832	3451	2832	0.00
13/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	1574	2044	1574	2044	0.00
13/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	55709	51602	55709	51602	0.00
13/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	2683	3401	2683	3401	0.00
13/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	46366	42506	46366	42506	0.00
13/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	4349	5386	4349	5386	0.00
13/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	37692	34152	37692	34152	0.00
13/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	6720	8144	6720	8144	0.00
13/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	29834	26681	29834	26681	0.00
13/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	9927	11788	9927	11788	0.00
13/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	22922	20205	22922	20205	0.00
13/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	19148	21932	19148	21932	0.00
13/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	12226	10432	12226	10432	0.00
13/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	25163	28375	25163	28375	0.00
13/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	8441	7075	8441	7075	0.00
13/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	32013	35598	32013	35598	0.00
13/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	5595	4603	5595	4603	0.00
13/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	39564	43455	39564	43455	0.00
13/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3554	2867	3554	2867	0.00
13/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	47660	51785	47660	51785	0.00
13/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	2158	1706	2158	1706	0.00
13/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	4231	5110	4231	5110	0.00
13/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	46920	43324	46920	43324	0.00
13/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	6159	7325	6159	7325	0.00
13/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	39080	35770	39080	35770	0.00
13/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	8685	10178	8685	10178	0.00
13/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	31939	28955	31939	28955	0.00
13/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	11884	13733	11884	13733	0.00
13/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	25568	22941	25568	22941	0.00
13/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	20464	23058	20464	23058	0.00
13/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	15300	13419	15300	13419	0.00
13/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	25847	28798	25847	28798	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	11403	9878	11403	9878	0.00
13/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	31906	35183	31906	35183	0.00
13/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	8275	7076	8275	7076	0.00
13/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	38564	42128	38564	42128	0.00
13/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	5840	4927	5840	4927	0.00
13/10/2005	R157 On 02-February-06			Bond Future	8.2300	8.1440	139.9118	140.5881	1.00
13/10/2005	R157 On 04-May-06			Bond Future	8.2600	8.1770	135.6340	136.3177	0.00
13/10/2005	R157 On 03-August-06			Bond Future	8.2900	8.2040	138.1630	138.8381	0.00
13/10/2005	R157 On 03-November-05			Bond Future	8.1800	8.1020	137.4820	138.1422	13.00
13/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	27370	31140	27370	31140	250.00
13/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	25606	22614	25606	22614	250.00
13/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	34570	38235	34570	38235	0.00
13/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	35667	32495	35667	32495	0.00
13/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	31787	35306	31787	35306	0.00
13/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	35003	31771	35003	31771	0.00
13/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	4707	7140	4707	7140	0.00
13/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	19789	15621	19789	15621	0.00
13/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	14053	18444	14053	18444	0.00
13/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	8476	6265	8476	6265	0.00
13/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	59071	63804	59071	63804	0.00
13/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	21732	19628	21732	19628	115.00
13/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	17193	20112	17193	20112	0.00
13/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	35657	31813	35657	31813	0.00
13/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	9763	11807	9763	11807	0.00
13/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	48871	44152	48871	44152	0.00
13/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	102164	95563	102164	95563	0.00
13/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	3	10	3	10	0.00
13/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	79709	73114	79709	73114	0.00
13/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	83	210	83	210	0.00
13/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	57797	51322	57797	51322	0.00
13/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	920	1724	920	1724	0.00
13/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	37096	31298	37096	31298	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	28728	34457	28728	34457	0.00
13/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	2915	2042	2915	2042	0.00
13/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	46460	52794	46460	52794	0.00
13/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	825	557	825	557	0.00
13/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	65255	71789	65255	71789	0.00
13/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	201	134	201	134	0.00
13/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	84107	90698	84107	90698	0.00
13/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	29	19	29	19	0.00
13/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	125100	118498	125100	118498	0.00
13/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	242	357	242	357	0.00
13/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	126285	119637	126285	119637	0.00
13/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	685	964	685	964	0.00
13/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	104320	97836	104320	97836	0.00
13/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	2025	2682	2025	2682	0.00
13/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	83708	77602	83708	77602	0.00
13/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	4818	6073	4818	6073	0.00
13/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	64995	59488	64995	59488	0.00
13/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	39675	44185	39675	44185	0.00
13/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	18091	15838	18091	15838	0.00
13/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	53687	58795	53687	58795	0.00
13/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	12679	11024	12679	11024	0.00
13/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	68870	74438	68870	74438	0.00
13/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	8827	7632	8827	7632	0.00
13/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	84123	90089	84123	90089	0.00
13/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	5424	4627	5424	4627	0.00
13/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	2988	3690	2988	3690	0.00
13/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	107160	101024	107160	101024	0.00
13/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	5234	6330	5234	6330	0.00
13/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	87956	82214	87956	82214	0.00
13/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	9731	11424	9731	11424	0.00
13/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	71430	66285	71430	66285	0.00
13/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	16127	18482	16127	18482	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	57221	52738	57221	52738	0.00
13/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	24480	27508	24480	27508	0.00
13/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	45375	41566	45375	41566	0.00
13/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	46194	50432	46194	50432	0.00
13/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	27883	25283	27883	25283	0.00
13/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	72950	78099	72950	78099	0.00
13/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	16957	15267	16957	15267	0.00
13/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	87505	92994	87505	92994	0.00
13/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	13221	11873	13221	11873	0.00
13/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	4867	5773	4867	5773	0.00
13/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	108809	102964	108809	102964	0.00
13/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	7663	8957	7663	8957	0.00
13/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	90661	85204	90661	85204	0.00
13/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	11574	13339	11574	13339	0.00
13/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	74036	69050	74036	69050	0.00
13/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	16804	19114	16804	19114	0.00
13/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	59130	54689	59130	54689	0.00
13/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	23514	26417	23514	26417	0.00
13/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	46094	42246	46094	42246	0.00
13/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	41624	45747	41624	45747	0.00
13/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	25850	23222	25850	23222	0.00
13/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	52935	57622	52935	57622	0.00
13/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	18536	16472	18536	16472	0.00
13/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	65554	70742	65554	70742	0.00
13/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	12888	11324	12888	11324	0.00
13/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	79263	84873	79263	84873	0.00
13/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	8679	7537	8679	7537	0.00
13/10/2005	R186 On 02-February-06			Bond Future	7.8800	7.8120	127.9377	128.8211	0.00
13/10/2005	R186 On 04-May-06			Bond Future	7.9000	7.8240	130.2775	131.1659	0.00
13/10/2005	R186 On 03-August-06			Bond Future	7.9100	7.8330	127.3934	128.2871	0.00
13/10/2005	R186 On 03-November-05			Bond Future	7.8700	7.7950	130.9307	131.7971	0.00
13/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	29786	34046	29786	34046	0.00
13/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	46303	41729	46303	41729	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	37812	42112	37812	42112	0.00
13/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	55801	51216	55801	51216	0.00
13/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	46808	51195	46808	51195	0.00
13/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	65884	61334	65884	61334	0.00
13/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	9318	13183	9318	13183	0.00
13/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	23600	18801	23600	18801	0.00
13/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	52170	57394	52170	57394	0.00
13/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	39795	36135	39795	36135	0.00
13/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	60898	66052	60898	66052	0.00
13/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	49802	46019	49802	46019	0.00
13/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	17155	20200	17155	20200	0.00
13/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	65382	59593	65382	59593	0.00
13/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	187	420	187	420	0.00
13/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	79519	71089	79519	71089	0.00
13/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	186686	178022	186686	178022	0.00
13/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	149518	140854	149518	140854	0.00
13/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	6	19	6	19	0.00
13/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	113760	105109	113760	105109	0.00
13/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	1949	3338	1949	3338	0.00
13/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	48143	40868	48143	40868	0.00
13/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	25474	31879	25474	31879	0.00
13/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	9018	6759	9018	6759	0.00
13/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	48774	56668	48774	56668	0.00
13/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	2703	1933	2703	1933	0.00
13/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	75271	83734	75271	83734	0.00
13/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	659	458	659	458	0.00
13/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	102225	110856	102225	110856	0.00
13/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	100	67	100	67	0.00
13/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	128665	137326	128665	137326	0.00
13/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	11	7	11	7	0.00
13/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	282	410	282	410	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	188006	179300	188006	179300	0.00
13/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	1185	1602	1185	1602	0.00
13/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	152021	143604	152021	143604	0.00
13/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	3489	4471	3489	4471	0.00
13/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	118819	110967	118819	110967	0.00
13/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	8540	10437	8540	10437	0.00
13/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	89686	82750	89686	82750	0.00
13/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	46075	51457	46075	51457	0.00
13/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	32039	28587	32039	28587	0.00
13/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	65248	71569	65248	71569	0.00
13/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	21767	19255	21767	19255	0.00
13/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	86484	93539	86484	93539	0.00
13/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	14618	12839	14618	12839	0.00
13/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	108020	115683	108020	115683	0.00
13/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	8784	7613	8784	7613	0.00
13/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	130667	138773	130667	138773	0.00
13/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	5033	4304	5033	4304	0.00
13/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	3411	4118	3411	4118	0.00
13/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	191387	183209	191387	183209	0.00
13/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	6238	7391	6238	7391	0.00
13/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	157610	149879	157610	149879	0.00
13/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	10677	12433	10677	12433	0.00
13/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	126807	119678	126807	119678	0.00
13/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	17190	19697	17190	19697	0.00
13/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	99379	93001	99379	93001	0.00
13/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	26160	29532	26160	29532	0.00
13/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	75652	70140	75652	70140	0.00
13/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	69039	75125	69039	75125	0.00
13/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	27393	24595	27393	24595	0.00
13/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	88049	94886	88049	94886	0.00
13/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	18178	16131	18178	16131	0.00
13/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	108712	116166	108712	116166	0.00
13/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	11618	10187	11618	10187	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	130507	138435	130507	138435	0.00
13/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	7149	6192	7149	6192	0.00
13/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	11549	13156	11549	13156	0.00
13/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	163068	155738	163068	155738	0.00
13/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	17363	19557	17363	19557	0.00
13/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	133904	127161	133904	127161	0.00
13/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	25067	27939	25067	27939	0.00
13/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	107911	101846	107911	101846	0.00
13/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	34853	38467	34853	38467	0.00
13/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	85226	79903	85226	79903	0.00
13/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	76971	82851	76971	82851	0.00
13/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	36780	33723	36780	33723	0.00
13/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	94777	101316	94777	101316	0.00
13/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	26523	24124	26523	24124	0.00
13/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	113997	121106	113997	121106	0.00
13/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	18667	16839	18667	16839	0.00
13/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	134278	141863	134278	141863	0.00
13/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	12819	11468	12819	11468	0.00
13/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	155269	163235	155269	163235	0.00
13/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	8590	7619	8590	7619	0.00
13/10/2005	R194 On 02-February-06			Bond Future	7.7900	7.6810	108.5349	108.7482	0.00
13/10/2005	R194 On 04-May-06			Bond Future	7.8500	7.7260	105.4422	105.6531	0.00
13/10/2005	R194 On 03-August-06			Bond Future	7.8900	7.7580	107.4056	107.6049	0.00
13/10/2005	R194 On 03-November-05			Bond Future	7.7100	7.6100	106.6514	106.8597	0.00
13/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	5724	6838	5724	6838	0.00
13/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	6530	5511	6530	5511	0.00
13/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	6449	7499	6449	7499	0.00
13/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	8150	7091	8150	7091	0.00
13/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	6788	7760	6788	7760	0.00
13/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	8900	7879	8900	7879	0.00
13/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	932	1613	932	1613	0.00
13/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	5384	3982	5384	3982	0.00
13/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	3199	4537	3199	4537	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	2277	1532	2277	1532	0.00
13/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	1721	2268	1721	2268	0.00
13/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	12191	10605	12191	10605	0.00
13/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	31860	29776	31860	29776	0.00
13/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	26306	24222	26306	24222	0.00
13/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	20788	18705	20788	18705	0.00
13/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	6	23	6	23	0.00
13/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	15313	13246	15313	13246	0.00
13/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	130	308	130	308	0.00
13/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	9992	8087	9992	8087	0.00
13/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	7023	8818	7023	8818	0.00
13/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	762	474	762	474	0.00
13/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	11771	13769	11771	13769	0.00
13/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	207	121	207	121	0.00
13/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	16868	18936	16868	18936	0.00
13/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	33	18	33	18	0.00
13/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	22073	24155	22073	24155	0.00
13/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	4	2	4	2	0.00
13/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	27271	29354	27271	29354	0.00
13/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
13/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	3	7	3	7	0.00
13/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	30152	28023	30152	28023	0.00
13/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	35	64	35	64	0.00
13/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	25220	23116	25220	23116	0.00
13/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	194	308	194	308	0.00
13/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	20444	18426	20444	18426	0.00
13/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	669	956	669	956	0.00
13/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	16014	14169	16014	14169	0.00
13/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	3390	4224	3390	4224	0.00
13/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	9014	7714	9014	7714	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	8649	10009	8649	10009	0.00
13/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	4667	3894	4667	3894	0.00
13/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	12053	13613	12053	13613	0.00
13/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	3311	2738	3311	2738	0.00
13/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	15552	17289	15552	17289	0.00
13/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	2079	1683	2079	1683	0.00
13/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	19413	21290	19413	21290	0.00
13/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1237	981	1237	981	0.00
13/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	23548	25524	23548	25524	0.00
13/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	697	540	697	540	0.00
13/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	541	708	541	708	0.00
13/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	28201	26258	28201	26258	0.00
13/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	903	1156	903	1156	0.00
13/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	24177	22321	24177	22321	0.00
13/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1446	1812	1446	1812	0.00
13/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	20358	18614	20358	18614	0.00
13/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	2222	2729	2222	2729	0.00
13/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	16796	15193	16796	15193	0.00
13/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	3286	3958	3286	3958	0.00
13/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	13546	12108	13546	12108	0.00
13/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	4684	5540	4684	5540	0.00
13/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	10653	9399	10653	9399	0.00
13/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	8596	9841	8596	9841	0.00
13/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	6052	5187	6052	5187	0.00
13/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	11119	12548	11119	12548	0.00
13/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	4354	3673	4354	3673	0.00
13/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	13992	15586	13992	15586	0.00
13/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	3027	2512	3027	2512	0.00
13/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	17172	18907	17172	18907	0.00
13/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	2032	1657	2032	1657	0.00
13/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	20608	22456	20608	22456	0.00
13/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1314	1052	1314	1052	0.00
13/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	2104	2533	2104	2533	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	19147	17583	19147	17583	0.00
13/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	2924	3471	2924	3471	0.00
13/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	16206	14761	16206	14761	0.00
13/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	3963	4643	3963	4643	0.00
13/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	13504	12191	13504	12191	0.00
13/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	5246	6069	5246	6069	0.00
13/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	11063	9893	11063	9893	0.00
13/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	8599	9720	8599	9720	0.00
13/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	7023	6151	7023	6151	0.00
13/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	10675	11941	10675	11941	0.00
13/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	5429	4702	5429	4702	0.00
13/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	13006	14407	13006	14407	0.00
13/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	4108	3517	4108	3517	0.00
13/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	15571	17095	15571	17095	0.00
13/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	3039	2570	3039	2570	0.00
13/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	18345	19976	18345	19976	0.00
13/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	2197	1835	2197	1835	0.00
13/10/2005	R201 On 02-February-06			Bond Future	8.2100	8.1280	104.4791	105.0142	0.00
13/10/2005	R201 On 04-May-06			Bond Future	8.2500	8.1610	106.3789	106.9204	0.00
13/10/2005	R201 On 03-August-06			Bond Future	8.2800	8.1900	103.9463	104.4755	0.00
13/10/2005	R201 On 03-November-05			Bond Future	8.1700	8.0910	107.0030	107.5242	0.00
13/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	21819	24847	21819	24847	0.00
13/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	19411	17088	19411	17088	0.00
13/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	22305	25233	22305	25233	0.00
13/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	22181	19693	22181	19693	0.00
13/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	25618	28408	25618	28408	0.00
13/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	27257	24755	27257	24755	0.00
13/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	3778	5746	3778	5746	0.00
13/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	14960	11716	14960	11716	0.00
13/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	13702	16048	13702	16048	0.00
13/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	27275	24270	27275	24270	0.00
13/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	11339	14875	11339	14875	0.00
13/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	6225	4550	6225	4550	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	7771	9414	7771	9414	0.00
13/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	37645	33938	37645	33938	0.00
13/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	97850	92638	97850	92638	0.00
13/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	79798	74586	79798	74586	0.00
13/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	2	7	2	7	0.00
13/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	62115	56908	62115	56908	0.00
13/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	62	159	62	159	0.00
13/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	44850	39735	44850	39735	0.00
13/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	724	1368	724	1368	0.00
13/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	28537	23969	28537	23969	0.00
13/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	23138	27714	23138	27714	0.00
13/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	2056	1420	2056	1420	0.00
13/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	37285	42311	37285	42311	0.00
13/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	556	370	556	370	0.00
13/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	52192	57359	52192	57359	0.00
13/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	128	84	128	84	0.00
13/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	67108	72314	67108	72314	0.00
13/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	17	11	17	11	0.00
13/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	51	81	51	81	0.00
13/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	116521	111200	116521	111200	0.00
13/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	171	256	171	256	0.00
13/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	98618	93353	98618	93353	0.00
13/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	499	710	499	710	0.00
13/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	81284	76145	81284	76145	0.00
13/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	1561	2079	1561	2079	0.00
13/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	65034	60202	65034	60202	0.00
13/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	3828	4837	3828	4837	0.00
13/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	50334	45992	50334	45992	0.00
13/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	31661	35278	31661	35278	0.00
13/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	13586	11852	13586	11852	0.00
13/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	42839	46929	42839	46929	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	9405	8144	9405	8144	0.00
13/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	54964	59414	54964	59414	0.00
13/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	6471	5571	6471	5571	0.00
13/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	67164	71924	67164	71924	0.00
13/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	3908	3318	3908	3318	0.00
13/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	6402	7650	6402	7650	0.00
13/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	54184	50017	54184	50017	0.00
13/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	10232	11988	10232	11988	0.00
13/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	41733	38073	41733	38073	0.00
13/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	15490	17819	15490	17819	0.00
13/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	31025	27938	31025	27938	0.00
13/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	30681	34189	30681	34189	0.00
13/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	15199	13291	15199	13291	0.00
13/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	40497	44526	40497	44526	0.00
13/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	9953	8565	9953	8565	0.00
13/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	51531	55992	51531	55992	0.00
13/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	6212	5257	6212	5257	0.00
13/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	63500	68295	63500	68295	0.00
13/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	3688	3067	3688	3067	0.00
13/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	9411	10823	9411	10823	0.00
13/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	57934	54054	57934	54054	0.00
13/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	13615	15455	13615	15455	0.00
13/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	46211	42760	46211	42760	0.00
13/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	18995	21302	18995	21302	0.00
13/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	35965	32981	35965	32981	0.00
13/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	33484	36747	33484	36747	0.00
13/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	20078	18050	20078	18050	0.00
13/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	42520	46224	42520	46224	0.00
13/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	14352	12764	14352	12764	0.00
13/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	52595	56688	52595	56688	0.00
13/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	9940	8742	9940	8742	0.00
13/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	63533	67954	63533	67954	0.00
13/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	6662	5791	6662	5791	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2005	R203 On 02-February-06			Bond Future	8.1900	8.1020	103.7723	104.3911	0.00
13/10/2005	R203 On 04-May-06			Bond Future	8.2100	8.1270	101.4928	102.1166	0.00
13/10/2005	R203 On 03-August-06			Bond Future	8.2300	8.1470	103.3816	104.0029	0.00
13/10/2005	R203 On 03-November-05			Bond Future	8.1500	8.0690	101.9719	102.5783	0.00
13/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	13433	16134	13433	16134	0.00
13/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	27296	23809	27296	23809	0.00
13/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	27609	31094	27609	31094	0.00
13/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	24837	22085	24837	22085	0.00
13/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	32007	35397	32007	35397	0.00
13/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	30785	27962	30785	27962	0.00
13/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	3915	6235	3915	6235	0.00
13/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	15249	11505	15249	11505	0.00
13/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	19344	22140	19344	22140	0.00
13/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	34999	31557	34999	31557	0.00
13/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	21914	25548	21914	25548	0.00
13/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	17103	14549	17103	14549	0.00
13/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	12653	17042	12653	17042	0.00
13/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	5066	3391	5066	3391	0.00
13/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
13/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	91998	85934	91998	85934	0.00
13/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	3	11	3	11	0.00
13/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	71058	65002	71058	65002	0.00
13/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	65	174	65	174	0.00
13/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	50706	44751	50706	44751	0.00
13/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	700	1404	700	1404	0.00
13/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	31439	26078	31439	26078	0.00
13/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	27058	32702	27058	32702	0.00
13/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	1021	602	1021	602	0.00
13/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	44144	50153	44144	50153	0.00
13/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	115	60	115	60	0.00
13/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	61584	67644	61584	67644	0.00
13/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	7	3	7	3	0.00
13/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	668	940	668	940	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	94057	88141	94057	88141	0.00
13/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	1687	2269	1687	2269	0.00
13/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	74442	68836	74442	68836	0.00
13/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	3765	4858	3765	4858	0.00
13/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	56398	51303	56398	51303	0.00
13/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	7494	9311	7494	9311	0.00
13/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	40500	36129	40500	36129	0.00
13/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	32908	37395	32908	37395	0.00
13/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	9881	8180	9881	8180	0.00
13/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	46026	51192	46026	51192	0.00
13/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	5226	4204	5226	4204	0.00
13/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	60657	66294	60657	66294	0.00
13/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	2517	1965	2517	1965	0.00
13/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	2707	3354	2707	3354	0.00
13/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	96751	91161	96751	91161	0.00
13/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	4842	5870	4842	5870	0.00
13/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	78561	73351	78561	73351	0.00
13/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	8136	9662	8136	9662	0.00
13/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	62023	57311	62023	57311	0.00
13/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	12892	15018	12892	15018	0.00
13/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	47429	43317	47429	43317	0.00
13/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	62262	67466	62262	67466	0.00
13/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	6821	5788	6821	5788	0.00
13/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	37653	41797	37653	41797	0.00
13/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	16898	14804	16898	14804	0.00
13/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	49300	54026	49300	54026	0.00
13/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	10992	9480	10992	9480	0.00
13/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	5163	6083	5163	6083	0.00
13/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	99349	94056	99349	94056	0.00
13/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	8042	9341	8042	9341	0.00
13/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	82214	77300	82214	77300	0.00
13/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	12017	13770	12017	13770	0.00
13/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	66654	62194	66654	62194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	23911	26735	23911	26735	0.00
13/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	40863	37474	40863	37474	0.00
13/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	17265	19534	17265	19534	0.00
13/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	52833	48888	52833	48888	0.00
13/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	41521	45458	41521	45458	0.00
13/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	22554	20279	22554	20279	0.00
13/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	52339	56781	52339	56781	0.00
13/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	16046	14274	16046	14274	0.00
13/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	64285	69167	64285	69167	0.00
13/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	11072	9742	11072	9742	0.00
13/10/2005	R204 On 02-February-06			Bond Future	8.1700	8.0920	99.7090	100.3123	0.00
13/10/2005	R204 On 04-May-06			Bond Future	8.2000	8.1160	101.5246	102.1350	0.00
13/10/2005	R204 On 03-August-06			Bond Future	8.2200	8.1360	99.3758	99.9856	0.00
13/10/2005	R204 On 03-November-05			Bond Future	8.1400	8.0630	101.9455	102.5415	0.00
13/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	14811	17510	14811	17510	0.00
13/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	28118	24784	28118	24784	0.00
13/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	21170	23959	21170	23959	0.00
13/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	36332	33016	36332	33016	0.00
13/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	26084	28905	26084	28905	0.00
13/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	42667	39389	42667	39389	0.00
13/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	13924	18299	13924	18299	0.00
13/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	5115	3529	5115	3529	0.00
13/10/2005	R207 On 02-February-06			Bond Future	8.1400	8.0710	93.0840	93.6574	0.00
13/10/2005	R207 On 04-May-06			Bond Future	8.1700	8.0940	94.7772	95.3594	0.00
13/10/2005	R207 On 03-August-06			Bond Future	8.1900	8.1140	92.8989	93.4741	0.00
13/10/2005	R207 On 03-November-05			Bond Future	8.1200	8.0460	95.0424	95.6068	0.00
13/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	15817	18475	15817	18475	0.00
13/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	27175	24099	27175	24099	0.00
13/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	22309	25043	22309	25043	0.00
13/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	35498	32410	35498	32410	0.00
13/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	27370	30097	27370	30097	0.00
13/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	41961	38934	41961	38934	0.00
13/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	5096	7515	5096	7515	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	14423	11198	14423	11198	0.00
14/10/2005	GOVI On 02-February-06			jGovi	228.9200	228.7860	228.9170	228.7860	0.00
14/10/2005	GOVI On 04-May-06			jGovi	233.1100	232.9480	233.1120	232.9480	57.00
14/10/2005	GOVI On 03-August-06			jGovi	237.4700	237.2780	237.4680	237.2780	0.00
14/10/2005	GOVI On 03-November-05			jGovi	224.9300	224.8210	224.9270	224.8210	463.00
14/10/2005	GOVI On 02-November-06			jGovi	241.9900	241.7770	241.9850	241.7770	0.00
14/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	37095	36673	37095	36673	0.00
14/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	47925	48813	47925	48813	0.00
14/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	53389	52423	53389	52423	0.00
14/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	22269	22943	22269	22943	0.00
14/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	89051	87647	89051	87647	0.00
14/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	14371	14867	14371	14867	0.00
14/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	2162	2170	2162	2170	0.00
14/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	32892	33960	32892	33960	0.00
14/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	128372	126622	128372	126622	0.00
14/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	8522	8852	8522	8852	0.00
14/10/2005	J152 On 28-February-06			jSwap	7.1400	7.1110	0.0017	0.0019	0.00
14/10/2005	J153 On 31-August-10			jSwap	7.9200	7.9360	0.0175	0.0179	0.00
14/10/2005	J157 On 15-September-15			jSwap	8.1600	8.1790	0.0452	0.0464	0.00
14/10/2005	J186 On 21-December-26			jSwap	7.8000	7.8010	0.0309	0.0314	0.00
14/10/2005	J194 On 28-February-08			jSwap	7.6800	7.6670	0.0040	0.0038	0.00
14/10/2005	J201 On 22-December-14			jSwap	8.0900	8.1040	0.0398	0.0406	0.00
14/10/2005	J203 On 15-September-17			jSwap	8.1100	8.1230	0.0465	0.0476	0.00
14/10/2005	J204 On 21-December-18			jSwap	8.0700	8.0820	0.0477	0.0485	0.00
14/10/2005	J207 On 15-January-20			jSwap	8.0700	8.0730	0.0056	0.0063	0.00
14/10/2005	JBAR On 16-March-05			jBar	7.0400	7.0000	0.0000	0.0000	0.00
14/10/2005	JFRA On 02-February-06			jFra	7.3000	7.2560	0.0179	0.0178	0.00
14/10/2005	JFRA On 01-February-07			jFra	7.8300	7.8350	0.0191	0.0192	500.00
14/10/2005	JFRA On 04-May-06			jFra	7.4300	7.3680	0.0182	0.0180	0.00
14/10/2005	JFRA On 03-May-07			jFra	7.9600	7.9780	0.0195	0.0195	0.00
14/10/2005	JFRA On 03-August-06			jFra	7.5500	7.5200	0.0185	0.0184	0.00
14/10/2005	JFRA On 02-August-07			jFra	8.0800	8.1110	0.0197	0.0198	0.00
14/10/2005	JFRA On 03-November-05			jFra	7.1000	7.0650	0.0174	0.0173	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2005	JFRA On 02-November-06			jFra	7.6800	7.6740	0.0188	0.0188	0.00
14/10/2005	JFRA On 01-November-07			jFra	8.1700	8.1930	0.0215	0.0215	0.00
14/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	573	522	573	522	0.00
14/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	456	508	456	508	0.00
14/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2085	2099	2085	2099	0.00
14/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1288	1280	1288	1280	0.00
14/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1553	1450	1553	1450	0.00
14/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	493	549	493	549	0.00
14/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2457	2482	2457	2482	0.00
14/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1327	1313	1327	1313	0.00
14/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2014	1974	2014	1974	0.00
14/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	678	701	678	701	0.00
14/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2766	2816	2766	2816	0.00
14/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1351	1323	1351	1323	0.00
14/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	27	17	27	17	0.00
14/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	387	471	387	471	0.00
14/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2468	2454	2468	2454	0.00
14/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	795	805	795	805	0.00
14/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3209	3244	3209	3244	0.00
14/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1441	1423	1441	1423	0.00
14/10/2005	JN02 On 02-February-06			jNote	7.7400	7.7320	0.1433	0.1431	0.00
14/10/2005	JN02 On 03-November-05			jNote	7.6000	7.5860	0.1397	0.1395	0.00
14/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	11157	11051	11157	11051	0.00
14/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	2070	2134	2070	2134	0.00
14/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	3178	3036	3178	3036	0.00
14/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	1290	1453	1290	1453	0.00
14/10/2005	JN05 On 02-February-06			jNote	8.1400	8.1580	0.3333	0.3341	0.00
14/10/2005	JN05 On 03-November-05			jNote	8.0500	8.0730	0.3308	0.3315	0.00
14/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	20926	21608	20926	21608	0.00
14/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	5115	4900	5115	4900	0.00
14/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	5869	6438	5869	6438	0.00
14/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	3653	3442	3653	3442	0.00
14/10/2005	JN10 On 02-February-06			jNote	8.2300	8.2510	0.5593	0.5602	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2005	JN10 On 03-November-05			jNote	8.1900	8.2100	0.5581	0.5591	0.00
14/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	26429	27443	26429	27443	0.00
14/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	10867	10402	10867	10402	0.00
14/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	15459	16683	15459	16683	0.00
14/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	2579	2385	2579	2385	0.00
14/10/2005	JROD On 31-January-06			jRod	6.8100	6.8640	0.0055	0.0055	0.00
14/10/2005	JROD On 28-February-06			jRod	6.8900	6.9280	0.0049	0.0050	0.00
14/10/2005	JROD On 31-March-06			jRod	6.9800	7.0030	0.0045	0.0047	0.00
14/10/2005	JROD On 28-April-06			jRod	6.9500	6.9630	0.0072	0.0074	0.00
14/10/2005	JROD On 31-May-06			jRod	7.0200	7.0280	0.0066	0.0069	0.00
14/10/2005	JROD On 30-June-06			jRod	7.0900	7.0930	0.0061	0.0064	0.00
14/10/2005	JROD On 31-July-06			jRod	7.0500	7.0530	0.0088	0.0091	0.00
14/10/2005	JROD On 31-August-06			jRod	7.1100	7.1120	0.0081	0.0084	0.00
14/10/2005	JROD On 31-October-05			jRod	6.5400	6.6830	0.0019	0.0019	0.00
14/10/2005	JROD On 30-November-05			jRod	6.6200	6.7660	0.0016	0.0016	0.00
14/10/2005	JROD On 30-December-05			jRod	6.7400	6.8740	0.0013	0.0014	0.00
14/10/2005	R152 On 03-November-05			Bond Future	7.1700	7.1280	103.7168	103.7312	0.00
14/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	0	1	0	1	0.00
14/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1322	1180	1322	1180	0.00
14/10/2005	R153 On 02-February-06			Bond Future	8.0200	8.0290	124.4575	124.3989	2.00
14/10/2005	R153 On 04-May-06			Bond Future	8.0600	8.0750	120.1522	120.0728	0.00
14/10/2005	R153 On 03-August-06			Bond Future	8.0900	8.1120	122.3976	122.3075	0.00
14/10/2005	R153 On 03-November-05			Bond Future	7.9600	7.9660	122.2875	122.2390	254.00
14/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	13245	13015	13245	13015	0.00
14/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	13873	14230	13873	14230	0.00
14/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	14402	14059	14402	14059	0.00
14/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	16590	17042	16590	17042	0.00
14/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	16200	15804	16200	15804	0.00
14/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	19512	20016	19512	20016	0.00
14/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	6696	6567	6696	6567	0.00
14/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	4711	5068	4711	5068	0.00
14/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	2018	2002	2018	2002	0.00
14/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	11111	11581	11111	11581	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	14494	14206	14494	14206	0.00
14/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	1561	1758	1561	1758	5.00
14/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	8103	7942	8103	7942	0.00
14/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	19270	19696	19270	19696	2.00
14/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	4447	4348	4447	4348	0.00
14/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	26272	26759	26272	26759	0.00
14/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	45040	44561	45040	44561	0.00
14/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	18	25	18	25	5.00
14/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	24170	23765	24170	23765	0.00
14/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	415	496	415	496	0.00
14/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	0	1	0	1	0.00
14/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	43118	43603	43118	43603	0.00
14/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	22	24	22	24	0.00
14/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	31664	32152	31664	32152	0.00
14/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	329	338	329	338	0.00
14/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	20631	21125	20631	21125	0.00
14/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	34542	34083	34542	34083	0.00
14/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	93	119	93	119	0.00
14/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	55474	54990	55474	54990	0.00
14/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	3	5	3	5	0.00
14/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2090	2038	2090	2038	0.00
14/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	34693	35228	34693	35228	0.00
14/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	802	780	802	780	0.00
14/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	44306	44870	44306	44870	0.00
14/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	236	229	236	229	0.00
14/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	54764	55343	54764	55343	0.00
14/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	19612	19316	19612	19316	0.00
14/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	9820	10110	9820	10110	0.00
14/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	26970	26613	26970	26613	0.00
14/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	6872	7101	6872	7101	0.00
14/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	35067	34658	35067	34658	0.00
14/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	4779	4956	4779	4956	0.00
14/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	43681	43230	43681	43230	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	3316	3451	3316	3451	0.00
14/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	1630	1574	1630	1574	0.00
14/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	54971	55709	54971	55709	0.00
14/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	2773	2683	2773	2683	0.00
14/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	45661	46366	45661	46366	0.00
14/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	4485	4349	4485	4349	0.00
14/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	37034	37692	37034	37692	0.00
14/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	6915	6720	6915	6720	0.00
14/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	29235	29834	29235	29834	0.00
14/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	10192	9927	10192	9927	0.00
14/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	22392	22922	22392	22922	0.00
14/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	19573	19148	19573	19148	0.00
14/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	11856	12226	11856	12226	0.00
14/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	25667	25163	25667	25163	0.00
14/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	8151	8441	8151	8441	0.00
14/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	32590	32013	32590	32013	0.00
14/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	5377	5595	5377	5595	0.00
14/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	40203	39564	40203	39564	0.00
14/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3398	3554	3398	3554	0.00
14/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	48348	47660	48348	47660	0.00
14/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	2052	2158	2052	2158	0.00
14/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	4374	4231	4374	4231	0.00
14/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	46162	46920	46162	46920	0.00
14/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	6353	6159	6353	6159	0.00
14/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	38373	39080	38373	39080	0.00
14/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	8940	8685	8940	8685	0.00
14/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	31292	31939	31292	31939	0.00
14/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	12207	11884	12207	11884	0.00
14/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	24990	25568	24990	25568	0.00
14/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	20936	20464	20936	20464	0.00
14/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	14871	15300	14871	15300	0.00
14/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	26394	25847	26394	25847	0.00
14/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	11049	11403	11049	11403	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	32523	31906	32523	31906	0.00
14/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	7991	8275	7991	8275	0.00
14/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	39245	38564	39245	38564	0.00
14/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	5619	5840	5619	5840	0.00
14/10/2005	R157 On 02-February-06			Bond Future	8.2100	8.2280	140.0563	139.9118	1.00
14/10/2005	R157 On 04-May-06			Bond Future	8.2400	8.2640	135.8064	135.6340	0.00
14/10/2005	R157 On 03-August-06			Bond Future	8.2700	8.2920	138.3467	138.1630	0.00
14/10/2005	R157 On 03-November-05			Bond Future	8.1700	8.1820	137.6137	137.4820	13.00
14/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	28009	27370	28009	27370	250.00
14/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	24800	25606	24800	25606	250.00
14/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	35366	34570	35366	34570	0.00
14/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	34739	35667	34739	35667	0.00
14/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	32651	31787	32651	31787	0.00
14/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	34030	35003	34030	35003	0.00
14/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	14576	14053	14576	14053	0.00
14/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	7682	8476	7682	8476	0.00
14/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	4875	4707	4875	4707	0.00
14/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	18641	19789	18641	19789	0.00
14/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	60142	59071	60142	59071	0.00
14/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	21079	21732	21079	21732	115.00
14/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	17660	17193	17660	17193	0.00
14/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	34679	35657	34679	35657	0.00
14/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	10067	9763	10067	9763	0.00
14/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	47730	48871	47730	48871	0.00
14/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
14/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	100848	102164	100848	102164	0.00
14/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	2	3	2	3	0.00
14/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	78392	79709	78392	79709	0.00
14/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	81	83	81	83	0.00
14/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	56478	57797	56478	57797	0.00
14/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	936	920	936	920	0.00
14/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	35795	37096	35795	37096	0.00
14/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	29637	28728	29637	28728	0.00

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14/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	2507	2915	2507	2915	0.00
14/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	47617	46460	47617	46460	0.00
14/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	665	825	665	825	0.00
14/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	66522	65255	66522	65255	0.00
14/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	151	201	151	201	0.00
14/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	85414	84107	85414	84107	0.00
14/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	20	29	20	29	0.00
14/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
14/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	123783	125100	123783	125100	0.00
14/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	253	242	253	242	0.00
14/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	124851	126285	124851	126285	0.00
14/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	716	685	716	685	0.00
14/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	102905	104320	102905	104320	0.00
14/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	2106	2025	2106	2025	0.00
14/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	82344	83708	82344	83708	0.00
14/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	4990	4818	4990	4818	0.00
14/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	63722	64995	63722	64995	0.00
14/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	40478	39675	40478	39675	0.00
14/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	17448	18091	17448	18091	0.00
14/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	54632	53687	54632	53687	0.00
14/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	12179	12679	12179	12679	0.00
14/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	69933	68870	69933	68870	0.00
14/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	8444	8827	8444	8827	0.00
14/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	85300	84123	85300	84123	0.00
14/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	5155	5424	5155	5424	0.00
14/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	3116	2988	3116	2988	0.00
14/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	105564	107160	105564	107160	0.00
14/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	5443	5234	5443	5234	0.00
14/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	86440	87956	86440	87956	0.00
14/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	10067	9731	10067	9731	0.00
14/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	70041	71430	70041	71430	0.00
14/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	16611	16127	16611	16127	0.00
14/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	55980	57221	55980	57221	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	25121	24480	25121	24480	0.00
14/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	44292	45375	44292	45375	0.00
14/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	47135	46194	47135	46194	0.00
14/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	27099	27883	27099	27883	0.00
14/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	74135	72950	74135	72950	0.00
14/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	16417	16957	16417	16957	0.00
14/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	88786	87505	88786	87505	0.00
14/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	12778	13221	12778	13221	0.00
14/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	5064	4867	5064	4867	0.00
14/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	107170	108809	107170	108809	0.00
14/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	7952	7663	7952	7663	0.00
14/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	89114	90661	89114	90661	0.00
14/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	11979	11574	11979	11574	0.00
14/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	72605	74036	72605	74036	0.00
14/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	17347	16804	17347	16804	0.00
14/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	57837	59130	57837	59130	0.00
14/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	24212	23514	24212	23514	0.00
14/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	44955	46094	44955	46094	0.00
14/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	42655	41624	42655	41624	0.00
14/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	25044	25850	25044	25850	0.00
14/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	54126	52935	54126	52935	0.00
14/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	17891	18536	17891	18536	0.00
14/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	66892	65554	66892	65554	0.00
14/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	12389	12888	12389	12888	0.00
14/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	80728	79263	80728	79263	0.00
14/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	8307	8679	8307	8679	0.00
14/10/2005	R186 On 02-February-06			Bond Future	7.8800	7.8840	128.0232	127.9377	0.00
14/10/2005	R186 On 04-May-06			Bond Future	7.8900	7.8970	130.3744	130.2775	0.00
14/10/2005	R186 On 03-August-06			Bond Future	7.9000	7.9070	127.5136	127.3934	0.00
14/10/2005	R186 On 03-November-05			Bond Future	7.8600	7.8650	130.9922	130.9307	0.00
14/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	46395	46075	46395	46075	0.00
14/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	31505	32039	31505	32039	0.00
14/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	52602	52170	52602	52170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	39259	39795	39259	39795	0.00
14/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	61472	60898	61472	60898	0.00
14/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	49174	49802	49174	49802	0.00
14/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	9194	9318	9194	9318	0.00
14/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	22860	23600	22860	23600	0.00
14/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	30003	29786	30003	29786	0.00
14/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	45665	46303	45665	46303	0.00
14/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	38143	37812	38143	37812	0.00
14/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	55163	55801	55163	55801	0.00
14/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	47278	46808	47278	46808	0.00
14/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	65152	65884	65152	65884	0.00
14/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	17280	17155	17280	17155	0.00
14/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	64652	65382	64652	65382	0.00
14/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	165	187	165	187	0.00
14/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	78881	79519	78881	79519	0.00
14/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
14/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	186070	186686	186070	186686	0.00
14/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
14/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	148902	149518	148902	149518	0.00
14/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	4	6	4	6	0.00
14/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	113143	113760	113143	113760	0.00
14/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	1851	1949	1851	1949	0.00
14/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	47428	48143	47428	48143	0.00
14/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	25537	25474	25537	25474	0.00
14/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	8465	9018	8465	9018	0.00
14/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	49108	48774	49108	48774	0.00
14/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	2421	2703	2421	2703	0.00
14/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	75784	75271	75784	75271	0.00
14/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	556	659	556	659	0.00
14/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	102819	102225	102819	102225	0.00
14/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	77	100	77	100	0.00
14/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	129278	128665	129278	128665	0.00
14/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	7	11	7	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	282	282	282	282	0.00
14/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	187151	188006	187151	188006	0.00
14/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	1188	1185	1188	1185	0.00
14/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	151169	152021	151169	152021	0.00
14/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	3508	3489	3508	3489	0.00
14/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	117984	118819	117984	118819	0.00
14/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	8597	8540	8597	8540	0.00
14/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	88889	89686	88889	89686	0.00
14/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	65671	65248	65671	65248	0.00
14/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	21336	21767	21336	21767	0.00
14/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	87002	86484	87002	86484	0.00
14/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	14282	14618	14282	14618	0.00
14/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	108634	108020	108634	108020	0.00
14/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	8543	8784	8543	8784	0.00
14/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	131359	130667	131359	130667	0.00
14/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	4870	5033	4870	5033	0.00
14/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	3441	3411	3441	3411	0.00
14/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	190448	191387	190448	191387	0.00
14/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	6295	6238	6295	6238	0.00
14/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	156698	157610	156698	157610	0.00
14/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	10776	10677	10776	10677	0.00
14/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	125937	126807	125937	126807	0.00
14/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	17350	17190	17350	17190	0.00
14/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	98570	99379	98570	99379	0.00
14/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	26397	26160	26397	26160	0.00
14/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	74921	75652	74921	75652	0.00
14/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	69576	69039	69576	69039	0.00
14/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	26961	27393	26961	27393	0.00
14/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	88684	88049	88684	88049	0.00
14/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	17845	18178	17845	18178	0.00
14/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	109436	108712	109436	108712	0.00
14/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	11372	11618	11372	11618	0.00
14/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	131303	130507	131303	130507	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	6976	7149	6976	7149	0.00
14/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	11689	11549	11689	11549	0.00
14/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	162006	163068	162006	163068	0.00
14/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	17566	17363	17566	17363	0.00
14/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	132905	133904	132905	133904	0.00
14/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	25347	25067	25347	25067	0.00
14/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	106989	107911	106989	107911	0.00
14/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	35223	34853	35223	34853	0.00
14/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	84394	85226	84394	85226	0.00
14/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	77650	76971	77650	76971	0.00
14/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	36256	36780	36256	36780	0.00
14/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	95555	94777	95555	94777	0.00
14/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	26098	26523	26098	26523	0.00
14/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	114864	113997	114864	113997	0.00
14/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	18332	18667	18332	18667	0.00
14/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	135224	134278	135224	134278	0.00
14/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	12564	12819	12564	12819	0.00
14/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	156282	155269	156282	155269	0.00
14/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	8400	8590	8400	8590	0.00
14/10/2005	R194 On 02-February-06			Bond Future	7.8000	7.7920	108.5272	108.5349	0.00
14/10/2005	R194 On 04-May-06			Bond Future	7.8500	7.8500	105.4472	105.4422	0.00
14/10/2005	R194 On 03-August-06			Bond Future	7.8800	7.8930	107.4204	107.4056	0.00
14/10/2005	R194 On 03-November-05			Bond Future	7.7200	7.7070	106.6320	106.6514	0.00
14/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	5659	5724	5659	5724	0.00
14/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	6543	6530	6543	6530	0.00
14/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	6455	6449	6455	6449	0.00
14/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	8105	8150	8105	8150	0.00
14/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	8665	8599	8665	8599	0.00
14/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	6941	7023	6941	7023	0.00
14/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	3028	3199	3028	3199	0.00
14/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	2299	2277	2299	2277	0.00
14/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	6843	6788	6843	6788	0.00
14/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	8807	8900	8807	8900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	838	932	838	932	0.00
14/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	5483	5384	5483	5384	0.00
14/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	1686	1721	1686	1721	0.00
14/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	12233	12191	12233	12191	0.00
14/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
14/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	32053	31860	32053	31860	0.00
14/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
14/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	26499	26306	26499	26306	0.00
14/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
14/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	20981	20788	20981	20788	0.00
14/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	4	6	4	6	0.00
14/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	15504	15313	15504	15313	0.00
14/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	106	130	106	130	0.00
14/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	10161	9992	10161	9992	0.00
14/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	6820	7023	6820	7023	0.00
14/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	752	762	752	762	0.00
14/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	11568	11771	11568	11771	0.00
14/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	196	207	196	207	0.00
14/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	16671	16868	16671	16868	0.00
14/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	30	33	30	33	0.00
14/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	21880	22073	21880	22073	0.00
14/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	3	4	3	4	0.00
14/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	27078	27271	27078	27271	0.00
14/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
14/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	3	3	3	3	0.00
14/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	30229	30152	30229	30152	0.00
14/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	33	35	33	35	0.00
14/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	25295	25220	25295	25220	0.00
14/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	186	194	186	194	0.00
14/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	20513	20444	20513	20444	0.00
14/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	650	669	650	669	0.00
14/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	16072	16014	16072	16014	0.00
14/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	3339	3390	3339	3390	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	9040	9014	9040	9014	0.00
14/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	8575	8649	8575	8649	0.00
14/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	4670	4667	4670	4667	0.00
14/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	11973	12053	11973	12053	0.00
14/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	3308	3311	3308	3311	0.00
14/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	15469	15552	15469	15552	0.00
14/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	2073	2079	2073	2079	0.00
14/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	19330	19413	19330	19413	0.00
14/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1231	1237	1231	1237	0.00
14/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	23466	23548	23466	23548	0.00
14/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	691	697	691	697	0.00
14/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	538	541	538	541	0.00
14/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	28147	28201	28147	28201	0.00
14/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	900	903	900	903	0.00
14/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	24123	24177	24123	24177	0.00
14/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1443	1446	1443	1446	0.00
14/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	20304	20358	20304	20358	0.00
14/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	2220	2222	2220	2222	0.00
14/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	16743	16796	16743	16796	0.00
14/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	3286	3286	3286	3286	0.00
14/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	13494	13546	13494	13546	0.00
14/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	4686	4684	4686	4684	0.00
14/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	10604	10653	10604	10653	0.00
14/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	8607	8596	8607	8596	0.00
14/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	6012	6052	6012	6052	0.00
14/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	11136	11119	11136	11119	0.00
14/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	4319	4354	4319	4354	0.00
14/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	14014	13992	14014	13992	0.00
14/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	2999	3027	2999	3027	0.00
14/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	17201	17172	17201	17172	0.00
14/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	2009	2032	2009	2032	0.00
14/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	20642	20608	20642	20608	0.00
14/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1296	1314	1296	1314	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	2124	2104	2124	2104	0.00
14/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	19019	19147	19019	19147	0.00
14/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	2950	2924	2950	2924	0.00
14/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	16085	16206	16085	16206	0.00
14/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	3998	3963	3998	3963	0.00
14/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	13391	13504	13391	13504	0.00
14/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	5290	5246	5290	5246	0.00
14/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	10960	11063	10960	11063	0.00
14/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	10752	10675	10752	10675	0.00
14/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	5359	5429	5359	5429	0.00
14/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	13094	13006	13094	13006	0.00
14/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	4049	4108	4049	4108	0.00
14/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	15670	15571	15670	15571	0.00
14/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	2991	3039	2991	3039	0.00
14/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	18454	18345	18454	18345	0.00
14/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	2158	2197	2158	2197	0.00
14/10/2005	R201 On 02-February-06			Bond Future	8.2000	8.2120	104.5617	104.4791	0.00
14/10/2005	R201 On 04-May-06			Bond Future	8.2300	8.2480	106.4782	106.3789	0.00
14/10/2005	R201 On 03-August-06			Bond Future	8.2600	8.2770	104.0555	103.9463	0.00
14/10/2005	R201 On 03-November-05			Bond Future	8.1600	8.1710	107.0745	107.0030	0.00
14/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	22166	21819	22166	21819	0.00
14/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	18932	19411	18932	19411	0.00
14/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	22761	22305	22761	22305	0.00
14/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	21644	22181	21644	22181	0.00
14/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	26126	25618	26126	25618	0.00
14/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	26673	27257	26673	27257	0.00
14/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	11573	11339	11573	11339	0.00
14/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	5744	6225	5744	6225	0.00
14/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	3822	3778	3822	3778	0.00
14/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	14289	14960	14289	14960	0.00
14/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	13951	13702	13951	13702	0.00
14/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	26697	27275	26697	27275	0.00
14/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	7928	7771	7928	7771	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	36977	37645	36977	37645	0.00
14/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
14/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	97135	97850	97135	97850	0.00
14/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
14/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	79083	79798	79083	79798	0.00
14/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	1	2	1	2	0.00
14/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	61400	62115	61400	62115	0.00
14/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	57	62	57	62	0.00
14/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	44130	44850	44130	44850	0.00
14/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	711	724	711	724	0.00
14/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	27810	28537	27810	28537	0.00
14/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	23603	23138	23603	23138	0.00
14/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	1806	2056	1806	2056	0.00
14/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	37903	37285	37903	37285	0.00
14/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	459	556	459	556	0.00
14/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	52877	52192	52877	52192	0.00
14/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	99	128	99	128	0.00
14/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	67818	67108	67818	67108	0.00
14/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	12	17	12	17	0.00
14/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	52	51	52	51	0.00
14/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	115696	116521	115696	116521	0.00
14/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	175	171	175	171	0.00
14/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	97797	98618	97797	98618	0.00
14/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	512	499	512	499	0.00
14/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	80471	81284	80471	81284	0.00
14/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	1599	1561	1599	1561	0.00
14/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	64247	65034	64247	65034	0.00
14/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	3914	3828	3914	3828	0.00
14/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	49594	50334	49594	50334	0.00
14/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	32103	31661	32103	31661	0.00
14/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	13202	13586	13202	13586	0.00
14/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	43365	42839	43365	42839	0.00
14/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	9106	9405	9106	9405	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	55560	54964	55560	54964	0.00
14/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	6242	6471	6242	6471	0.00
14/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	67830	67164	67830	67164	0.00
14/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	3748	3908	3748	3908	0.00
14/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	6571	6402	6571	6402	0.00
14/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	53360	54184	53360	54184	0.00
14/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	10483	10232	10483	10232	0.00
14/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	40991	41733	40991	41733	0.00
14/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	15839	15490	15839	15490	0.00
14/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	30380	31025	30380	31025	0.00
14/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	31248	30681	31248	30681	0.00
14/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	14773	15199	14773	15199	0.00
14/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	41169	40497	41169	40497	0.00
14/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	9631	9953	9631	9953	0.00
14/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	52295	51531	52295	51531	0.00
14/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	5983	6212	5983	6212	0.00
14/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	64338	63500	64338	63500	0.00
14/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	3533	3688	3533	3688	0.00
14/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	9647	9411	9647	9411	0.00
14/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	57079	57934	57079	57934	0.00
14/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	13932	13615	13932	13615	0.00
14/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	45437	46211	45437	46211	0.00
14/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	19404	18995	19404	18995	0.00
14/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	35283	35965	35283	35965	0.00
14/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	34092	33484	34092	33484	0.00
14/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	19594	20078	19594	20078	0.00
14/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	43224	42520	43224	42520	0.00
14/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	13964	14352	13964	14352	0.00
14/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	53387	52595	53387	52595	0.00
14/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	9640	9940	9640	9940	0.00
14/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	64402	63533	64402	63533	0.00
14/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	6439	6662	6439	6662	0.00
14/10/2005	R203 On 02-February-06			Bond Future	8.1700	8.1850	103.8986	103.7723	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2005	R203 On 04-May-06			Bond Future	8.1900	8.2120	101.6391	101.4928	0.00
14/10/2005	R203 On 03-August-06			Bond Future	8.2100	8.2330	103.5400	103.3816	0.00
14/10/2005	R203 On 03-November-05			Bond Future	8.1300	8.1490	102.0852	101.9719	0.00
14/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	22527	21914	22527	21914	0.00
14/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	16453	17103	16453	17103	0.00
14/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	28326	27609	28326	27609	0.00
14/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	24091	24837	24091	24837	0.00
14/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	32786	32007	32786	32007	0.00
14/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	29980	30785	29980	30785	0.00
14/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	13213	12653	13213	12653	0.00
14/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	4493	5066	4493	5066	0.00
14/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	13857	13433	13857	13433	0.00
14/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	26456	27296	26456	27296	0.00
14/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	4084	3915	4084	3915	0.00
14/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	14285	15249	14285	15249	0.00
14/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	19900	19344	19900	19344	0.00
14/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	34092	34999	34092	34999	0.00
14/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
14/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	90864	91998	90864	91998	0.00
14/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	3	3	3	3	0.00
14/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	69925	71058	69925	71058	0.00
14/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	63	65	63	65	0.00
14/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	49571	50706	49571	50706	0.00
14/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	715	700	715	700	0.00
14/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	30320	31439	30320	31439	0.00
14/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	27999	27058	27999	27058	0.00
14/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	829	1021	829	1021	0.00
14/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	45244	44144	45244	44144	0.00
14/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	82	115	82	115	0.00
14/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	62714	61584	62714	61584	0.00
14/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	4	7	4	7	0.00
14/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	696	668	696	668	0.00
14/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	92822	94057	92822	94057	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	1755	1687	1755	1687	0.00
14/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	73247	74442	73247	74442	0.00
14/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	3908	3765	3908	3765	0.00
14/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	55277	56398	55277	56398	0.00
14/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	7756	7494	7756	7494	0.00
14/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	39499	40500	39499	40500	0.00
14/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	33712	32908	33712	32908	0.00
14/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	9421	9881	9421	9881	0.00
14/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	46996	46026	46996	46026	0.00
14/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	4932	5226	4932	5226	0.00
14/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	61752	60657	61752	60657	0.00
14/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	2348	2517	2348	2517	0.00
14/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	2815	2707	2815	2707	0.00
14/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	95397	96751	95397	96751	0.00
14/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	5023	4842	5023	4842	0.00
14/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	77278	78561	77278	78561	0.00
14/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	8416	8136	8416	8136	0.00
14/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	60841	62023	60841	62023	0.00
14/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	13299	12892	13299	12892	0.00
14/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	46373	47429	46373	47429	0.00
14/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	63417	62262	63417	62262	0.00
14/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	6513	6821	6513	6821	0.00
14/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	38531	37653	38531	37653	0.00
14/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	16313	16898	16313	16898	0.00
14/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	50327	49300	50327	49300	0.00
14/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	10556	10992	10556	10992	0.00
14/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	5349	5163	5349	5163	0.00
14/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	97951	99349	97951	99349	0.00
14/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	8313	8042	8313	8042	0.00
14/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	80901	82214	80901	82214	0.00
14/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	12392	12017	12392	12017	0.00
14/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	65445	66654	65445	66654	0.00
14/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	24546	23911	24546	23911	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	39914	40863	39914	40863	0.00
14/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	17763	17265	17763	17265	0.00
14/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	51747	52833	51747	52833	0.00
14/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	42443	41521	42443	41521	0.00
14/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	21892	22554	21892	22554	0.00
14/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	53398	52339	53398	52339	0.00
14/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	15520	16046	15520	16046	0.00
14/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	65466	64285	65466	64285	0.00
14/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	10669	11072	10669	11072	0.00
14/10/2005	R204 On 02-February-06			Bond Future	8.1600	8.1690	99.8027	99.7090	0.00
14/10/2005	R204 On 04-May-06			Bond Future	8.1800	8.1950	101.6324	101.5246	0.00
14/10/2005	R204 On 03-August-06			Bond Future	8.2000	8.2160	99.4973	99.3758	0.00
14/10/2005	R204 On 03-November-05			Bond Future	8.1300	8.1380	102.0247	101.9455	0.00
14/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	15107	14811	15107	14811	0.00
14/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	27478	28118	27478	28118	0.00
14/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	21568	21170	21568	21170	0.00
14/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	35651	36332	35651	36332	0.00
14/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	26564	26084	26564	26084	0.00
14/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	41932	42667	41932	42667	0.00
14/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	14258	13924	14258	13924	0.00
14/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	4656	5115	4656	5115	0.00
14/10/2005	R207 On 02-February-06			Bond Future	8.1300	8.1440	93.1622	93.0840	0.00
14/10/2005	R207 On 04-May-06			Bond Future	8.1600	8.1690	94.8700	94.7772	0.00
14/10/2005	R207 On 03-August-06			Bond Future	8.1800	8.1890	92.9982	92.8989	0.00
14/10/2005	R207 On 03-November-05			Bond Future	8.1100	8.1170	95.1057	95.0424	0.00
14/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	16061	15817	16061	15817	0.00
14/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	26636	27175	26636	27175	0.00
14/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	22652	22309	22652	22309	0.00
14/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	34913	35498	34913	35498	0.00
14/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	27763	27370	27763	27370	0.00
14/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	41359	41961	41359	41961	0.00
14/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	5116	5096	5116	5096	0.00
14/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	13810	14423	13810	14423	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	GOVI On 02-February-06			jGovi	229.1100	228.9170	229.1080	228.9170	0.00
17/10/2005	GOVI On 04-May-06			jGovi	233.3100	233.1120	233.3050	233.1120	57.00
17/10/2005	GOVI On 03-August-06			jGovi	237.6600	237.4680	237.6630	237.4680	0.00
17/10/2005	GOVI On 03-November-05			jGovi	225.1200	224.9270	225.1210	224.9270	463.00
17/10/2005	GOVI On 02-November-06			jGovi	242.1800	241.9850	242.1820	241.9850	0.00
17/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	37423	37095	37423	37095	0.00
17/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	46343	47925	46343	47925	0.00
17/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	54390	53389	54390	53389	0.00
17/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	21340	22269	21340	22269	0.00
17/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	90397	89051	90397	89051	0.00
17/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	13767	14371	13767	14371	0.00
17/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	1930	2162	1930	2162	0.00
17/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	30720	32892	30720	32892	0.00
17/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	129969	128372	129969	128372	0.00
17/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	8149	8522	8149	8522	0.00
17/10/2005	J152 On 28-February-06			jSwap	7.1400	7.1430	0.0017	0.0017	0.00
17/10/2005	J153 On 31-August-10			jSwap	7.9000	7.9240	0.0164	0.0175	0.00
17/10/2005	J157 On 15-September-15			jSwap	8.1500	8.1620	0.0443	0.0452	0.00
17/10/2005	J186 On 21-December-26			jSwap	7.7900	7.7960	0.0300	0.0309	0.00
17/10/2005	J194 On 28-February-08			jSwap	7.6700	7.6750	0.0037	0.0040	0.00
17/10/2005	J201 On 22-December-14			jSwap	8.0800	8.0930	0.0389	0.0398	0.00
17/10/2005	J203 On 15-September-17			jSwap	8.1000	8.1080	0.0458	0.0465	0.00
17/10/2005	J204 On 21-December-18			jSwap	8.0600	8.0720	0.0465	0.0477	0.00
17/10/2005	J207 On 15-January-20			jSwap	8.0500	8.0650	0.0042	0.0056	0.00
17/10/2005	JBAR On 16-March-05			jBar	7.0300	7.0360	0.0000	0.0000	0.00
17/10/2005	JFRA On 02-February-06			jFra	7.3000	7.2980	0.0179	0.0179	0.00
17/10/2005	JFRA On 01-February-07			jFra	7.8300	7.8260	0.0192	0.0191	500.00
17/10/2005	JFRA On 04-May-06			jFra	7.4500	7.4330	0.0182	0.0182	0.00
17/10/2005	JFRA On 03-May-07			jFra	7.9600	7.9620	0.0195	0.0195	0.00
17/10/2005	JFRA On 03-August-06			jFra	7.5700	7.5460	0.0185	0.0185	0.00
17/10/2005	JFRA On 02-August-07			jFra	8.0500	8.0790	0.0197	0.0197	0.00
17/10/2005	JFRA On 03-November-05			jFra	7.1000	7.1030	0.0174	0.0174	0.00
17/10/2005	JFRA On 02-November-06			jFra	7.7000	7.6840	0.0188	0.0188	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	JFRA On 01-November-07			jFra	8.1600	8.1730	0.0214	0.0215	0.00
17/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	573	573	573	573	0.00
17/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	443	456	443	456	0.00
17/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2084	2085	2084	2085	0.00
17/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1280	1288	1280	1288	0.00
17/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1567	1553	1567	1553	0.00
17/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	477	493	477	493	0.00
17/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2452	2457	2452	2457	0.00
17/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1323	1327	1323	1327	0.00
17/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2043	2014	2043	2014	0.00
17/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	655	678	655	678	0.00
17/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2719	2766	2719	2766	0.00
17/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1375	1351	1375	1351	0.00
17/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	19	27	19	27	0.00
17/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	398	387	398	387	0.00
17/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2490	2468	2490	2468	0.00
17/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	777	795	777	795	0.00
17/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3186	3209	3186	3209	0.00
17/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1449	1441	1449	1441	0.00
17/10/2005	JN02 On 02-February-06			jNote	7.7400	7.7410	0.1433	0.1433	0.00
17/10/2005	JN02 On 03-November-05			jNote	7.6100	7.6030	0.1397	0.1397	0.00
17/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	11130	11157	11130	11157	0.00
17/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	2000	2070	2000	2070	0.00
17/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	3058	3178	3058	3178	0.00
17/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	1119	1290	1119	1290	0.00
17/10/2005	JN05 On 02-February-06			jNote	8.1200	8.1360	0.3326	0.3333	0.00
17/10/2005	JN05 On 03-November-05			jNote	8.0400	8.0540	0.3302	0.3308	0.00
17/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	20248	20926	20248	20926	0.00
17/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	5213	5115	5213	5115	0.00
17/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	5139	5869	5139	5869	0.00
17/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	3580	3653	3580	3653	0.00
17/10/2005	JN10 On 02-February-06			jNote	8.2200	8.2290	0.5588	0.5593	0.00
17/10/2005	JN10 On 03-November-05			jNote	8.1800	8.1890	0.5577	0.5581	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	25740	26429	25740	26429	0.00
17/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	10917	10867	10917	10867	0.00
17/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	14505	15459	14505	15459	0.00
17/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	2302	2579	2302	2579	0.00
17/10/2005	JROD On 31-January-06			jRod	6.8800	6.8110	0.0055	0.0055	0.00
17/10/2005	JROD On 28-February-06			jRod	6.9500	6.8850	0.0049	0.0049	0.00
17/10/2005	JROD On 31-March-06			jRod	7.0500	6.9750	0.0045	0.0045	0.00
17/10/2005	JROD On 28-April-06			jRod	7.0000	6.9510	0.0072	0.0072	0.00
17/10/2005	JROD On 31-May-06			jRod	7.0800	7.0210	0.0065	0.0066	0.00
17/10/2005	JROD On 30-June-06			jRod	7.1600	7.0890	0.0059	0.0061	0.00
17/10/2005	JROD On 31-July-06			jRod	7.1100	7.0490	0.0085	0.0088	0.00
17/10/2005	JROD On 31-August-06			jRod	7.1800	7.1070	0.0078	0.0081	0.00
17/10/2005	JROD On 31-October-05			jRod	6.6800	6.5370	0.0019	0.0019	0.00
17/10/2005	JROD On 30-November-05			jRod	6.7600	6.6200	0.0017	0.0016	0.00
17/10/2005	JROD On 30-December-05			jRod	6.8800	6.7430	0.0014	0.0013	0.00
17/10/2005	R152 On 03-November-05			Bond Future	7.1700	7.1740	103.7190	103.7168	0.00
17/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1300	1322	1300	1322	0.00
17/10/2005	R153 On 02-February-06			Bond Future	7.9900	8.0150	124.5707	124.4575	2.00
17/10/2005	R153 On 04-May-06			Bond Future	8.0300	8.0550	120.2675	120.1522	0.00
17/10/2005	R153 On 03-August-06			Bond Future	8.0600	8.0880	122.5141	122.3976	0.00
17/10/2005	R153 On 03-November-05			Bond Future	7.9300	7.9550	122.3979	122.2875	254.00
17/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	13631	13245	13631	13245	0.00
17/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	13128	13873	13128	13873	0.00
17/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	14852	14402	14852	14402	0.00
17/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	15887	16590	15887	16590	0.00
17/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	16672	16200	16672	16200	0.00
17/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	18818	19512	18818	19512	0.00
17/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	6899	6696	6899	6696	0.00
17/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	3810	4711	3810	4711	0.00
17/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	1963	2018	1963	2018	0.00
17/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	9952	11111	9952	11111	0.00
17/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	15116	14494	15116	14494	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	1079	1561	1079	1561	5.00
17/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	8362	8103	8362	8103	0.00
17/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	18397	19270	18397	19270	2.00
17/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	4597	4447	4597	4447	0.00
17/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	25290	26272	25290	26272	0.00
17/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	46132	45040	46132	45040	0.00
17/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	6	18	6	18	5.00
17/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	25092	24170	25092	24170	0.00
17/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	234	415	234	415	0.00
17/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	42013	43118	42013	43118	0.00
17/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	14	22	14	22	0.00
17/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	30552	31664	30552	31664	0.00
17/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	277	329	277	329	0.00
17/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	19474	20631	19474	20631	0.00
17/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	35595	34542	35595	34542	0.00
17/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	41	93	41	93	0.00
17/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	56576	55474	56576	55474	0.00
17/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	1	3	1	3	0.00
17/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2161	2090	2161	2090	0.00
17/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	33633	34693	33633	34693	0.00
17/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	828	802	828	802	0.00
17/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	43200	44306	43200	44306	0.00
17/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	243	236	243	236	0.00
17/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	53639	54764	53639	54764	0.00
17/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	20130	19612	20130	19612	0.00
17/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	9206	9820	9206	9820	0.00
17/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	27610	26970	27610	26970	0.00
17/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	6381	6872	6381	6872	0.00
17/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	35813	35067	35813	35067	0.00
17/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	4394	4779	4394	4779	0.00
17/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	44516	43681	44516	43681	0.00
17/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	3019	3316	3019	3316	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	1690	1630	1690	1630	0.00
17/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	53877	54971	53877	54971	0.00
17/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	2874	2773	2874	2773	0.00
17/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	44609	45661	44609	45661	0.00
17/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	4645	4485	4645	4485	0.00
17/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	36041	37034	36041	37034	0.00
17/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	7155	6915	7155	6915	0.00
17/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	28321	29235	28321	29235	0.00
17/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	10529	10192	10529	10192	0.00
17/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	21576	22392	21576	22392	0.00
17/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	20143	19573	20143	19573	0.00
17/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	11273	11856	11273	11856	0.00
17/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	26357	25667	26357	25667	0.00
17/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	7688	8151	7688	8151	0.00
17/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	33392	32590	33392	32590	0.00
17/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	5027	5377	5027	5377	0.00
17/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	41103	40203	41103	40203	0.00
17/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3145	3398	3145	3398	0.00
17/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	49328	48348	49328	48348	0.00
17/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	1879	2052	1879	2052	0.00
17/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	4529	4374	4529	4374	0.00
17/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	45152	46162	45152	46162	0.00
17/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	6570	6353	6570	6353	0.00
17/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	37425	38373	37425	38373	0.00
17/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	9231	8940	9231	8940	0.00
17/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	30419	31292	30419	31292	0.00
17/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	12584	12207	12584	12207	0.00
17/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	24202	24990	24202	24990	0.00
17/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	21506	20936	21506	20936	0.00
17/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	14277	14871	14277	14871	0.00
17/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	27063	26394	27063	26394	0.00
17/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	10553	11049	10553	11049	0.00
17/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	33287	32523	33287	32523	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	7590	7991	7590	7991	0.00
17/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	40096	39245	40096	39245	0.00
17/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	5305	5619	5305	5619	0.00
17/10/2005	R157 On 02-February-06			Bond Future	8.1900	8.2100	140.1850	140.0563	1.00
17/10/2005	R157 On 04-May-06			Bond Future	8.2300	8.2420	135.9320	135.8064	0.00
17/10/2005	R157 On 03-August-06			Bond Future	8.2500	8.2680	138.4770	138.3467	0.00
17/10/2005	R157 On 03-November-05			Bond Future	8.1500	8.1660	137.7373	137.6137	13.00
17/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	28336	28009	28336	28009	250.00
17/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	23841	24800	23841	24800	250.00
17/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	35756	35366	35756	35366	0.00
17/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	33873	34739	33873	34739	0.00
17/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	33142	32651	33142	32651	0.00
17/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	33219	34030	33219	34030	0.00
17/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	14533	14576	14533	14576	0.00
17/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	6403	7682	6403	7682	0.00
17/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	4547	4875	4547	4875	0.00
17/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	17077	18641	17077	18641	0.00
17/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	60738	60142	60738	60142	0.00
17/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	20419	21079	20419	21079	115.00
17/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	17850	17660	17850	17660	0.00
17/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	33582	34679	33582	34679	0.00
17/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	10150	10067	10150	10067	0.00
17/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	46526	47730	46526	47730	0.00
17/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	99612	100848	99612	100848	0.00
17/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	1	2	1	2	0.00
17/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	77154	78392	77154	78392	0.00
17/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	49	81	49	81	0.00
17/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	55210	56478	55210	56478	0.00
17/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	750	936	750	936	0.00
17/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	34373	35795	34373	35795	0.00
17/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	30170	29637	30170	29637	0.00
17/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	1804	2507	1804	2507	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	48583	47617	48583	47617	0.00
17/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	394	665	394	665	0.00
17/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	67678	66522	67678	66522	0.00
17/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	71	151	71	151	0.00
17/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	86637	85414	86637	85414	0.00
17/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	7	20	7	20	0.00
17/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	122547	123783	122547	123783	0.00
17/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	245	253	245	253	0.00
17/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	123556	124851	123556	124851	0.00
17/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	705	716	705	716	0.00
17/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	101607	102905	101607	102905	0.00
17/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	2097	2106	2097	2106	0.00
17/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	81048	82344	81048	82344	0.00
17/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	5007	4990	5007	4990	0.00
17/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	62452	63722	62452	63722	0.00
17/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	40955	40478	40955	40478	0.00
17/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	16639	17448	16639	17448	0.00
17/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	55257	54632	55257	54632	0.00
17/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	11517	12179	11517	12179	0.00
17/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	70691	69933	70691	69933	0.00
17/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	7916	8444	7916	8444	0.00
17/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	86204	85300	86204	85300	0.00
17/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	4773	5155	4773	5155	0.00
17/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	3143	3116	3143	3116	0.00
17/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	104334	105564	104334	105564	0.00
17/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	5503	5443	5503	5443	0.00
17/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	85244	86440	85244	86440	0.00
17/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	10184	10067	10184	10067	0.00
17/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	68902	70041	68902	70041	0.00
17/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	16806	16611	16806	16611	0.00
17/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	54918	55980	54918	55980	0.00
17/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	25409	25121	25409	25121	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	43323	44292	43323	44292	0.00
17/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	47630	47135	47630	47135	0.00
17/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	26338	27099	26338	27099	0.00
17/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	74824	74135	74824	74135	0.00
17/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	15850	16417	15850	16417	0.00
17/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	89560	88786	89560	88786	0.00
17/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	12295	12778	12295	12778	0.00
17/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	5139	5064	5139	5064	0.00
17/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	105942	107170	105942	107170	0.00
17/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	8076	7952	8076	7952	0.00
17/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	87935	89114	87935	89114	0.00
17/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	12168	11979	12168	11979	0.00
17/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	71491	72605	71491	72605	0.00
17/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	17621	17347	17621	17347	0.00
17/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	56808	57837	56808	57837	0.00
17/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	24588	24212	24588	24212	0.00
17/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	44028	44955	44028	44955	0.00
17/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	43269	42655	43269	42655	0.00
17/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	24356	25044	24356	25044	0.00
17/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	54865	54126	54865	54126	0.00
17/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	17326	17891	17326	17891	0.00
17/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	67749	66892	67749	66892	0.00
17/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	11943	12389	11943	12389	0.00
17/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	81691	80728	81691	80728	0.00
17/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	7967	8307	7967	8307	0.00
17/10/2005	R186 On 02-February-06			Bond Future	7.8700	7.8770	128.1455	128.0232	0.00
17/10/2005	R186 On 04-May-06			Bond Future	7.8800	7.8890	130.4957	130.3744	0.00
17/10/2005	R186 On 03-August-06			Bond Future	7.8900	7.8970	127.6340	127.5136	0.00
17/10/2005	R186 On 03-November-05			Bond Future	7.8500	7.8600	131.1156	130.9922	0.00
17/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	46586	46395	46586	46395	0.00
17/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	30473	31505	30473	31505	0.00
17/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	52952	52602	52952	52602	0.00
17/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	38395	39259	38395	39259	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	61863	61472	61863	61472	0.00
17/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	48362	49174	48362	49174	0.00
17/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	8543	9194	8543	9194	0.00
17/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	20976	22860	20976	22860	0.00
17/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	30052	30003	30052	30003	0.00
17/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	44491	45665	44491	45665	0.00
17/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	38361	38143	38361	38143	0.00
17/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	54168	55163	54168	55163	0.00
17/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	47563	47278	47563	47278	0.00
17/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	64233	65152	64233	65152	0.00
17/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	17234	17280	17234	17280	0.00
17/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	63384	64652	63384	64652	0.00
17/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	98	165	98	165	0.00
17/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	77582	78881	77582	78881	0.00
17/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	184837	186070	184837	186070	0.00
17/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	147669	148902	147669	148902	0.00
17/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	2	4	2	4	0.00
17/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	111907	113143	111907	113143	0.00
17/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	1477	1851	1477	1851	0.00
17/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	45822	47428	45822	47428	0.00
17/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	25300	25537	25300	25537	0.00
17/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	6995	8465	6995	8465	0.00
17/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	49622	49108	49622	49108	0.00
17/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	1701	2421	1701	2421	0.00
17/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	76777	75784	76777	75784	0.00
17/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	316	556	316	556	0.00
17/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	104007	102819	104007	102819	0.00
17/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	32	77	32	77	0.00
17/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	130506	129278	130506	129278	0.00
17/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	2	7	2	7	0.00
17/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	266	282	266	282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	185912	187151	185912	187151	0.00
17/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	1146	1188	1146	1188	0.00
17/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	149904	151169	149904	151169	0.00
17/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	3437	3508	3437	3508	0.00
17/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	116690	117984	116690	117984	0.00
17/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	8515	8597	8515	8597	0.00
17/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	87584	88889	87584	88889	0.00
17/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	66029	65671	66029	65671	0.00
17/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	20471	21336	20471	21336	0.00
17/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	87526	87002	87526	87002	0.00
17/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	13583	14282	13583	14282	0.00
17/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	109344	108634	109344	108634	0.00
17/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	8031	8543	8031	8543	0.00
17/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	132229	131359	132229	131359	0.00
17/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	4518	4870	4518	4870	0.00
17/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	3411	3441	3411	3441	0.00
17/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	189205	190448	189205	190448	0.00
17/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	6268	6295	6268	6295	0.00
17/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	155459	156698	155459	156698	0.00
17/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	10770	10776	10770	10776	0.00
17/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	124718	125937	124718	125937	0.00
17/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	17388	17350	17388	17350	0.00
17/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	97395	98570	97395	98570	0.00
17/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	26510	26397	26510	26397	0.00
17/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	73821	74921	73821	74921	0.00
17/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	70071	69576	70071	69576	0.00
17/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	26244	26961	26244	26961	0.00
17/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	89327	88684	89327	88684	0.00
17/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	17275	17845	17275	17845	0.00
17/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	110218	109436	110218	109436	0.00
17/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	10941	11372	10941	11372	0.00
17/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	132205	131303	132205	131303	0.00
17/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	6665	6976	6665	6976	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	11712	11689	11712	11689	0.00
17/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	160825	162006	160825	162006	0.00
17/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	17627	17566	17627	17566	0.00
17/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	131762	132905	131762	132905	0.00
17/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	25464	25347	25464	25347	0.00
17/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	105902	106989	105902	106989	0.00
17/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	35415	35223	35415	35223	0.00
17/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	83382	84394	83382	84394	0.00
17/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	78155	77650	78155	77650	0.00
17/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	35558	36256	35558	36256	0.00
17/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	96177	95555	96177	95555	0.00
17/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	25516	26098	25516	26098	0.00
17/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	115598	114864	115598	114864	0.00
17/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	17862	18332	17862	18332	0.00
17/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	136060	135224	136060	135224	0.00
17/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	12195	12564	12195	12564	0.00
17/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	157206	156282	157206	156282	0.00
17/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	8121	8400	8121	8400	0.00
17/10/2005	R194 On 02-February-06			Bond Future	7.7900	7.7960	108.5483	108.5272	0.00
17/10/2005	R194 On 04-May-06			Bond Future	7.8400	7.8470	105.4676	105.4472	0.00
17/10/2005	R194 On 03-August-06			Bond Future	7.8700	7.8830	107.4410	107.4204	0.00
17/10/2005	R194 On 03-November-05			Bond Future	7.7100	7.7160	106.6535	106.6320	0.00
17/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	5678	5659	5678	5659	0.00
17/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	6351	6543	6351	6543	0.00
17/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	6497	6455	6497	6455	0.00
17/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	7943	8105	7943	8105	0.00
17/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	8737	8665	8737	8665	0.00
17/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	6807	6941	6807	6941	0.00
17/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	2942	3028	2942	3028	0.00
17/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	1999	2299	1999	2299	0.00
17/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	6900	6843	6900	6843	0.00
17/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	8657	8807	8657	8807	0.00
17/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	739	838	739	838	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	5170	5483	5170	5483	0.00
17/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	1679	1686	1679	1686	0.00
17/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	12014	12233	12014	12233	0.00
17/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	31838	32053	31838	32053	0.00
17/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	26284	26499	26284	26499	0.00
17/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	20767	20981	20767	20981	0.00
17/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	2	4	2	4	0.00
17/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	15287	15504	15287	15504	0.00
17/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	75	106	75	106	0.00
17/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	9916	10161	9916	10161	0.00
17/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	6852	6820	6852	6820	0.00
17/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	570	752	570	752	0.00
17/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	11709	11568	11709	11568	0.00
17/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	123	196	123	196	0.00
17/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	16870	16671	16870	16671	0.00
17/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	14	30	14	30	0.00
17/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	22092	21880	22092	21880	0.00
17/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	1	3	1	3	0.00
17/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	27292	27078	27292	27078	0.00
17/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
17/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	3	3	3	3	0.00
17/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	30018	30229	30018	30229	0.00
17/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	31	33	31	33	0.00
17/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	25082	25295	25082	25295	0.00
17/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	181	186	181	186	0.00
17/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	20297	20513	20297	20513	0.00
17/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	641	650	641	650	0.00
17/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	15852	16072	15852	16072	0.00
17/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	3341	3339	3341	3339	0.00
17/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	8830	9040	8830	9040	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	8617	8575	8617	8575	0.00
17/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	4501	4670	4501	4670	0.00
17/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	12040	11973	12040	11973	0.00
17/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	3164	3308	3164	3308	0.00
17/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	15569	15469	15569	15469	0.00
17/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	1962	2073	1962	2073	0.00
17/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	19461	19330	19461	19330	0.00
17/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1151	1231	1151	1231	0.00
17/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	23623	23466	23623	23466	0.00
17/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	637	691	637	691	0.00
17/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	534	538	534	538	0.00
17/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	27939	28147	27939	28147	0.00
17/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	897	900	897	900	0.00
17/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	23916	24123	23916	24123	0.00
17/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1442	1443	1442	1443	0.00
17/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	20099	20304	20099	20304	0.00
17/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	2225	2220	2225	2220	0.00
17/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	16544	16743	16544	16743	0.00
17/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	3299	3286	3299	3286	0.00
17/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	13304	13494	13304	13494	0.00
17/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	4712	4686	4712	4686	0.00
17/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	10426	10604	10426	10604	0.00
17/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	8669	8607	8669	8607	0.00
17/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	5870	6012	5870	6012	0.00
17/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	11219	11136	11219	11136	0.00
17/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	4198	4319	4198	4319	0.00
17/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	14120	14014	14120	14014	0.00
17/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	2900	2999	2900	2999	0.00
17/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	17328	17201	17328	17201	0.00
17/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	1932	2009	1932	2009	0.00
17/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	20788	20642	20788	20642	0.00
17/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1239	1296	1239	1296	0.00
17/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	2137	2124	2137	2124	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	18826	19019	18826	19019	0.00
17/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	2971	2950	2971	2950	0.00
17/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	15900	16085	15900	16085	0.00
17/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	4028	3998	4028	3998	0.00
17/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	13215	13391	13215	13391	0.00
17/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	5333	5290	5333	5290	0.00
17/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	10796	10960	10796	10960	0.00
17/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	10841	10752	10841	10752	0.00
17/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	5241	5359	5241	5359	0.00
17/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	13200	13094	13200	13094	0.00
17/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	3949	4049	3949	4049	0.00
17/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	15793	15670	15793	15670	0.00
17/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	2907	2991	2907	2991	0.00
17/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	18592	18454	18592	18454	0.00
17/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	2090	2158	2090	2158	0.00
17/10/2005	R201 On 02-February-06			Bond Future	8.1800	8.1990	104.6571	104.5617	0.00
17/10/2005	R201 On 04-May-06			Bond Future	8.2200	8.2320	106.5776	106.4782	0.00
17/10/2005	R201 On 03-August-06			Bond Future	8.2400	8.2590	104.1527	104.0555	0.00
17/10/2005	R201 On 03-November-05			Bond Future	8.1500	8.1600	107.1720	107.0745	0.00
17/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	22402	22166	22402	22166	0.00
17/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	18214	18932	18214	18932	0.00
17/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	23115	22761	23115	22761	0.00
17/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	21003	21644	21003	21644	0.00
17/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	26489	26126	26489	26126	0.00
17/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	26063	26673	26063	26673	0.00
17/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	11565	11573	11565	11573	0.00
17/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	4762	5744	4762	5744	0.00
17/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	3574	3822	3574	3822	0.00
17/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	13066	14289	13066	14289	0.00
17/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	14082	13951	14082	13951	0.00
17/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	25875	26697	25875	26697	0.00
17/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	7980	7928	7980	7928	0.00
17/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	36075	36977	36075	36977	0.00

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17/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	96160	97135	96160	97135	0.00
17/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	78107	79083	78107	79083	0.00
17/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	1	1	1	1	0.00
17/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	60423	61400	60423	61400	0.00
17/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	34	57	34	57	0.00
17/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	43132	44130	43132	44130	0.00
17/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	570	711	570	711	0.00
17/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	26693	27810	26693	27810	0.00
17/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	24057	23603	24057	23603	0.00
17/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	1285	1806	1285	1806	0.00
17/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	38686	37903	38686	37903	0.00
17/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	267	459	267	459	0.00
17/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	53799	52877	53799	52877	0.00
17/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	45	99	45	99	0.00
17/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	68785	67818	68785	67818	0.00
17/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	4	12	4	12	0.00
17/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	50	52	50	52	0.00
17/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	114740	115696	114740	115696	0.00
17/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	169	175	169	175	0.00
17/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	96837	97797	96837	97797	0.00
17/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	503	512	503	512	0.00
17/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	79508	80471	79508	80471	0.00
17/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	1588	1599	1588	1599	0.00
17/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	63282	64247	63282	64247	0.00
17/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	3920	3914	3920	3914	0.00
17/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	48646	49594	48646	49594	0.00
17/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	32453	32103	32453	32103	0.00
17/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	12599	13202	12599	13202	0.00
17/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	43828	43365	43828	43365	0.00
17/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	8615	9106	8615	9106	0.00
17/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	56125	55560	56125	55560	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	5853	6242	5853	6242	0.00
17/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	68506	67830	68506	67830	0.00
17/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	3470	3748	3470	3748	0.00
17/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	6663	6571	6663	6571	0.00
17/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	52458	53360	52458	53360	0.00
17/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	10641	10483	10641	10483	0.00
17/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	40155	40991	40155	40991	0.00
17/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	16086	15839	16086	15839	0.00
17/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	29633	30380	29633	30380	0.00
17/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	31719	31248	31719	31248	0.00
17/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	14249	14773	14249	14773	0.00
17/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	41758	41169	41758	41169	0.00
17/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	9225	9631	9225	9631	0.00
17/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	52992	52295	52992	52295	0.00
17/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	5685	5983	5685	5983	0.00
17/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	65127	64338	65127	64338	0.00
17/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	3327	3533	3327	3533	0.00
17/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	9785	9647	9785	9647	0.00
17/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	56244	57079	56244	57079	0.00
17/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	14132	13932	14132	13932	0.00
17/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	44665	45437	44665	45437	0.00
17/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	19680	19404	19680	19404	0.00
17/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	34587	35283	34587	35283	0.00
17/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	34546	34092	34546	34092	0.00
17/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	19077	19594	19077	19594	0.00
17/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	43772	43224	43772	43224	0.00
17/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	13540	13964	13540	13964	0.00
17/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	54024	53387	54024	53387	0.00
17/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	9305	9640	9305	9640	0.00
17/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	65119	64402	65119	64402	0.00
17/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	6184	6439	6184	6439	0.00
17/10/2005	R203 On 02-February-06			Bond Future	8.1600	8.1680	103.9805	103.8986	0.00
17/10/2005	R203 On 04-May-06			Bond Future	8.1800	8.1920	101.7124	101.6391	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	R203 On 03-August-06			Bond Future	8.2000	8.2110	103.6194	103.5400	0.00
17/10/2005	R203 On 03-November-05			Bond Future	8.1200	8.1340	102.1609	102.0852	0.00
17/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	22727	22527	22727	22527	0.00
17/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	15835	16453	15835	16453	0.00
17/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	28528	28326	28528	28326	0.00
17/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	23560	24091	23560	24091	0.00
17/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	33047	32786	33047	32786	0.00
17/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	29447	29980	29447	29980	0.00
17/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	13161	13213	13161	13213	0.00
17/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	3684	4493	3684	4493	0.00
17/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	13935	13857	13935	13857	0.00
17/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	25716	26456	25716	26456	0.00
17/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	3756	4084	3756	4084	0.00
17/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	13200	14285	13200	14285	0.00
17/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	20023	19900	20023	19900	0.00
17/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	33482	34092	33482	34092	0.00
17/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
17/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	90108	90864	90108	90864	0.00
17/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	1	3	1	3	0.00
17/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	69167	69925	69167	69925	0.00
17/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	36	63	36	63	0.00
17/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	48787	49571	48787	49571	0.00
17/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	549	715	549	715	0.00
17/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	29398	30320	29398	30320	0.00
17/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	28469	27999	28469	27999	0.00
17/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	543	829	543	829	0.00
17/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	45957	45244	45957	45244	0.00
17/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	38	82	38	82	0.00
17/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	63468	62714	63468	62714	0.00
17/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	1	4	1	4	0.00
17/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	674	696	674	696	0.00
17/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	91980	92822	91980	92822	0.00
17/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	1722	1755	1722	1755	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	72396	73247	72396	73247	0.00
17/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	3878	3908	3878	3908	0.00
17/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	54428	55277	54428	55277	0.00
17/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	7758	7756	7758	7756	0.00
17/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	38682	39499	38682	39499	0.00
17/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	34061	33712	34061	33712	0.00
17/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	8952	9421	8952	9421	0.00
17/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	47495	46996	47495	46996	0.00
17/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	4613	4932	4613	4932	0.00
17/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	62377	61752	62377	61752	0.00
17/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	2155	2348	2155	2348	0.00
17/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	2802	2815	2802	2815	0.00
17/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	94651	95397	94651	95397	0.00
17/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	5019	5023	5019	5023	0.00
17/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	76542	77278	76542	77278	0.00
17/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	8436	8416	8436	8416	0.00
17/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	60127	60841	60127	60841	0.00
17/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	13360	13299	13360	13299	0.00
17/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	45701	46373	45701	46373	0.00
17/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	63895	63417	63895	63417	0.00
17/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	6258	6513	6258	6513	0.00
17/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	38825	38531	38825	38531	0.00
17/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	15873	16313	15873	16313	0.00
17/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	50715	50327	50715	50327	0.00
17/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	10212	10556	10212	10556	0.00
17/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	5370	5349	5370	5349	0.00
17/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	97178	97951	97178	97951	0.00
17/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	8357	8313	8357	8313	0.00
17/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	80152	80901	80152	80901	0.00
17/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	12472	12392	12472	12392	0.00
17/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	64732	65445	64732	65445	0.00
17/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	24736	24546	24736	24546	0.00
17/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	39310	39914	39310	39914	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	17892	17763	17892	17763	0.00
17/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	51082	51747	51082	51747	0.00
17/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	42782	42443	42782	42443	0.00
17/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	21437	21892	21437	21892	0.00
17/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	53816	53398	53816	53398	0.00
17/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	15145	15520	15145	15520	0.00
17/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	65961	65466	65961	65466	0.00
17/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	10370	10669	10370	10669	0.00
17/10/2005	R204 On 02-February-06			Bond Future	8.1400	8.1570	99.9200	99.8027	0.00
17/10/2005	R204 On 04-May-06			Bond Future	8.1700	8.1810	101.7558	101.6324	0.00
17/10/2005	R204 On 03-August-06			Bond Future	8.1800	8.2000	99.6191	99.4973	0.00
17/10/2005	R204 On 03-November-05			Bond Future	8.1100	8.1280	102.1516	102.0247	0.00
17/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	15325	15107	15325	15107	0.00
17/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	26523	27478	26523	27478	0.00
17/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	21902	21568	21902	21568	0.00
17/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	34751	35651	34751	35651	0.00
17/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	26939	26564	26939	26564	0.00
17/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	41088	41932	41088	41932	0.00
17/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	14541	14258	14541	14258	0.00
17/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	3671	4656	3671	4656	0.00
17/10/2005	R207 On 02-February-06			Bond Future	8.1200	8.1340	93.2955	93.1622	0.00
17/10/2005	R207 On 04-May-06			Bond Future	8.1400	8.1570	95.0095	94.8700	0.00
17/10/2005	R207 On 03-August-06			Bond Future	8.1600	8.1760	93.1437	92.9982	0.00
17/10/2005	R207 On 03-November-05			Bond Future	8.0900	8.1090	95.2485	95.1057	0.00
17/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	16361	16061	16361	16061	0.00
17/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	25604	26636	25604	26636	0.00
17/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	23071	22652	23071	22652	0.00
17/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	33937	34913	33937	34913	0.00
17/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	28256	27763	28256	27763	0.00
17/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	40398	41359	40398	41359	0.00
17/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	4987	5116	4987	5116	0.00
17/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	12253	13810	12253	13810	0.00
18/10/2005	GOVI On 02-February-06			jGovi	228.8800	229.1080	228.8750	229.1080	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	GOVI On 04-May-06			jGovi	233.0700	233.3050	233.0740	233.3050	57.00
18/10/2005	GOVI On 03-August-06			jGovi	237.4400	237.6630	237.4380	237.6630	0.00
18/10/2005	GOVI On 03-November-05			jGovi	224.8900	225.1210	224.8910	225.1210	463.00
18/10/2005	GOVI On 02-November-06			jGovi	241.9600	242.1820	241.9630	242.1820	0.00
18/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	36134	37423	36134	37423	0.00
18/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	47384	46343	47384	46343	0.00
18/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	52811	54390	52811	54390	0.00
18/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	22071	21340	22071	21340	0.00
18/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	88601	90397	88601	90397	0.00
18/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	14221	13767	14221	13767	0.00
18/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	1465	1930	1465	1930	0.00
18/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	32555	30720	32555	30720	0.00
18/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	128047	129969	128047	129969	0.00
18/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	8417	8149	8417	8149	0.00
18/10/2005	J152 On 28-February-06			jSwap	7.1500	7.1420	0.0017	0.0017	0.00
18/10/2005	J153 On 31-August-10			jSwap	7.9000	7.8990	0.0166	0.0164	0.00
18/10/2005	J157 On 15-September-15			jSwap	8.1700	8.1480	0.0461	0.0443	0.00
18/10/2005	J186 On 21-December-26			jSwap	7.8200	7.7870	0.0331	0.0300	0.00
18/10/2005	J194 On 28-February-08			jSwap	7.6800	7.6650	0.0040	0.0037	0.00
18/10/2005	J201 On 22-December-14			jSwap	8.1000	8.0790	0.0405	0.0389	0.00
18/10/2005	J203 On 15-September-17			jSwap	8.1300	8.0980	0.0480	0.0458	0.00
18/10/2005	J204 On 21-December-18			jSwap	8.0800	8.0570	0.0485	0.0465	0.00
18/10/2005	J207 On 15-January-20			jSwap	8.0700	8.0480	0.0061	0.0042	0.00
18/10/2005	JBAR On 16-March-05			jBar	7.0400	7.0320	0.0000	0.0000	0.00
18/10/2005	JFRA On 02-February-06			jFra	7.3000	7.3030	0.0179	0.0179	0.00
18/10/2005	JFRA On 01-February-07			jFra	7.8600	7.8290	0.0192	0.0192	500.00
18/10/2005	JFRA On 04-May-06			jFra	7.4700	7.4450	0.0183	0.0182	0.00
18/10/2005	JFRA On 03-May-07			jFra	7.9900	7.9620	0.0195	0.0195	0.00
18/10/2005	JFRA On 03-August-06			jFra	7.5900	7.5670	0.0186	0.0185	0.00
18/10/2005	JFRA On 02-August-07			jFra	8.0600	8.0500	0.0197	0.0197	0.00
18/10/2005	JFRA On 03-November-05			jFra	7.1000	7.0950	0.0174	0.0174	0.00
18/10/2005	JFRA On 02-November-06			jFra	7.7200	7.7000	0.0189	0.0188	0.00
18/10/2005	JFRA On 01-November-07			jFra	8.1700	8.1610	0.0215	0.0214	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	562	573	562	573	0.00
18/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	449	443	449	443	0.00
18/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2129	2084	2129	2084	0.00
18/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1244	1280	1244	1280	0.00
18/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1605	1567	1605	1567	0.00
18/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	457	477	457	477	0.00
18/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2488	2452	2488	2452	0.00
18/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1296	1323	1296	1323	0.00
18/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2075	2043	2075	2043	0.00
18/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	637	655	637	655	0.00
18/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2737	2719	2737	2719	0.00
18/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1361	1375	1361	1375	0.00
18/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	17	19	17	19	0.00
18/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	392	398	392	398	0.00
18/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2516	2490	2516	2490	0.00
18/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	762	777	762	777	0.00
18/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3201	3186	3201	3186	0.00
18/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1438	1449	1438	1449	0.00
18/10/2005	JN02 On 02-February-06			jNote	7.7600	7.7430	0.1436	0.1433	0.00
18/10/2005	JN02 On 03-November-05			jNote	7.6200	7.6060	0.1400	0.1397	0.00
18/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	11345	11130	11345	11130	0.00
18/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	1904	2000	1904	2000	0.00
18/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	3199	3058	3199	3058	0.00
18/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	971	1119	971	1119	0.00
18/10/2005	JN05 On 02-February-06			jNote	8.1300	8.1170	0.3329	0.3326	0.00
18/10/2005	JN05 On 03-November-05			jNote	8.0500	8.0380	0.3305	0.3302	0.00
18/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	20489	20248	20489	20248	0.00
18/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	5048	5213	5048	5213	0.00
18/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	5219	5139	5219	5139	0.00
18/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	3291	3580	3291	3580	0.00
18/10/2005	JN10 On 02-February-06			jNote	8.2500	8.2180	0.5605	0.5588	0.00
18/10/2005	JN10 On 03-November-05			jNote	8.2100	8.1790	0.5594	0.5577	0.00
18/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	27123	25740	27123	25740	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	10006	10917	10006	10917	0.00
18/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	16120	14505	16120	14505	0.00
18/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	1680	2302	1680	2302	0.00
18/10/2005	JROD On 31-January-06			jRod	6.8800	6.8780	0.0055	0.0055	0.00
18/10/2005	JROD On 28-February-06			jRod	6.9600	6.9540	0.0049	0.0049	0.00
18/10/2005	JROD On 31-March-06			jRod	7.0600	7.0460	0.0044	0.0045	0.00
18/10/2005	JROD On 28-April-06			jRod	7.0200	7.0020	0.0071	0.0072	0.00
18/10/2005	JROD On 31-May-06			jRod	7.1000	7.0800	0.0064	0.0065	0.00
18/10/2005	JROD On 30-June-06			jRod	7.1800	7.1570	0.0057	0.0059	0.00
18/10/2005	JROD On 31-July-06			jRod	7.1400	7.1090	0.0083	0.0085	0.00
18/10/2005	JROD On 31-August-06			jRod	7.2100	7.1780	0.0075	0.0078	0.00
18/10/2005	JROD On 31-October-05			jRod	6.6700	6.6760	0.0019	0.0019	0.00
18/10/2005	JROD On 30-November-05			jRod	6.7600	6.7580	0.0017	0.0017	0.00
18/10/2005	JROD On 30-December-05			jRod	6.8800	6.8790	0.0014	0.0014	0.00
18/10/2005	R152 On 03-November-05			Bond Future	7.1700	7.1670	103.7178	103.7190	0.00
18/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1313	1300	1313	1300	0.00
18/10/2005	R153 On 02-February-06			Bond Future	7.9900	7.9880	124.5540	124.5707	2.00
18/10/2005	R153 On 04-May-06			Bond Future	8.0300	8.0260	120.2516	120.2675	0.00
18/10/2005	R153 On 03-August-06			Bond Future	8.0600	8.0570	122.5028	122.5141	0.00
18/10/2005	R153 On 03-November-05			Bond Future	7.9300	7.9300	122.3803	122.3979	254.00
18/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	13484	13631	13484	13631	0.00
18/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	13148	13128	13148	13128	0.00
18/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	14734	14852	14734	14852	0.00
18/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	15929	15887	15929	15887	0.00
18/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	16586	16672	16586	16672	0.00
18/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	18845	18818	18845	18818	0.00
18/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	6643	6899	6643	6899	0.00
18/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	3731	3810	3731	3810	0.00
18/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	1798	1963	1798	1963	0.00
18/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	9964	9952	9964	9952	0.00
18/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	14870	15116	14870	15116	0.00
18/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	1010	1079	1010	1079	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
18/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	8242	8362	8242	8362	0.00
18/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	18445	18397	18445	18397	2.00
18/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	4509	4597	4509	4597	0.00
18/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	25370	25290	25370	25290	0.00
18/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	45953	46132	45953	46132	0.00
18/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	4	6	4	6	5.00
18/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	24886	25092	24886	25092	0.00
18/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	205	234	205	234	0.00
18/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	42190	42013	42190	42013	0.00
18/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	10	14	10	14	0.00
18/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	30725	30552	30725	30552	0.00
18/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	230	277	230	277	0.00
18/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	19604	19474	19604	19474	0.00
18/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	35410	35595	35410	35595	0.00
18/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	33	41	33	41	0.00
18/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	56399	56576	56399	56576	0.00
18/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	1	1	1	1	0.00
18/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2106	2161	2106	2161	0.00
18/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	33746	33633	33746	33633	0.00
18/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	800	828	800	828	0.00
18/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	43340	43200	43340	43200	0.00
18/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	232	243	232	243	0.00
18/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	53796	53639	53796	53639	0.00
18/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	19963	20130	19963	20130	0.00
18/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	9207	9206	9207	9206	0.00
18/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	27431	27610	27431	27610	0.00
18/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	6370	6381	6370	6381	0.00
18/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	35629	35813	35629	35813	0.00
18/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	4377	4394	4377	4394	0.00
18/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	44329	44516	44329	44516	0.00
18/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	3000	3019	3000	3019	0.00
18/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	1658	1690	1658	1690	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	54005	53877	54005	53877	0.00
18/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	2828	2874	2828	2874	0.00
18/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	44723	44609	44723	44609	0.00
18/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	4583	4645	4583	4645	0.00
18/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	36138	36041	36138	36041	0.00
18/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	7074	7155	7074	7155	0.00
18/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	28399	28321	28399	28321	0.00
18/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	10430	10529	10430	10529	0.00
18/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	21636	21576	21636	21576	0.00
18/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	20010	20143	20010	20143	0.00
18/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	11299	11273	11299	11273	0.00
18/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	26213	26357	26213	26357	0.00
18/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	7703	7688	7703	7688	0.00
18/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	33239	33392	33239	33392	0.00
18/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	5033	5027	5033	5027	0.00
18/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	40945	41103	40945	41103	0.00
18/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3146	3145	3146	3145	0.00
18/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	49168	49328	49168	49328	0.00
18/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	1878	1879	1878	1879	0.00
18/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	4487	4529	4487	4529	0.00
18/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	45223	45152	45223	45152	0.00
18/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	6517	6570	6517	6570	0.00
18/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	37485	37425	37485	37425	0.00
18/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	9167	9231	9167	9231	0.00
18/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	30467	30419	30467	30419	0.00
18/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	12509	12584	12509	12584	0.00
18/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	24239	24202	24239	24202	0.00
18/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	21412	21506	21412	21506	0.00
18/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	14295	14277	14295	14277	0.00
18/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	26961	27063	26961	27063	0.00
18/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	10564	10553	10564	10553	0.00
18/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	33179	33287	33179	33287	0.00
18/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	7595	7590	7595	7590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	39985	40096	39985	40096	0.00
18/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	5307	5305	5307	5305	0.00
18/10/2005	R157 On 02-February-06			Bond Future	8.2200	8.1940	139.9760	140.1850	1.00
18/10/2005	R157 On 04-May-06			Bond Future	8.2500	8.2260	135.7280	135.9320	0.00
18/10/2005	R157 On 03-August-06			Bond Future	8.2800	8.2510	138.2701	138.4770	0.00
18/10/2005	R157 On 03-November-05			Bond Future	8.1800	8.1510	137.5396	137.7373	13.00
18/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	27107	28336	27107	28336	250.00
18/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	24702	23841	24702	23841	250.00
18/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	34614	35756	34614	35756	0.00
18/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	34771	33873	34771	33873	0.00
18/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	32037	33142	32037	33142	0.00
18/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	34182	33219	34182	33219	0.00
18/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	13027	14533	13027	14533	0.00
18/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	6874	6403	6874	6403	0.00
18/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	3741	4547	3741	4547	0.00
18/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	18248	17077	18248	17077	0.00
18/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	59273	60738	59273	60738	0.00
18/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	20994	20419	20994	20419	115.00
18/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	16897	17850	16897	17850	0.00
18/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	34719	33582	34719	33582	0.00
18/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	9484	10150	9484	10150	0.00
18/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	47950	46526	47950	46526	0.00
18/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	101589	99612	101589	99612	0.00
18/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	0	1	0	1	0.00
18/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	79131	77154	79131	77154	0.00
18/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	28	49	28	49	0.00
18/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	57166	55210	57166	55210	0.00
18/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	534	750	534	750	0.00
18/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	36134	34373	36134	34373	0.00
18/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	28296	30170	28296	30170	0.00
18/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	1907	1804	1907	1804	0.00
18/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	46613	48583	46613	48583	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	401	394	401	394	0.00
18/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	65698	67678	65698	67678	0.00
18/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	68	71	68	71	0.00
18/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	84660	86637	84660	86637	0.00
18/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	6	7	6	7	0.00
18/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	124524	122547	124524	122547	0.00
18/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	211	245	211	245	0.00
18/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	125612	123556	125612	123556	0.00
18/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	619	705	619	705	0.00
18/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	103611	101607	103611	101607	0.00
18/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	1889	2097	1889	2097	0.00
18/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	82930	81048	82930	81048	0.00
18/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	4602	5007	4602	5007	0.00
18/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	64137	62452	64137	62452	0.00
18/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	39492	40955	39492	40955	0.00
18/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	17266	16639	17266	16639	0.00
18/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	53610	55257	53610	55257	0.00
18/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	11959	11517	11959	11517	0.00
18/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	68907	70691	68907	70691	0.00
18/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	8221	7916	8221	7916	0.00
18/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	84309	86204	84309	86204	0.00
18/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	4968	4773	4968	4773	0.00
18/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	2925	3143	2925	3143	0.00
18/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	106157	104334	106157	104334	0.00
18/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	5163	5503	5163	5503	0.00
18/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	86945	85244	86945	85244	0.00
18/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	9657	10184	9657	10184	0.00
18/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	70415	68902	70415	68902	0.00
18/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	16071	16806	16071	16806	0.00
18/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	56223	54918	56223	54918	0.00
18/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	24463	25409	24463	25409	0.00
18/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	44419	43323	44419	43323	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	46314	47630	46314	47630	0.00
18/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	27062	26338	27062	26338	0.00
18/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	73236	74824	73236	74824	0.00
18/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	16302	15850	16302	15850	0.00
18/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	87872	89560	87872	89560	0.00
18/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	12648	12295	12648	12295	0.00
18/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	4853	5139	4853	5139	0.00
18/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	107724	105942	107724	105942	0.00
18/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	7667	8076	7667	8076	0.00
18/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	89594	87935	89594	87935	0.00
18/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	11610	12168	11610	12168	0.00
18/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	73002	71491	73002	71491	0.00
18/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	16893	17621	16893	17621	0.00
18/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	58148	56808	58148	56808	0.00
18/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	23673	24588	23673	24588	0.00
18/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	45183	44028	45183	44028	0.00
18/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	41978	43269	41978	43269	0.00
18/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	25133	24356	25133	24356	0.00
18/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	53401	54865	53401	54865	0.00
18/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	17931	17326	17931	17326	0.00
18/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	66134	67749	66134	67749	0.00
18/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	12397	11943	12397	11943	0.00
18/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	79950	81691	79950	81691	0.00
18/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	8295	7967	8295	7967	0.00
18/10/2005	R186 On 02-February-06			Bond Future	7.9000	7.8670	127.7670	128.1455	0.00
18/10/2005	R186 On 04-May-06			Bond Future	7.9100	7.8790	130.1203	130.4957	0.00
18/10/2005	R186 On 03-August-06			Bond Future	7.9200	7.8870	127.2613	127.6340	0.00
18/10/2005	R186 On 03-November-05			Bond Future	7.8800	7.8500	130.7462	131.1156	0.00
18/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	28205	30052	28205	30052	0.00
18/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	46429	44491	46429	44491	0.00
18/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	50730	52952	50730	52952	0.00
18/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	39927	38395	39927	38395	0.00
18/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	59701	61863	59701	61863	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	49925	48362	49925	48362	0.00
18/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	6896	8543	6896	8543	0.00
18/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	23023	20976	23023	20976	0.00
18/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	44239	46586	44239	46586	0.00
18/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	31910	30473	31910	30473	0.00
18/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	36536	38361	36536	38361	0.00
18/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	56097	54168	56097	54168	0.00
18/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	45722	47563	45722	47563	0.00
18/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	66119	64233	66119	64233	0.00
18/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	15930	17234	15930	17234	0.00
18/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	65864	63384	65864	63384	0.00
18/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	53	98	53	98	0.00
18/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	81230	77582	81230	77582	0.00
18/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	188531	184837	188531	184837	0.00
18/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	151363	147669	151363	147669	0.00
18/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	1	2	1	2	0.00
18/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	115600	111907	115600	111907	0.00
18/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	1016	1477	1016	1477	0.00
18/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	49055	45822	49055	45822	0.00
18/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	22390	25300	22390	25300	0.00
18/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	7779	6995	7779	6995	0.00
18/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	46101	49622	46101	49622	0.00
18/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	1875	1701	1875	1701	0.00
18/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	73103	76777	73103	76777	0.00
18/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	336	316	336	316	0.00
18/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	100313	104007	100313	104007	0.00
18/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	33	32	33	32	0.00
18/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	126812	130506	126812	130506	0.00
18/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	2	2	2	2	0.00
18/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	220	266	220	266	0.00
18/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	189650	185912	189650	185912	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	984	1146	984	1146	0.00
18/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	153527	149904	153527	149904	0.00
18/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	3039	3437	3039	3437	0.00
18/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	120076	116690	120076	116690	0.00
18/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	7719	8515	7719	8515	0.00
18/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	90572	87584	90572	87584	0.00
18/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	63267	66029	63267	66029	0.00
18/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	21493	20471	21493	20471	0.00
18/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	84447	87526	84447	87526	0.00
18/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	14288	13583	14288	13583	0.00
18/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	106012	109344	106012	109344	0.00
18/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	8483	8031	8483	8031	0.00
18/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	128718	132229	128718	132229	0.00
18/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	4790	4518	4790	4518	0.00
18/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	3120	3411	3120	3411	0.00
18/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	192668	189205	192668	189205	0.00
18/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	5789	6268	5789	6268	0.00
18/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	158734	155459	158734	155459	0.00
18/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	10034	10770	10034	10770	0.00
18/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	127737	124718	127737	124718	0.00
18/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	16332	17388	16332	17388	0.00
18/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	100093	97395	100093	97395	0.00
18/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	25083	26510	25083	26510	0.00
18/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	76148	73821	76148	73821	0.00
18/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	67481	70071	67481	70071	0.00
18/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	27407	26244	27407	26244	0.00
18/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	86418	89327	86418	89327	0.00
18/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	18120	17275	18120	17275	0.00
18/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	107049	110218	107049	110218	0.00
18/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	11527	10941	11527	10941	0.00
18/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	128838	132205	128838	132205	0.00
18/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	7052	6665	7052	6665	0.00
18/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	11044	11712	11044	11712	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	163883	160825	163883	160825	0.00
18/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	16711	17627	16711	17627	0.00
18/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	134572	131762	134572	131762	0.00
18/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	24263	25464	24263	25464	0.00
18/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	108427	105902	108427	105902	0.00
18/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	33901	35415	33901	35415	0.00
18/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	85594	83382	85594	83382	0.00
18/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	75687	78155	75687	78155	0.00
18/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	36817	35558	36817	35558	0.00
18/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	93433	96177	93433	96177	0.00
18/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	26499	25516	26499	25516	0.00
18/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	112617	115598	112617	115598	0.00
18/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	18607	17862	18607	17862	0.00
18/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	132881	136060	132881	136060	0.00
18/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	12743	12195	12743	12195	0.00
18/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	153870	157206	153870	157206	0.00
18/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	8511	8121	8511	8121	0.00
18/10/2005	R194 On 02-February-06			Bond Future	7.8000	7.7850	108.5176	108.5483	0.00
18/10/2005	R194 On 04-May-06			Bond Future	7.8500	7.8350	105.4405	105.4676	0.00
18/10/2005	R194 On 03-August-06			Bond Future	7.8900	7.8690	107.4159	107.4410	0.00
18/10/2005	R194 On 03-November-05			Bond Future	7.7200	7.7060	106.6235	106.6535	0.00
18/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	5503	5678	5503	5678	0.00
18/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	6482	6351	6482	6351	0.00
18/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	6352	6497	6352	6497	0.00
18/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	8069	7943	8069	7943	0.00
18/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	6770	6900	6770	6900	0.00
18/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	8778	8657	8778	8657	0.00
18/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	2704	2942	2704	2942	0.00
18/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	2061	1999	2061	1999	0.00
18/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	8588	8737	8588	8737	0.00
18/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	6909	6807	6909	6807	0.00
18/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	626	739	626	739	0.00
18/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	5357	5170	5357	5170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	1594	1679	1594	1679	0.00
18/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	12236	12014	12236	12014	0.00
18/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	32139	31838	32139	31838	0.00
18/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	26585	26284	26585	26284	0.00
18/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	21067	20767	21067	20767	0.00
18/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	1	2	1	2	0.00
18/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	15587	15287	15587	15287	0.00
18/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	55	75	55	75	0.00
18/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	10195	9916	10195	9916	0.00
18/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	6554	6852	6554	6852	0.00
18/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	572	570	572	570	0.00
18/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	11403	11709	11403	11709	0.00
18/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	117	123	117	123	0.00
18/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	16568	16870	16568	16870	0.00
18/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	13	14	13	14	0.00
18/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	21792	22092	21792	22092	0.00
18/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	1	1	1	1	0.00
18/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	26992	27292	26992	27292	0.00
18/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
18/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	2	3	2	3	0.00
18/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	30324	30018	30324	30018	0.00
18/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	28	31	28	31	0.00
18/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	25385	25082	25385	25082	0.00
18/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	165	181	165	181	0.00
18/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	20588	20297	20588	20297	0.00
18/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	598	641	598	641	0.00
18/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	16116	15852	16116	15852	0.00
18/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	3210	3341	3210	3341	0.00
18/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	9006	8830	9006	8830	0.00
18/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	8404	8617	8404	8617	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	4595	4501	4595	4501	0.00
18/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	11798	12040	11798	12040	0.00
18/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	3229	3164	3229	3164	0.00
18/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	15304	15569	15304	15569	0.00
18/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	2003	1962	2003	1962	0.00
18/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	19179	19461	19179	19461	0.00
18/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1176	1151	1176	1151	0.00
18/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	23329	23623	23329	23623	0.00
18/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	651	637	651	637	0.00
18/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	510	534	510	534	0.00
18/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	28187	27939	28187	27939	0.00
18/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	861	897	861	897	0.00
18/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	24152	23916	24152	23916	0.00
18/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1390	1442	1390	1442	0.00
18/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	20319	20099	20319	20099	0.00
18/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	2153	2225	2153	2225	0.00
18/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	16744	16544	16744	16544	0.00
18/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	3204	3299	3204	3299	0.00
18/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	13481	13304	13481	13304	0.00
18/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	4593	4712	4593	4712	0.00
18/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	10578	10426	10578	10426	0.00
18/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	8498	8669	8498	8669	0.00
18/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	5971	5870	5971	5870	0.00
18/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	11025	11219	11025	11219	0.00
18/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	4276	4198	4276	4198	0.00
18/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	13905	14120	13905	14120	0.00
18/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	2958	2900	2958	2900	0.00
18/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	17096	17328	17096	17328	0.00
18/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	1972	1932	1972	1932	0.00
18/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	20543	20788	20543	20788	0.00
18/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1266	1239	1266	1239	0.00
18/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	2078	2137	2078	2137	0.00
18/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	19017	18826	19017	18826	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	2896	2971	2896	2971	0.00
18/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	16076	15900	16076	15900	0.00
18/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	3936	4028	3936	4028	0.00
18/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	13374	13215	13374	13215	0.00
18/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	5222	5333	5222	5333	0.00
18/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	10936	10796	10936	10796	0.00
18/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	10674	10841	10674	10841	0.00
18/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	5325	5241	5325	5241	0.00
18/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	13016	13200	13016	13200	0.00
18/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	4016	3949	4016	3949	0.00
18/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	15594	15793	15594	15793	0.00
18/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	2960	2907	2960	2907	0.00
18/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	18381	18592	18381	18592	0.00
18/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	2130	2090	2130	2090	0.00
18/10/2005	R201 On 02-February-06			Bond Future	8.2100	8.1840	104.4982	104.6571	0.00
18/10/2005	R201 On 04-May-06			Bond Future	8.2400	8.2160	106.4161	106.5776	0.00
18/10/2005	R201 On 03-August-06			Bond Future	8.2700	8.2430	103.9948	104.1527	0.00
18/10/2005	R201 On 03-November-05			Bond Future	8.1700	8.1450	107.0095	107.1720	0.00
18/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	21456	22402	21456	22402	0.00
18/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	18857	18214	18857	18214	0.00
18/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	22220	23115	22220	23115	0.00
18/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	21724	21003	21724	21003	0.00
18/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	25637	26489	25637	26489	0.00
18/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	26791	26063	26791	26063	0.00
18/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	10328	11565	10328	11565	0.00
18/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	5149	4762	5149	4762	0.00
18/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	2918	3574	2918	3574	0.00
18/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	14035	13066	14035	13066	0.00
18/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	13349	14082	13349	14082	0.00
18/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	26731	25875	26731	25875	0.00
18/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	7469	7980	7469	7980	0.00
18/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	37153	36075	37153	36075	0.00
18/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	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
18/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	97785	96160	97785	96160	0.00
18/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	79733	78107	79733	78107	0.00
18/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	0	1	0	1	0.00
18/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	62048	60423	62048	60423	0.00
18/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	19	34	19	34	0.00
18/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	44742	43132	44742	43132	0.00
18/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	400	570	400	570	0.00
18/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	28148	26693	28148	26693	0.00
18/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	22516	24057	22516	24057	0.00
18/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	1370	1285	1370	1285	0.00
18/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	37068	38686	37068	38686	0.00
18/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	274	267	274	267	0.00
18/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	52172	53799	52172	53799	0.00
18/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	44	45	44	45	0.00
18/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	67159	68785	67159	68785	0.00
18/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	3	4	3	4	0.00
18/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	42	50	42	50	0.00
18/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	116321	114740	116321	114740	0.00
18/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	145	169	145	169	0.00
18/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	98402	96837	98402	96837	0.00
18/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	441	503	441	503	0.00
18/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	81035	79508	81035	79508	0.00
18/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	1432	1588	1432	1588	0.00
18/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	64715	63282	64715	63282	0.00
18/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	3609	3920	3609	3920	0.00
18/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	49925	48646	49925	48646	0.00
18/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	31328	32453	31328	32453	0.00
18/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	13062	12599	13062	12599	0.00
18/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	42562	43828	42562	43828	0.00
18/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	8938	8615	8938	8615	0.00
18/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	54756	56125	54756	56125	0.00
18/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	6073	5853	6073	5853	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	67054	68506	67054	68506	0.00
18/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	3608	3470	3608	3470	0.00
18/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	6281	6663	6281	6663	0.00
18/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	53691	52458	53691	52458	0.00
18/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	10103	10641	10103	10641	0.00
18/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	41232	40155	41232	40155	0.00
18/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	15372	16086	15372	16086	0.00
18/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	30535	29633	30535	29633	0.00
18/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	30650	31719	30650	31719	0.00
18/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	14795	14249	14795	14249	0.00
18/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	40534	41758	40534	41758	0.00
18/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	9617	9225	9617	9225	0.00
18/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	51642	52992	51642	52992	0.00
18/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	5950	5685	5950	5685	0.00
18/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	63681	65127	63681	65127	0.00
18/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	3496	3327	3496	3327	0.00
18/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	9352	9785	9352	9785	0.00
18/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	57391	56244	57391	56244	0.00
18/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	13569	14132	13569	14132	0.00
18/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	45681	44665	45681	44665	0.00
18/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	18975	19680	18975	19680	0.00
18/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	35460	34587	35460	34587	0.00
18/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	33553	34546	33553	34546	0.00
18/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	19663	19077	19663	19077	0.00
18/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	42648	43772	42648	43772	0.00
18/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	13995	13540	13995	13540	0.00
18/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	52785	54024	52785	54024	0.00
18/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	9645	9305	9645	9305	0.00
18/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	63784	65119	63784	65119	0.00
18/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	6429	6184	6429	6184	0.00
18/10/2005	R203 On 02-February-06			Bond Future	8.1900	8.1570	103.7500	103.9805	0.00
18/10/2005	R203 On 04-May-06			Bond Future	8.2100	8.1820	101.4855	101.7124	0.00
18/10/2005	R203 On 03-August-06			Bond Future	8.2300	8.2000	103.3888	103.6194	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	R203 On 03-November-05			Bond Future	8.1500	8.1240	101.9417	102.1609	0.00
18/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	21356	22727	21356	22727	0.00
18/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	16768	15835	16768	15835	0.00
18/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	27246	28528	27246	28528	0.00
18/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	24547	23560	24547	23560	0.00
18/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	31777	33047	31777	33047	0.00
18/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	30483	29447	30483	29447	0.00
18/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	2930	3756	2930	3756	0.00
18/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	14566	13200	14566	13200	0.00
18/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	11473	13161	11473	13161	0.00
18/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	4189	3684	4189	3684	0.00
18/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	12920	13935	12920	13935	0.00
18/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	27006	25716	27006	25716	0.00
18/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	18995	20023	18995	20023	0.00
18/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	34723	33482	34723	33482	0.00
18/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
18/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	92299	90108	92299	90108	0.00
18/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	0	1	0	1	0.00
18/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	71358	69167	71358	69167	0.00
18/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	18	36	18	36	0.00
18/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	50961	48787	50961	48787	0.00
18/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	360	549	360	549	0.00
18/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	31400	29398	31400	29398	0.00
18/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	26356	28469	26356	28469	0.00
18/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	621	543	621	543	0.00
18/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	43769	45957	43769	45957	0.00
18/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	42	38	42	38	0.00
18/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	61276	63468	61276	63468	0.00
18/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	1	1	1	1	0.00
18/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	579	674	579	674	0.00
18/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	94191	91980	94191	91980	0.00
18/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	1514	1722	1514	1722	0.00
18/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	74492	72396	74492	72396	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	3477	3878	3477	3878	0.00
18/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	56332	54428	56332	54428	0.00
18/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	7082	7758	7082	7758	0.00
18/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	40311	38682	40311	38682	0.00
18/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	32367	34061	32367	34061	0.00
18/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	9562	8952	9562	8952	0.00
18/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	45548	47495	45548	47495	0.00
18/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	4971	4613	4971	4613	0.00
18/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	60260	62377	60260	62377	0.00
18/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	2342	2155	2342	2155	0.00
18/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	2568	2802	2568	2802	0.00
18/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	96686	94651	96686	94651	0.00
18/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	4645	5019	4645	5019	0.00
18/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	78437	76542	78437	76542	0.00
18/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	7879	8436	7879	8436	0.00
18/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	61839	60127	61839	60127	0.00
18/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	12580	13360	12580	13360	0.00
18/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	47190	45701	47190	45701	0.00
18/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	61986	63895	61986	63895	0.00
18/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	6618	6258	6618	6258	0.00
18/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	37301	38825	37301	38825	0.00
18/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	16619	15873	16619	15873	0.00
18/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	48979	50715	48979	50715	0.00
18/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	10745	10212	10745	10212	0.00
18/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	5027	5370	5027	5370	0.00
18/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	99141	97178	99141	97178	0.00
18/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	7873	8357	7873	8357	0.00
18/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	81973	80152	81973	80152	0.00
18/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	11817	12472	11817	12472	0.00
18/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	66382	64732	66382	64732	0.00
18/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	23678	24736	23678	24736	0.00
18/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	40558	39310	40558	39310	0.00
18/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	17042	17892	17042	17892	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	52538	51082	52538	51082	0.00
18/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	41307	42782	41307	42782	0.00
18/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	22268	21437	22268	21437	0.00
18/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	52153	53816	52153	53816	0.00
18/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	15788	15145	15788	15145	0.00
18/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	64135	65961	64135	65961	0.00
18/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	10851	10370	10851	10370	0.00
18/10/2005	R204 On 02-February-06			Bond Future	8.1700	8.1420	99.7246	99.9200	0.00
18/10/2005	R204 On 04-May-06			Bond Future	8.1900	8.1650	101.5554	101.7558	0.00
18/10/2005	R204 On 03-August-06			Bond Future	8.2100	8.1840	99.4213	99.6191	0.00
18/10/2005	R204 On 03-November-05			Bond Future	8.1400	8.1120	101.9535	102.1516	0.00
18/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	14421	15325	14421	15325	0.00
18/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	27572	26523	27572	26523	0.00
18/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	20962	21902	20962	21902	0.00
18/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	35816	34751	35816	34751	0.00
18/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	26002	26939	26002	26939	0.00
18/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	42129	41088	42129	41088	0.00
18/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	12953	14541	12953	14541	0.00
18/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	4064	3671	4064	3671	0.00
18/10/2005	R207 On 02-February-06			Bond Future	8.1400	8.1170	93.1153	93.2955	0.00
18/10/2005	R207 On 04-May-06			Bond Future	8.1600	8.1390	94.8313	95.0095	0.00
18/10/2005	R207 On 03-August-06			Bond Future	8.1800	8.1570	92.9600	93.1437	0.00
18/10/2005	R207 On 03-November-05			Bond Future	8.1100	8.0910	95.0740	95.2485	0.00
18/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	15487	16361	15487	16361	0.00
18/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	26532	25604	26532	25604	0.00
18/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	22203	23071	22203	23071	0.00
18/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	34850	33937	34850	33937	0.00
18/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	27359	28256	27359	28256	0.00
18/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	41338	40398	41338	40398	0.00
18/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	4161	4987	4161	4987	0.00
18/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	13172	12253	13172	12253	0.00
19/10/2005	GOVI On 02-February-06			jGovi	229.0200	228.8750	229.0200	228.8750	0.00
19/10/2005	GOVI On 04-May-06			jGovi	233.2300	233.0740	233.2250	233.0740	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
19/10/2005	GOVI On 03-August-06			jGovi	237.5900	237.4380	237.5910	237.4380	0.00
19/10/2005	GOVI On 03-November-05			jGovi	225.0300	224.8910	225.0300	224.8910	463.00
19/10/2005	GOVI On 02-November-06			jGovi	242.1100	241.9630	242.1130	241.9630	0.00
19/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	36620	36134	36620	36134	0.00
19/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	46420	47384	46420	47384	0.00
19/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	53702	52811	53702	52811	0.00
19/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	21452	22071	21452	22071	0.00
19/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	89730	88601	89730	88601	0.00
19/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	13820	14221	13820	14221	0.00
19/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	1467	1465	1467	1465	0.00
19/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	31167	32555	31167	32555	0.00
19/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	129306	128047	129306	128047	0.00
19/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	8176	8417	8176	8417	0.00
19/10/2005	J152 On 28-February-06			jSwap	7.1600	7.1490	0.0017	0.0017	0.00
19/10/2005	J153 On 31-August-10			jSwap	7.8900	7.9030	0.0161	0.0166	0.00
19/10/2005	J157 On 15-September-15			jSwap	8.1600	8.1740	0.0450	0.0461	0.00
19/10/2005	J186 On 21-December-26			jSwap	7.8100	7.8170	0.0320	0.0331	0.00
19/10/2005	J194 On 28-February-08			jSwap	7.6700	7.6790	0.0038	0.0040	0.00
19/10/2005	J201 On 22-December-14			jSwap	8.0900	8.1030	0.0395	0.0405	0.00
19/10/2005	J203 On 15-September-17			jSwap	8.1100	8.1270	0.0468	0.0480	0.00
19/10/2005	J204 On 21-December-18			jSwap	8.0800	8.0810	0.0480	0.0485	0.00
19/10/2005	J207 On 15-January-20			jSwap	8.0700	8.0700	0.0060	0.0061	0.00
19/10/2005	JBAR On 16-March-05			jBar	7.0400	7.0360	0.0000	0.0000	0.00
19/10/2005	JFRA On 02-February-06			jFra	7.2900	7.2960	0.0178	0.0179	0.00
19/10/2005	JFRA On 01-February-07			jFra	7.8100	7.8620	0.0191	0.0192	500.00
19/10/2005	JFRA On 04-May-06			jFra	7.4700	7.4690	0.0183	0.0183	0.00
19/10/2005	JFRA On 03-May-07			jFra	7.9400	7.9880	0.0194	0.0195	0.00
19/10/2005	JFRA On 03-August-06			jFra	7.5700	7.5880	0.0185	0.0186	0.00
19/10/2005	JFRA On 02-August-07			jFra	8.0500	8.0630	0.0197	0.0197	0.00
19/10/2005	JFRA On 03-November-05			jFra	7.1100	7.0970	0.0174	0.0174	0.00
19/10/2005	JFRA On 02-November-06			jFra	7.6800	7.7170	0.0188	0.0189	0.00
19/10/2005	JFRA On 01-November-07			jFra	8.1600	8.1710	0.0214	0.0215	0.00
19/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	550	562	550	562	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	455	449	455	449	0.00
19/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2053	2129	2053	2129	0.00
19/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1297	1244	1297	1244	0.00
19/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1605	1605	1605	1605	0.00
19/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	454	457	454	457	0.00
19/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2411	2488	2411	2488	0.00
19/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1345	1296	1345	1296	0.00
19/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2044	2075	2044	2075	0.00
19/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	649	637	649	637	0.00
19/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2719	2737	2719	2737	0.00
19/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1370	1361	1370	1361	0.00
19/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	20	17	20	17	0.00
19/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	356	392	356	392	0.00
19/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2460	2516	2460	2516	0.00
19/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	786	762	786	762	0.00
19/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3178	3201	3178	3201	0.00
19/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1449	1438	1449	1438	0.00
19/10/2005	JN02 On 02-February-06			jNote	7.7400	7.7600	0.1432	0.1436	0.00
19/10/2005	JN02 On 03-November-05			jNote	7.6000	7.6210	0.1397	0.1400	0.00
19/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	11008	11345	11008	11345	0.00
19/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	1988	1904	1988	1904	0.00
19/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	2913	3199	2913	3199	0.00
19/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	1031	971	1031	971	0.00
19/10/2005	JN05 On 02-February-06			jNote	8.1000	8.1270	0.3321	0.3329	0.00
19/10/2005	JN05 On 03-November-05			jNote	8.0300	8.0470	0.3298	0.3305	0.00
19/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	19789	20489	19789	20489	0.00
19/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	5283	5048	5283	5048	0.00
19/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	4631	5219	4631	5219	0.00
19/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	3524	3291	3524	3291	0.00
19/10/2005	JN10 On 02-February-06			jNote	8.2400	8.2520	0.5599	0.5605	0.00
19/10/2005	JN10 On 03-November-05			jNote	8.2000	8.2120	0.5588	0.5594	0.00
19/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	26316	27123	26316	27123	0.00
19/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	10341	10006	10341	10006	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	15110	16120	15110	16120	0.00
19/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	1749	1680	1749	1680	0.00
19/10/2005	JROD On 31-January-06			jRod	6.8800	6.8790	0.0055	0.0055	0.00
19/10/2005	JROD On 28-February-06			jRod	6.9700	6.9590	0.0049	0.0049	0.00
19/10/2005	JROD On 31-March-06			jRod	7.0700	7.0590	0.0044	0.0044	0.00
19/10/2005	JROD On 28-April-06			jRod	7.0300	7.0150	0.0070	0.0071	0.00
19/10/2005	JROD On 31-May-06			jRod	7.1200	7.1000	0.0063	0.0064	0.00
19/10/2005	JROD On 30-June-06			jRod	7.2000	7.1840	0.0056	0.0057	0.00
19/10/2005	JROD On 31-July-06			jRod	7.1500	7.1350	0.0082	0.0083	0.00
19/10/2005	JROD On 31-August-06			jRod	7.2300	7.2110	0.0073	0.0075	0.00
19/10/2005	JROD On 31-October-05			jRod	6.6700	6.6740	0.0019	0.0019	0.00
19/10/2005	JROD On 30-November-05			jRod	6.7500	6.7550	0.0017	0.0017	0.00
19/10/2005	JROD On 30-December-05			jRod	6.8800	6.8760	0.0014	0.0014	0.00
19/10/2005	R152 On 03-November-05			Bond Future	7.1800	7.1710	103.7156	103.7178	0.00
19/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1335	1313	1335	1313	0.00
19/10/2005	R153 On 02-February-06			Bond Future	7.9800	7.9920	124.6127	124.5540	2.00
19/10/2005	R153 On 04-May-06			Bond Future	8.0200	8.0300	120.3113	120.2516	0.00
19/10/2005	R153 On 03-August-06			Bond Future	8.0400	8.0600	122.5667	122.5028	0.00
19/10/2005	R153 On 03-November-05			Bond Future	7.9200	7.9340	122.4333	122.3803	254.00
19/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	13722	13484	13722	13484	0.00
19/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	12800	13148	12800	13148	0.00
19/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	14992	14734	14992	14734	0.00
19/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	15590	15929	15590	15929	0.00
19/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	16869	16586	16869	16586	0.00
19/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	18488	18845	18488	18845	0.00
19/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	6807	6643	6807	6643	0.00
19/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	3365	3731	3365	3731	0.00
19/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	1811	1798	1811	1798	0.00
19/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	9446	9964	9446	9964	0.00
19/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	15234	14870	15234	14870	0.00
19/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	843	1010	843	1010	5.00
19/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	8409	8242	8409	8242	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	18025	18445	18025	18445	2.00
19/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	4613	4509	4613	4509	0.00
19/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	24886	25370	24886	25370	0.00
19/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	46482	45953	46482	45953	0.00
19/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	3	4	3	4	5.00
19/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	25367	24886	25367	24886	0.00
19/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	155	205	155	205	0.00
19/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	41659	42190	41659	42190	0.00
19/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	8	10	8	10	0.00
19/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	30193	30725	30193	30725	0.00
19/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	219	230	219	230	0.00
19/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	19063	19604	19063	19604	0.00
19/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	35930	35410	35930	35410	0.00
19/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	22	33	22	33	0.00
19/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	56929	56399	56929	56399	0.00
19/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	0	1	0	1	0.00
19/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2161	2106	2161	2106	0.00
19/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	33212	33746	33212	33746	0.00
19/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	823	800	823	800	0.00
19/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	42775	43340	42775	43340	0.00
19/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	239	232	239	232	0.00
19/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	53215	53796	53215	53796	0.00
19/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	20271	19963	20271	19963	0.00
19/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	8927	9207	8927	9207	0.00
19/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	27801	27431	27801	27431	0.00
19/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	6152	6370	6152	6370	0.00
19/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	36050	35629	36050	35629	0.00
19/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	4210	4377	4210	4377	0.00
19/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	44791	44329	44791	44329	0.00
19/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	2875	3000	2875	3000	0.00
19/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	1698	1658	1698	1658	0.00
19/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	53448	54005	53448	54005	0.00



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19/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	2894	2828	2894	2828	0.00
19/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	44191	44723	44191	44723	0.00
19/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	4683	4583	4683	4583	0.00
19/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	35641	36138	35641	36138	0.00
19/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	7218	7074	7218	7074	0.00
19/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	27947	28399	27947	28399	0.00
19/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	10628	10430	10628	10430	0.00
19/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	21237	21636	21237	21636	0.00
19/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	20330	20010	20330	20010	0.00
19/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	11023	11299	11023	11299	0.00
19/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	26594	26213	26594	26213	0.00
19/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	7487	7703	7487	7703	0.00
19/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	33675	33239	33675	33239	0.00
19/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	4872	5033	4872	5033	0.00
19/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	41428	40945	41428	40945	0.00
19/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3032	3146	3032	3146	0.00
19/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	49688	49168	49688	49168	0.00
19/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	1801	1878	1801	1878	0.00
19/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	4587	4487	4587	4487	0.00
19/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	44684	45223	44684	45223	0.00
19/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	6654	6517	6654	6517	0.00
19/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	36983	37485	36983	37485	0.00
19/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	9348	9167	9348	9167	0.00
19/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	30009	30467	30009	30467	0.00
19/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	12738	12509	12738	12509	0.00
19/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	23830	24239	23830	24239	0.00
19/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	21749	21412	21749	21412	0.00
19/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	13992	14295	13992	14295	0.00
19/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	27352	26961	27352	26961	0.00
19/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	10315	10564	10315	10564	0.00
19/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	33620	33179	33620	33179	0.00
19/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	7397	7595	7397	7595	0.00
19/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	40470	39985	40470	39985	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	5153	5307	5153	5307	0.00
19/10/2005	R157 On 02-February-06			Bond Future	8.2000	8.2200	140.1206	139.9760	1.00
19/10/2005	R157 On 04-May-06			Bond Future	8.2300	8.2520	135.8770	135.7280	0.00
19/10/2005	R157 On 03-August-06			Bond Future	8.2600	8.2780	138.4233	138.2701	0.00
19/10/2005	R157 On 03-November-05			Bond Future	8.1600	8.1750	137.6714	137.5396	13.00
19/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	27751	27107	27751	27107	250.00
19/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	23899	24702	23899	24702	250.00
19/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	35295	34614	35295	34614	0.00
19/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	33961	34771	33961	34771	0.00
19/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	32754	32037	32754	32037	0.00
19/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	33367	34182	33367	34182	0.00
19/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	13545	13027	13545	13027	0.00
19/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	6074	6874	6074	6874	0.00
19/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	3859	3741	3859	3741	0.00
19/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	17048	18248	17048	18248	0.00
19/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	60194	59273	60194	59273	0.00
19/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	20425	20994	20425	20994	115.00
19/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	17364	16897	17364	16897	0.00
19/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	33740	34719	33740	34719	0.00
19/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	9785	9484	9785	9484	0.00
19/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	46804	47950	46804	47950	0.00
19/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	100271	101589	100271	101589	0.00
19/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	77813	79131	77813	79131	0.00
19/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	25	28	25	28	0.00
19/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	55845	57166	55845	57166	0.00
19/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	529	534	529	534	0.00
19/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	34811	36134	34811	36134	0.00
19/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	29260	28296	29260	28296	0.00
19/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	1553	1907	1553	1907	0.00
19/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	47824	46613	47824	46613	0.00
19/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	295	401	295	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
19/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	66992	65698	66992	65698	0.00
19/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	44	68	44	68	0.00
19/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	85974	84660	85974	84660	0.00
19/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	3	6	3	6	0.00
19/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	123206	124524	123206	124524	0.00
19/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	221	211	221	211	0.00
19/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	124175	125612	124175	125612	0.00
19/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	647	619	647	619	0.00
19/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	102193	103611	102193	103611	0.00
19/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	1966	1889	1966	1889	0.00
19/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	81560	82930	81560	82930	0.00
19/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	4769	4602	4769	4602	0.00
19/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	62858	64137	62858	64137	0.00
19/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	40302	39492	40302	39492	0.00
19/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	16629	17266	16629	17266	0.00
19/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	54565	53610	54565	53610	0.00
19/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	11468	11959	11468	11959	0.00
19/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	69981	68907	69981	68907	0.00
19/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	7849	8221	7849	8221	0.00
19/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	85498	84309	85498	84309	0.00
19/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	4710	4968	4710	4968	0.00
19/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	3031	2925	3031	2925	0.00
19/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	104771	106157	104771	106157	0.00
19/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	5337	5163	5337	5163	0.00
19/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	85628	86945	85628	86945	0.00
19/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	9939	9657	9939	9657	0.00
19/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	69207	70415	69207	70415	0.00
19/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	16480	16071	16480	16071	0.00
19/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	55142	56223	55142	56223	0.00
19/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	25009	24463	25009	24463	0.00
19/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	43474	44419	43474	44419	0.00
19/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	47121	46314	47121	46314	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	26379	27062	26379	27062	0.00
19/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	74256	73236	74256	73236	0.00
19/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	15832	16302	15832	16302	0.00
19/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	88977	87872	88977	87872	0.00
19/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	12262	12648	12262	12648	0.00
19/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	5012	4853	5012	4853	0.00
19/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	106352	107724	106352	107724	0.00
19/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	7903	7667	7903	7667	0.00
19/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	88298	89594	88298	89594	0.00
19/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	11942	11610	11942	11610	0.00
19/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	71802	73002	71802	73002	0.00
19/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	17340	16893	17340	16893	0.00
19/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	57063	58148	57063	58148	0.00
19/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	24251	23673	24251	23673	0.00
19/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	44228	45183	44228	45183	0.00
19/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	42836	41978	42836	41978	0.00
19/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	24459	25133	24459	25133	0.00
19/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	54395	53401	54395	53401	0.00
19/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	17393	17931	17393	17931	0.00
19/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	67251	66134	67251	66134	0.00
19/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	11982	12397	11982	12397	0.00
19/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	81174	79950	81174	79950	0.00
19/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	7987	8295	7987	8295	0.00
19/10/2005	R186 On 02-February-06			Bond Future	7.8900	7.8980	127.9133	127.7670	0.00
19/10/2005	R186 On 04-May-06			Bond Future	7.9000	7.9100	130.2654	130.1203	0.00
19/10/2005	R186 On 03-August-06			Bond Future	7.9100	7.9180	127.4054	127.2613	0.00
19/10/2005	R186 On 03-November-05			Bond Future	7.8700	7.8800	130.8814	130.7462	0.00
19/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	44897	44239	44897	44239	0.00
19/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	31106	31910	31106	31910	0.00
19/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	51426	50730	51426	50730	0.00
19/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	39172	39927	39172	39927	0.00
19/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	60401	59701	60401	59701	0.00
19/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	49185	49925	49185	49925	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	22907	22390	22907	22390	0.00
19/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	6943	7779	6943	7779	0.00
19/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	28678	28205	28678	28205	0.00
19/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	45439	46429	45439	46429	0.00
19/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	6952	6896	6952	6896	0.00
19/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	21727	23023	21727	23023	0.00
19/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	37078	36536	37078	36536	0.00
19/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	55187	56097	55187	56097	0.00
19/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	46297	45722	46297	45722	0.00
19/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	65254	66119	65254	66119	0.00
19/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	16229	15930	16229	15930	0.00
19/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	64700	65864	64700	65864	0.00
19/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	45	53	45	53	0.00
19/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	79870	81230	79870	81230	0.00
19/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	187179	188531	187179	188531	0.00
19/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	150011	151363	150011	151363	0.00
19/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	0	1	0	1	0.00
19/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	114247	115600	114247	115600	0.00
19/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	974	1016	974	1016	0.00
19/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	47660	49055	47660	49055	0.00
19/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	47117	46101	47117	46101	0.00
19/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	1539	1875	1539	1875	0.00
19/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	74367	73103	74367	73103	0.00
19/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	248	336	248	336	0.00
19/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	101654	100313	101654	100313	0.00
19/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	21	33	21	33	0.00
19/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	128163	126812	128163	126812	0.00
19/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	1	2	1	2	0.00
19/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	224	220	224	220	0.00
19/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	188192	189650	188192	189650	0.00
19/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	1006	984	1006	984	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	152086	153527	152086	153527	0.00
19/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	3106	3039	3106	3039	0.00
19/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	118680	120076	118680	120076	0.00
19/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	7877	7719	7877	7719	0.00
19/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	89268	90572	89268	90572	0.00
19/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	64101	63267	64101	63267	0.00
19/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	20864	21493	20864	21493	0.00
19/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	85433	84447	85433	84447	0.00
19/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	13811	14288	13811	14288	0.00
19/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	107142	106012	107142	106012	0.00
19/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	8150	8483	8150	8483	0.00
19/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	129962	128718	129962	128718	0.00
19/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	4572	4790	4572	4790	0.00
19/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	3179	3120	3179	3120	0.00
19/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	191275	192668	191275	192668	0.00
19/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	5895	5789	5895	5789	0.00
19/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	157389	158734	157389	158734	0.00
19/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	10212	10034	10212	10034	0.00
19/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	126463	127737	126463	127737	0.00
19/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	16607	16332	16607	16332	0.00
19/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	98917	100093	98917	100093	0.00
19/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	25481	25083	25481	25083	0.00
19/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	75095	76148	75095	76148	0.00
19/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	68331	67481	68331	67481	0.00
19/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	26807	27407	26807	27407	0.00
19/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	87412	86418	87412	86418	0.00
19/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	17662	18120	17662	18120	0.00
19/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	108167	107049	108167	107049	0.00
19/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	11194	11527	11194	11527	0.00
19/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	130058	128838	130058	128838	0.00
19/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	6821	7052	6821	7052	0.00
19/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	11217	11044	11217	11044	0.00
19/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	162616	163883	162616	163883	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	16962	16711	16962	16711	0.00
19/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	133383	134572	133383	134572	0.00
19/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	24608	24263	24608	24263	0.00
19/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	107331	108427	107331	108427	0.00
19/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	34356	33901	34356	33901	0.00
19/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	84608	85594	84608	85594	0.00
19/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	76513	75687	76513	75687	0.00
19/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	36202	36817	36202	36817	0.00
19/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	94378	93433	94378	93433	0.00
19/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	26002	26499	26002	26499	0.00
19/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	113668	112617	113668	112617	0.00
19/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	18218	18607	18218	18607	0.00
19/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	134026	132881	134026	132881	0.00
19/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	12447	12743	12447	12743	0.00
19/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	155092	153870	155092	153870	0.00
19/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	8293	8511	8293	8511	0.00
19/10/2005	R194 On 02-February-06			Bond Future	7.7900	7.8010	108.5483	108.5176	0.00
19/10/2005	R194 On 04-May-06			Bond Future	7.8300	7.8510	105.4744	105.4405	0.00
19/10/2005	R194 On 03-August-06			Bond Future	7.8600	7.8860	107.4499	107.4159	0.00
19/10/2005	R194 On 03-November-05			Bond Future	7.7100	7.7200	106.6535	106.6235	0.00
19/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	5623	5503	5623	5503	0.00
19/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	6295	6482	6295	6482	0.00
19/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	6493	6352	6493	6352	0.00
19/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	7871	8069	7871	8069	0.00
19/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	8758	8588	8758	8588	0.00
19/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	6740	6909	6740	6909	0.00
19/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	2796	2704	2796	2704	0.00
19/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	1853	2061	1853	2061	0.00
19/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	6915	6770	6915	6770	0.00
19/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	8584	8778	8584	8778	0.00
19/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	637	626	637	626	0.00
19/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	5068	5357	5068	5357	0.00
19/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	1642	1594	1642	1594	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	11977	12236	11977	12236	0.00
19/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	31838	32139	31838	32139	0.00
19/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	26284	26585	26284	26585	0.00
19/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	20767	21067	20767	21067	0.00
19/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	1	1	1	1	0.00
19/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	15286	15587	15286	15587	0.00
19/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	52	55	52	55	0.00
19/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	9893	10195	9893	10195	0.00
19/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	6757	6554	6757	6554	0.00
19/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	475	572	475	572	0.00
19/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	11674	11403	11674	11403	0.00
19/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	88	117	88	117	0.00
19/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	16864	16568	16864	16568	0.00
19/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	8	13	8	13	0.00
19/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	22092	21792	22092	21792	0.00
19/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	0	1	0	1	0.00
19/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	27292	26992	27292	26992	0.00
19/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
19/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	2	2	2	2	0.00
19/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	30017	30324	30017	30324	0.00
19/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	29	28	29	28	0.00
19/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	25080	25385	25080	25385	0.00
19/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	172	165	172	165	0.00
19/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	20288	20588	20288	20588	0.00
19/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	620	598	620	598	0.00
19/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	15831	16116	15831	16116	0.00
19/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	3292	3210	3292	3210	0.00
19/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	8781	9006	8781	9006	0.00
19/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	8560	8404	8560	8404	0.00
19/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	4444	4595	4444	4595	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	11986	11798	11986	11798	0.00
19/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	3110	3229	3110	3229	0.00
19/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	15525	15304	15525	15304	0.00
19/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	1918	2003	1918	2003	0.00
19/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	19428	19179	19428	19179	0.00
19/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1117	1176	1117	1176	0.00
19/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	23599	23329	23599	23329	0.00
19/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	613	651	613	651	0.00
19/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	527	510	527	510	0.00
19/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	27864	28187	27864	28187	0.00
19/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	888	861	888	861	0.00
19/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	23839	24152	23839	24152	0.00
19/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1431	1390	1431	1390	0.00
19/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	20020	20319	20020	20319	0.00
19/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	2213	2153	2213	2153	0.00
19/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	16464	16744	16464	16744	0.00
19/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	3288	3204	3288	3204	0.00
19/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	13224	13481	13224	13481	0.00
19/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	4703	4593	4703	4593	0.00
19/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	10349	10578	10349	10578	0.00
19/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	8671	8498	8671	8498	0.00
19/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	5804	5971	5804	5971	0.00
19/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	11230	11025	11230	11025	0.00
19/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	4141	4276	4141	4276	0.00
19/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	14140	13905	14140	13905	0.00
19/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	2853	2958	2853	2958	0.00
19/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	17358	17096	17358	17096	0.00
19/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	1894	1972	1894	1972	0.00
19/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	20827	20543	20827	20543	0.00
19/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1210	1266	1210	1266	0.00
19/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	2136	2078	2136	2078	0.00
19/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	18736	19017	18736	19017	0.00
19/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	2972	2896	2972	2896	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	15812	16076	15812	16076	0.00
19/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	4033	3936	4033	3936	0.00
19/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	13131	13374	13131	13374	0.00
19/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	5342	5222	5342	5222	0.00
19/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	10716	10936	10716	10936	0.00
19/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	10870	10674	10870	10674	0.00
19/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	5182	5325	5182	5325	0.00
19/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	13237	13016	13237	13016	0.00
19/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	3897	4016	3897	4016	0.00
19/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	15838	15594	15838	15594	0.00
19/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	2864	2960	2864	2960	0.00
19/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	18646	18381	18646	18381	0.00
19/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	2055	2130	2055	2130	0.00
19/10/2005	R201 On 02-February-06			Bond Future	8.1900	8.2090	104.6125	104.4982	0.00
19/10/2005	R201 On 04-May-06			Bond Future	8.2200	8.2420	106.5341	106.4161	0.00
19/10/2005	R201 On 03-August-06			Bond Future	8.2500	8.2690	104.1101	103.9948	0.00
19/10/2005	R201 On 03-November-05			Bond Future	8.1500	8.1700	107.1200	107.0095	0.00
19/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	21973	21456	21973	21456	0.00
19/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	18230	18857	18230	18857	0.00
19/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	22776	22220	22776	22220	0.00
19/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	21099	21724	21099	21724	0.00
19/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	26179	25637	26179	25637	0.00
19/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	26179	26791	26179	26791	0.00
19/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	10794	10328	10794	10328	0.00
19/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	4510	5149	4510	5149	0.00
19/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	3035	2918	3035	2918	0.00
19/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	13047	14035	13047	14035	0.00
19/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	13724	13349	13724	13349	0.00
19/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	25962	26731	25962	26731	0.00
19/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	7710	7469	7710	7469	0.00
19/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	36250	37153	36250	37153	0.00
19/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	96680	97785	96680	97785	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	78628	79733	78628	79733	0.00
19/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	60943	62048	60943	62048	0.00
19/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	17	19	17	19	0.00
19/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	43635	44742	43635	44742	0.00
19/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	401	400	401	400	0.00
19/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	27044	28148	27044	28148	0.00
19/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	23351	22516	23351	22516	0.00
19/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	1100	1370	1100	1370	0.00
19/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	38096	37068	38096	37068	0.00
19/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	197	274	197	274	0.00
19/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	53261	52172	53261	52172	0.00
19/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	28	44	28	44	0.00
19/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	68263	67159	68263	67159	0.00
19/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	2	3	2	3	0.00
19/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	44	42	44	42	0.00
19/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	115179	116321	115179	116321	0.00
19/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	153	145	153	145	0.00
19/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	97266	98402	97266	98402	0.00
19/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	462	441	462	441	0.00
19/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	79913	81035	79913	81035	0.00
19/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	1492	1432	1492	1432	0.00
19/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	63631	64715	63631	64715	0.00
19/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	3743	3609	3743	3609	0.00
19/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	48914	49925	48914	49925	0.00
19/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	31979	31328	31979	31328	0.00
19/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	12570	13062	12570	13062	0.00
19/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	43330	42562	43330	42562	0.00
19/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	8561	8938	8561	8938	0.00
19/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	55618	54756	55618	54756	0.00
19/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	5791	6073	5791	6073	0.00
19/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	68006	67054	68006	67054	0.00

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19/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	3415	3608	3415	3608	0.00
19/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	6489	6281	6489	6281	0.00
19/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	52718	53691	52718	53691	0.00
19/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	10410	10103	10410	10103	0.00
19/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	40359	41232	40359	41232	0.00
19/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	15798	15372	15798	15372	0.00
19/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	29780	30535	29780	30535	0.00
19/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	31338	30650	31338	30650	0.00
19/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	14304	14795	14304	14795	0.00
19/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	41347	40534	41347	40534	0.00
19/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	9250	9617	9250	9617	0.00
19/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	52563	51642	52563	51642	0.00
19/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	5691	5950	5691	5950	0.00
19/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	64688	63681	64688	63681	0.00
19/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	3324	3496	3324	3496	0.00
19/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	9604	9352	9604	9352	0.00
19/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	56489	57391	56489	57391	0.00
19/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	13908	13569	13908	13569	0.00
19/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	44866	45681	44866	45681	0.00
19/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	19412	18975	19412	18975	0.00
19/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	34744	35460	34744	35460	0.00
19/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	34202	33553	34202	33553	0.00
19/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	19157	19663	19157	19663	0.00
19/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	43398	42648	43398	42648	0.00
19/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	13592	13995	13592	13995	0.00
19/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	53628	52785	53628	52785	0.00
19/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	9335	9645	9335	9645	0.00
19/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	64708	63784	64708	63784	0.00
19/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	6199	6429	6199	6429	0.00
19/10/2005	R203 On 02-February-06			Bond Future	8.1700	8.1880	103.8763	103.7500	0.00
19/10/2005	R203 On 04-May-06			Bond Future	8.2000	8.2130	101.6171	101.4855	0.00
19/10/2005	R203 On 03-August-06			Bond Future	8.2100	8.2320	103.5184	103.3888	0.00
19/10/2005	R203 On 03-November-05			Bond Future	8.1400	8.1530	102.0625	101.9417	0.00

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19/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	21966	21356	21966	21356	0.00
19/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	16115	16768	16115	16768	0.00
19/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	27883	27246	27883	27246	0.00
19/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	23868	24547	23868	24547	0.00
19/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	32404	31777	32404	31777	0.00
19/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	29813	30483	29813	30483	0.00
19/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	12078	11473	12078	11473	0.00
19/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	3585	4189	3585	4189	0.00
19/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	3068	2930	3068	2930	0.00
19/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	13495	14566	13495	14566	0.00
19/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	13337	12920	13337	12920	0.00
19/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	26160	27006	26160	27006	0.00
19/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	19486	18995	19486	18995	0.00
19/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	33897	34723	33897	34723	0.00
19/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	91091	92299	91091	92299	0.00
19/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
19/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	70149	71358	70149	71358	0.00
19/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	17	18	17	18	0.00
19/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	49751	50961	49751	50961	0.00
19/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	360	360	360	360	0.00
19/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	30192	31400	30192	31400	0.00
19/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	27406	26356	27406	26356	0.00
19/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	464	621	464	621	0.00
19/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	44961	43769	44961	43769	0.00
19/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	26	42	26	42	0.00
19/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	62484	61276	62484	61276	0.00
19/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	1	1	1	1	0.00
19/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	604	579	604	579	0.00
19/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	92952	94191	92952	94191	0.00
19/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	1576	1514	1576	1514	0.00
19/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	73291	74492	73291	74492	0.00
19/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	3612	3477	3612	3477	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	55204	56332	55204	56332	0.00
19/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	7335	7082	7335	7082	0.00
19/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	39301	40311	39301	40311	0.00
19/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	33172	32367	33172	32367	0.00
19/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	9104	9562	9104	9562	0.00
19/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	46522	45548	46522	45548	0.00
19/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	4681	4971	4681	4971	0.00
19/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	61359	60260	61359	60260	0.00
19/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	2178	2342	2178	2342	0.00
19/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	2659	2568	2659	2568	0.00
19/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	95461	96686	95461	96686	0.00
19/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	4799	4645	4799	4645	0.00
19/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	77275	78437	77275	78437	0.00
19/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	8121	7879	8121	7879	0.00
19/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	60765	61839	60765	61839	0.00
19/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	12936	12580	12936	12580	0.00
19/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	46230	47190	46230	47190	0.00
19/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	63024	61986	63024	61986	0.00
19/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	6340	6618	6340	6618	0.00
19/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	38085	37301	38085	37301	0.00
19/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	16086	16619	16086	16619	0.00
19/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	49900	48979	49900	48979	0.00
19/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	10349	10745	10349	10745	0.00
19/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	5172	5027	5172	5027	0.00
19/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	97989	99141	97989	99141	0.00
19/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	8085	7873	8085	7873	0.00
19/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	80889	81973	80889	81973	0.00
19/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	12113	11817	12113	11817	0.00
19/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	65382	66382	65382	66382	0.00
19/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	24186	23678	24186	23678	0.00
19/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	39770	40558	39770	40558	0.00
19/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	17439	17042	17439	17042	0.00
19/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	51638	52538	51638	52538	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	42052	41307	42052	41307	0.00
19/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	21717	22268	21717	22268	0.00
19/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	53012	52153	53012	52153	0.00
19/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	15350	15788	15350	15788	0.00
19/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	65096	64135	65096	64135	0.00
19/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	10515	10851	10515	10851	0.00
19/10/2005	R204 On 02-February-06			Bond Future	8.1600	8.1670	99.7793	99.7246	0.00
19/10/2005	R204 On 04-May-06			Bond Future	8.1800	8.1910	101.6093	101.5554	0.00
19/10/2005	R204 On 03-August-06			Bond Future	8.2000	8.2100	99.4745	99.4213	0.00
19/10/2005	R204 On 03-November-05			Bond Future	8.1300	8.1370	102.0010	101.9535	0.00
19/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	14552	14421	14552	14421	0.00
19/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	27157	27572	27157	27572	0.00
19/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	21125	20962	21125	20962	0.00
19/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	35440	35816	35440	35816	0.00
19/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	26180	26002	26180	26002	0.00
19/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	41775	42129	41775	42129	0.00
19/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	13062	12953	13062	12953	0.00
19/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	3698	4064	3698	4064	0.00
19/10/2005	R207 On 02-February-06			Bond Future	8.1400	8.1400	93.1231	93.1153	0.00
19/10/2005	R207 On 04-May-06			Bond Future	8.1600	8.1620	94.8313	94.8313	0.00
19/10/2005	R207 On 03-August-06			Bond Future	8.1800	8.1810	92.9676	92.9600	0.00
19/10/2005	R207 On 03-November-05			Bond Future	8.1100	8.1130	95.0740	95.0740	0.00
19/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	15427	15487	15427	15487	0.00
19/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	26393	26532	26393	26532	0.00
19/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	22133	22203	22133	22203	0.00
19/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	34780	34850	34780	34850	0.00
19/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	27335	27359	27335	27359	0.00
19/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	41238	41338	41238	41338	0.00
19/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	3937	4161	3937	4161	0.00
19/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	12948	13172	12948	13172	0.00
20/10/2005	GOVI On 02-February-06			jGovi	228.8800	229.0200	228.8840	229.0200	0.00
20/10/2005	GOVI On 04-May-06			jGovi	233.1000	233.2250	233.0970	233.2250	57.00
20/10/2005	GOVI On 03-August-06			jGovi	237.4900	237.5910	237.4940	237.5910	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	GOVI On 03-November-05			jGovi	224.9000	225.0300	224.8990	225.0300	463.00
20/10/2005	GOVI On 02-November-06			jGovi	242.0700	242.1130	242.0690	242.1130	0.00
20/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	35788	36620	35788	36620	0.00
20/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	46948	46420	46948	46420	0.00
20/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	52790	53702	52790	53702	0.00
20/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	21820	21452	21820	21452	0.00
20/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	88924	89730	88924	89730	0.00
20/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	13984	13820	13984	13820	0.00
20/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	1162	1467	1162	1467	0.00
20/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	32172	31167	32172	31167	0.00
20/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	128893	129306	128893	129306	0.00
20/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	8203	8176	8203	8176	0.00
20/10/2005	J152 On 28-February-06			jSwap	7.1600	7.1590	0.0017	0.0017	0.00
20/10/2005	J153 On 31-August-10			jSwap	7.9100	7.8910	0.0169	0.0161	0.00
20/10/2005	J157 On 15-September-15			jSwap	8.1500	8.1570	0.0447	0.0450	0.00
20/10/2005	J186 On 21-December-26			jSwap	7.8100	7.8060	0.0321	0.0320	0.00
20/10/2005	J194 On 28-February-08			jSwap	7.7400	7.6660	0.0055	0.0038	0.00
20/10/2005	J201 On 22-December-14			jSwap	8.0800	8.0870	0.0392	0.0395	0.00
20/10/2005	J203 On 15-September-17			jSwap	8.1200	8.1110	0.0471	0.0468	0.00
20/10/2005	J204 On 21-December-18			jSwap	8.0700	8.0750	0.0476	0.0480	0.00
20/10/2005	J207 On 15-January-20			jSwap	8.0600	8.0700	0.0051	0.0060	0.00
20/10/2005	JBAR On 16-March-05			jBar	7.0400	7.0430	0.0000	0.0000	0.00
20/10/2005	JFRA On 02-February-06			jFra	7.3900	7.2890	0.0181	0.0178	0.00
20/10/2005	JFRA On 01-February-07			jFra	7.9400	7.8090	0.0194	0.0191	500.00
20/10/2005	JFRA On 04-May-06			jFra	7.5900	7.4700	0.0186	0.0183	0.00
20/10/2005	JFRA On 03-May-07			jFra	8.0100	7.9360	0.0196	0.0194	0.00
20/10/2005	JFRA On 03-August-06			jFra	7.7300	7.5700	0.0189	0.0185	0.00
20/10/2005	JFRA On 02-August-07			jFra	8.0600	8.0520	0.0197	0.0197	0.00
20/10/2005	JFRA On 03-November-05			jFra	7.1100	7.1130	0.0174	0.0174	0.00
20/10/2005	JFRA On 02-November-06			jFra	7.8300	7.6840	0.0192	0.0188	0.00
20/10/2005	JFRA On 01-November-07			jFra	8.2100	8.1580	0.0216	0.0214	0.00
20/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	690	550	690	550	0.00
20/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	345	455	345	455	0.00



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20/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2236	2053	2236	2053	0.00
20/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1165	1297	1165	1297	0.00
20/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1814	1605	1814	1605	0.00
20/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	368	454	368	454	0.00
20/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2522	2411	2522	2411	0.00
20/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1268	1345	1268	1345	0.00
20/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2316	2044	2316	2044	0.00
20/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	528	649	528	649	0.00
20/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2722	2719	2722	2719	0.00
20/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1366	1370	1366	1370	0.00
20/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	18	20	18	20	0.00
20/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	354	356	354	356	0.00
20/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2703	2460	2703	2460	0.00
20/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	675	786	675	786	0.00
20/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3254	3178	3254	3178	0.00
20/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1402	1449	1402	1449	0.00
20/10/2005	JN02 On 02-February-06			jNote	7.8400	7.7370	0.1448	0.1432	0.00
20/10/2005	JN02 On 03-November-05			jNote	7.7000	7.6020	0.1412	0.1397	0.00
20/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	12390	11008	12390	11008	0.00
20/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	1550	1988	1550	1988	0.00
20/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4090	2913	4090	2913	0.00
20/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	518	1031	518	1031	0.00
20/10/2005	JN05 On 02-February-06			jNote	8.1300	8.1040	0.3329	0.3321	0.00
20/10/2005	JN05 On 03-November-05			jNote	8.0500	8.0270	0.3305	0.3298	0.00
20/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	20564	19789	20564	19789	0.00
20/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	4891	5283	4891	5283	0.00
20/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	5120	4631	5120	4631	0.00
20/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	2906	3524	2906	3524	0.00
20/10/2005	JN10 On 02-February-06			jNote	8.2200	8.2350	0.5587	0.5599	0.00
20/10/2005	JN10 On 03-November-05			jNote	8.1800	8.1960	0.5576	0.5588	0.00
20/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	25675	26316	25675	26316	0.00
20/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	10592	10341	10592	10341	0.00
20/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	14302	15110	14302	15110	0.00

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20/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	1767	1749	1767	1749	0.00
20/10/2005	JROD On 31-January-06			jRod	6.8800	6.8810	0.0055	0.0055	0.00
20/10/2005	JROD On 28-February-06			jRod	6.9600	6.9670	0.0049	0.0049	0.00
20/10/2005	JROD On 31-March-06			jRod	7.0700	7.0720	0.0044	0.0044	0.00
20/10/2005	JROD On 28-April-06			jRod	7.0300	7.0270	0.0070	0.0070	0.00
20/10/2005	JROD On 31-May-06			jRod	7.1100	7.1160	0.0063	0.0063	0.00
20/10/2005	JROD On 30-June-06			jRod	7.2000	7.2020	0.0056	0.0056	0.00
20/10/2005	JROD On 31-July-06			jRod	7.1500	7.1490	0.0082	0.0082	0.00
20/10/2005	JROD On 31-August-06			jRod	7.2200	7.2260	0.0073	0.0073	0.00
20/10/2005	JROD On 31-October-05			jRod	6.6700	6.6730	0.0019	0.0019	0.00
20/10/2005	JROD On 30-November-05			jRod	6.7500	6.7510	0.0017	0.0017	0.00
20/10/2005	JROD On 30-December-05			jRod	6.8700	6.8750	0.0014	0.0014	0.00
20/10/2005	R152 On 03-November-05			Bond Future	7.1800	7.1780	103.7162	103.7156	0.00
20/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1328	1335	1328	1335	0.00
20/10/2005	R153 On 02-February-06			Bond Future	8.0100	7.9780	124.4994	124.6127	2.00
20/10/2005	R153 On 04-May-06			Bond Future	8.0400	8.0150	120.2039	120.3113	0.00
20/10/2005	R153 On 03-August-06			Bond Future	8.0700	8.0430	122.4727	122.5667	0.00
20/10/2005	R153 On 03-November-05			Bond Future	7.9500	7.9220	122.3273	122.4333	137.00
20/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	13083	13722	13083	13722	0.00
20/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	13292	12800	13292	12800	0.00
20/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	14422	14992	14422	14992	0.00
20/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	16094	15590	16094	15590	0.00
20/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	16379	16869	16379	16869	0.00
20/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	18939	18488	18939	18488	0.00
20/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	6012	6807	6012	6807	0.00
20/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	3631	3365	3631	3365	0.00
20/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	1433	1811	1433	1811	0.00
20/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	10129	9446	10129	9446	0.00
20/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	14222	15234	14222	15234	0.00
20/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	891	843	891	843	5.00
20/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	7924	8409	7924	8409	0.00
20/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	18672	18025	18672	18025	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	4284	4613	4284	4613	0.00
20/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	25690	24886	25690	24886	0.00
20/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	45421	46482	45421	46482	0.00
20/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	2	3	2	3	5.00
20/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	24307	25367	24307	25367	0.00
20/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	155	155	155	155	0.00
20/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	42720	41659	42720	41659	0.00
20/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	4	8	4	8	0.00
20/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	31249	30193	31249	30193	0.00
20/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	143	219	143	219	0.00
20/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	20047	19063	20047	19063	0.00
20/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	34868	35930	34868	35930	0.00
20/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	20	22	20	22	0.00
20/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	55868	56929	55868	56929	0.00
20/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
20/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	1969	2161	1969	2161	0.00
20/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	34154	33212	34154	33212	0.00
20/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	732	823	732	823	0.00
20/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	43817	42775	43817	42775	0.00
20/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	206	239	206	239	0.00
20/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	54315	53215	54315	53215	0.00
20/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	19498	20271	19498	20271	0.00
20/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	9287	8927	9287	8927	0.00
20/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	26922	27801	26922	27801	0.00
20/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	6406	6152	6406	6152	0.00
20/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	35092	36050	35092	36050	0.00
20/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	4385	4210	4385	4210	0.00
20/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	43778	44791	43778	44791	0.00
20/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	2993	2875	2993	2875	0.00
20/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	1582	1698	1582	1698	0.00
20/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	54406	53448	54406	53448	0.00
20/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	2716	2894	2716	2894	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	45088	44191	45088	44191	0.00
20/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	4426	4683	4426	4683	0.00
20/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	36458	35641	36458	35641	0.00
20/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	6867	7218	6867	7218	0.00
20/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	28670	27947	28670	27947	0.00
20/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	10169	10628	10169	10628	0.00
20/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	21853	21237	21853	21237	0.00
20/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	19651	20330	19651	20330	0.00
20/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	11418	11023	11418	11023	0.00
20/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	25815	26594	25815	26594	0.00
20/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	7782	7487	7782	7487	0.00
20/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	32811	33675	32811	33675	0.00
20/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	5082	4872	5082	4872	0.00
20/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	40496	41428	40496	41428	0.00
20/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3174	3032	3174	3032	0.00
20/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	48705	49688	48705	49688	0.00
20/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	1892	1801	1892	1801	0.00
20/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	4390	4587	4390	4587	0.00
20/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	45426	44684	45426	44684	0.00
20/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	6393	6654	6393	6654	0.00
20/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	37662	36983	37662	36983	0.00
20/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	9015	9348	9015	9348	0.00
20/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	30616	30009	30616	30009	0.00
20/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	12328	12738	12328	12738	0.00
20/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	24360	23830	24360	23830	0.00
20/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	21180	21749	21180	21749	0.00
20/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	14364	13992	14364	13992	0.00
20/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	26709	27352	26709	27352	0.00
20/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	10612	10315	10612	10315	0.00
20/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	32910	33620	32910	33620	0.00
20/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	7627	7397	7627	7397	0.00
20/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	39702	40470	39702	40470	0.00
20/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	5325	5153	5325	5153	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	R157 On 02-February-06			Bond Future	8.2000	8.2020	140.1286	140.1206	1.00
20/10/2005	R157 On 04-May-06			Bond Future	8.2300	8.2330	135.8849	135.8770	0.00
20/10/2005	R157 On 03-August-06			Bond Future	8.2500	8.2580	138.4540	138.4233	0.00
20/10/2005	R157 On 03-November-05			Bond Future	8.1600	8.1590	137.6796	137.6714	8.00
20/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	27672	27751	27672	27751	250.00
20/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	23740	23899	23740	23899	250.00
20/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	35248	35295	35248	35295	0.00
20/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	33835	33961	33835	33961	0.00
20/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	32853	32754	32853	32754	0.00
20/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	33159	33367	33159	33367	0.00
20/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	13297	13545	13297	13545	0.00
20/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	5744	6074	5744	6074	0.00
20/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	3628	3859	3628	3859	0.00
20/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	16734	17048	16734	17048	0.00
20/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	60162	60194	60162	60194	0.00
20/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	20314	20425	20314	20425	115.00
20/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	17284	17364	17284	17364	0.00
20/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	33579	33740	33579	33740	0.00
20/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	9714	9785	9714	9785	0.00
20/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	46653	46804	46653	46804	0.00
20/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	100189	100271	100189	100271	0.00
20/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	77730	77813	77730	77813	0.00
20/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	18	25	18	25	0.00
20/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	55756	55845	55756	55845	0.00
20/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	452	529	452	529	0.00
20/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	34653	34811	34653	34811	0.00
20/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	29164	29260	29164	29260	0.00
20/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	1375	1553	1375	1553	0.00
20/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	47849	47824	47849	47824	0.00
20/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	238	295	238	295	0.00
20/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	67062	66992	67062	66992	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	32	44	32	44	0.00
20/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	86056	85974	86056	85974	0.00
20/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	2	3	2	3	0.00
20/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	123124	123206	123124	123206	0.00
20/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	214	221	214	221	0.00
20/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	124088	124175	124088	124175	0.00
20/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	632	647	632	647	0.00
20/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	102098	102193	102098	102193	0.00
20/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	1934	1966	1934	1966	0.00
20/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	81448	81560	81448	81560	0.00
20/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	4716	4769	4716	4769	0.00
20/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	62725	62858	62725	62858	0.00
20/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	40235	40302	40235	40302	0.00
20/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	16482	16629	16482	16629	0.00
20/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	54515	54565	54515	54565	0.00
20/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	11338	11468	11338	11468	0.00
20/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	69952	69981	69952	69981	0.00
20/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	7740	7849	7740	7849	0.00
20/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	85496	85498	85496	85498	0.00
20/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	4628	4710	4628	4710	0.00
20/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	3007	3031	3007	3031	0.00
20/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	104670	104771	104670	104771	0.00
20/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	5306	5337	5306	5337	0.00
20/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	85519	85628	85519	85628	0.00
20/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	9898	9939	9898	9939	0.00
20/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	69088	69207	69088	69207	0.00
20/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	16433	16480	16433	16480	0.00
20/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	55017	55142	55017	55142	0.00
20/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	24959	25009	24959	25009	0.00
20/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	43345	43474	43345	43474	0.00
20/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	47080	47121	47080	47121	0.00
20/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	26259	26379	26259	26379	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	74234	74256	74234	74256	0.00
20/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	15731	15832	15731	15832	0.00
20/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	88966	88977	88966	88977	0.00
20/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	12172	12262	12172	12262	0.00
20/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	5021	5012	5021	5012	0.00
20/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	106054	106352	106054	106352	0.00
20/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	7920	7903	7920	7903	0.00
20/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	88009	88298	88009	88298	0.00
20/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	11973	11942	11973	11942	0.00
20/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	71526	71802	71526	71802	0.00
20/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	17389	17340	17389	17340	0.00
20/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	56805	57063	56805	57063	0.00
20/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	24323	24251	24323	24251	0.00
20/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	43993	44228	43993	44228	0.00
20/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	42964	42836	42964	42836	0.00
20/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	24281	24459	24281	24459	0.00
20/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	54554	54395	54554	54395	0.00
20/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	17246	17393	17246	17393	0.00
20/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	67440	67251	67440	67251	0.00
20/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	11864	11982	11864	11982	0.00
20/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	81390	81174	81390	81174	0.00
20/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	7897	7987	7897	7987	0.00
20/10/2005	R186 On 02-February-06			Bond Future	7.8900	7.8860	127.9133	127.9133	0.00
20/10/2005	R186 On 04-May-06			Bond Future	7.9000	7.8980	130.2654	130.2654	0.00
20/10/2005	R186 On 03-August-06			Bond Future	7.9000	7.9060	127.4294	127.4054	0.00
20/10/2005	R186 On 03-November-05			Bond Future	7.8700	7.8690	130.8814	130.8814	0.00
20/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	44721	44897	44721	44897	0.00
20/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	30930	31106	30930	31106	0.00
20/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	51312	51426	51312	51426	0.00
20/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	39058	39172	39058	39172	0.00
20/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	60440	60401	60440	60401	0.00
20/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	48984	49185	48984	49185	0.00
20/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	6555	6952	6555	6952	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	21329	21727	21329	21727	0.00
20/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	22501	22907	22501	22907	0.00
20/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	6538	6943	6538	6943	0.00
20/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	28508	28678	28508	28678	0.00
20/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	45269	45439	45269	45439	0.00
20/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	36963	37078	36963	37078	0.00
20/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	55073	55187	55073	55187	0.00
20/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	46315	46297	46315	46297	0.00
20/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	65031	65254	65031	65254	0.00
20/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	16085	16229	16085	16229	0.00
20/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	64556	64700	64556	64700	0.00
20/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	33	45	33	45	0.00
20/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	79857	79870	79857	79870	0.00
20/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	187179	187179	187179	187179	0.00
20/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	150011	150011	150011	150011	0.00
20/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	114247	114247	114247	114247	0.00
20/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	836	974	836	974	0.00
20/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	47522	47660	47522	47660	0.00
20/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	46925	47117	46925	47117	0.00
20/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	1346	1539	1346	1539	0.00
20/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	74315	74367	74315	74367	0.00
20/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	195	248	195	248	0.00
20/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	101647	101654	101647	101654	0.00
20/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	14	21	14	21	0.00
20/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	128163	128163	128163	128163	0.00
20/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	1	1	1	1	0.00
20/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	216	224	216	224	0.00
20/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	188184	188192	188184	188192	0.00
20/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	979	1006	979	1006	0.00
20/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	152059	152086	152059	152086	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	3047	3106	3047	3106	0.00
20/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	118621	118680	118621	118680	0.00
20/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	7774	7877	7774	7877	0.00
20/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	89165	89268	89165	89268	0.00
20/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	63935	64101	63935	64101	0.00
20/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	20699	20864	20699	20864	0.00
20/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	85288	85433	85288	85433	0.00
20/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	13666	13811	13666	13811	0.00
20/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	107030	107142	107030	107142	0.00
20/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	8038	8150	8038	8150	0.00
20/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	129882	129962	129882	129962	0.00
20/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	4492	4572	4492	4572	0.00
20/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	3142	3179	3142	3179	0.00
20/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	191238	191275	191238	191275	0.00
20/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	5840	5895	5840	5895	0.00
20/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	157334	157389	157334	157389	0.00
20/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	10138	10212	10138	10212	0.00
20/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	126389	126463	126389	126463	0.00
20/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	16514	16607	16514	16607	0.00
20/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	98824	98917	98824	98917	0.00
20/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	25374	25481	25374	25481	0.00
20/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	74988	75095	74988	75095	0.00
20/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	68226	68331	68226	68331	0.00
20/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	26701	26807	26701	26807	0.00
20/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	87320	87412	87320	87412	0.00
20/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	17571	17662	17571	17662	0.00
20/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	108093	108167	108093	108167	0.00
20/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	11119	11194	11119	11194	0.00
20/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	130001	130058	130001	130058	0.00
20/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	6764	6821	6764	6821	0.00
20/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	11198	11217	11198	11217	0.00
20/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	162356	162616	162356	162616	0.00
20/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	16944	16962	16944	16962	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	133125	133383	133125	133383	0.00
20/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	24597	24608	24597	24608	0.00
20/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	107080	107331	107080	107331	0.00
20/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	34356	34356	34356	34356	0.00
20/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	84369	84608	84369	84608	0.00
20/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	76577	76513	76577	76513	0.00
20/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	36025	36202	36025	36202	0.00
20/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	94468	94378	94468	94378	0.00
20/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	25853	26002	25853	26002	0.00
20/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	113785	113668	113785	113668	0.00
20/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	18095	18218	18095	18218	0.00
20/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	134168	134026	134168	134026	0.00
20/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	12349	12447	12349	12447	0.00
20/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	155257	155092	155257	155092	0.00
20/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	8218	8293	8218	8293	0.00
20/10/2005	R194 On 02-February-06			Bond Future	7.8800	7.7850	108.3624	108.5483	0.00
20/10/2005	R194 On 04-May-06			Bond Future	7.9400	7.8310	105.2877	105.4744	0.00
20/10/2005	R194 On 03-August-06			Bond Future	7.9800	7.8630	107.2774	107.4499	0.00
20/10/2005	R194 On 03-November-05			Bond Future	7.7900	7.7060	106.4692	106.6535	0.00
20/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	4739	5623	4739	5623	0.00
20/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	7271	6295	7271	6295	0.00
20/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	5631	6493	5631	6493	0.00
20/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	8876	7871	8876	7871	0.00
20/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	6123	6915	6123	6915	0.00
20/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	9516	8584	9516	8584	0.00
20/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	1793	2796	1793	2796	0.00
20/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	2692	1853	2692	1853	0.00
20/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	7836	8758	7836	8758	0.00
20/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	7541	6740	7541	6740	0.00
20/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	297	637	297	637	0.00
20/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	6571	5068	6571	5068	0.00
20/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	1256	1642	1256	1642	0.00
20/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	13451	11977	13451	11977	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	33681	31838	33681	31838	0.00
20/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	28127	26284	28127	26284	0.00
20/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	22609	20767	22609	20767	0.00
20/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	0	1	0	1	0.00
20/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	17128	15286	17128	15286	0.00
20/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	15	52	15	52	0.00
20/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	11698	9893	11698	9893	0.00
20/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	5201	6757	5201	6757	0.00
20/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	761	475	761	475	0.00
20/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	9894	11674	9894	11674	0.00
20/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	150	88	150	88	0.00
20/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	15028	16864	15028	16864	0.00
20/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	15	8	15	8	0.00
20/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	20249	22092	20249	22092	0.00
20/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	1	0	1	0	0.00
20/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	25450	27292	25450	27292	0.00
20/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
20/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	1	2	1	2	0.00
20/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	31876	30017	31876	30017	0.00
20/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	16	29	16	29	0.00
20/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	26926	25080	26926	25080	0.00
20/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	109	172	109	172	0.00
20/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	22085	20288	22085	20288	0.00
20/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	437	620	437	620	0.00
20/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	17508	15831	17508	15831	0.00
20/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	2662	3292	2662	3292	0.00
20/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	10011	8781	10011	8781	0.00
20/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	7447	8560	7447	8560	0.00
20/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	5190	4444	5190	4444	0.00
20/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	10681	11986	10681	11986	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	3665	3110	3665	3110	0.00
20/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	14050	15525	14050	15525	0.00
20/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	2302	1918	2302	1918	0.00
20/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	17818	19428	17818	19428	0.00
20/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1368	1117	1368	1117	0.00
20/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	21892	23599	21892	23599	0.00
20/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	766	613	766	613	0.00
20/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	408	527	408	527	0.00
20/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	29613	27864	29613	27864	0.00
20/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	702	888	702	888	0.00
20/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	25521	23839	25521	23839	0.00
20/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1156	1431	1156	1431	0.00
20/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	21612	20020	21612	20020	0.00
20/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	1822	2213	1822	2213	0.00
20/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	17941	16464	17941	16464	0.00
20/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	2757	3288	2757	3288	0.00
20/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	14561	13224	14561	13224	0.00
20/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	4014	4703	4014	4703	0.00
20/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	11526	10349	11526	10349	0.00
20/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	7633	8671	7633	8671	0.00
20/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	6633	5804	6633	5804	0.00
20/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	10022	11230	10022	11230	0.00
20/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	4800	4141	4800	4141	0.00
20/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	12777	14140	12777	14140	0.00
20/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	3356	2853	3356	2853	0.00
20/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	15860	17358	15860	17358	0.00
20/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	2263	1894	2263	1894	0.00
20/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	19219	20827	19219	20827	0.00
20/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1469	1210	1469	1210	0.00
20/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	1804	2136	1804	2136	0.00
20/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	20128	18736	20128	18736	0.00
20/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	2542	2972	2542	2972	0.00
20/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	17107	15812	17107	15812	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	3492	4033	3492	4033	0.00
20/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	14314	13131	14314	13131	0.00
20/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	4679	5342	4679	5342	0.00
20/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	11777	10716	11777	10716	0.00
20/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	9819	10870	9819	10870	0.00
20/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	5855	5182	5855	5182	0.00
20/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	12064	13237	12064	13237	0.00
20/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	4448	3897	4448	3897	0.00
20/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	14553	15838	14553	15838	0.00
20/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	3304	2864	3304	2864	0.00
20/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	17263	18646	17263	18646	0.00
20/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	2396	2055	2396	2055	0.00
20/10/2005	R201 On 02-February-06			Bond Future	8.1900	8.1910	104.6443	104.6125	0.00
20/10/2005	R201 On 04-May-06			Bond Future	8.2200	8.2230	106.5714	106.5341	0.00
20/10/2005	R201 On 03-August-06			Bond Future	8.2400	8.2500	104.1709	104.1101	0.00
20/10/2005	R201 On 03-November-05			Bond Future	8.1500	8.1530	107.1590	107.1200	0.00
20/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	22051	21973	22051	21973	0.00
20/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	17990	18230	17990	18230	0.00
20/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	22916	22776	22916	22776	0.00
20/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	20866	21099	20866	21099	0.00
20/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	26446	26179	26446	26179	0.00
20/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	25839	26179	25839	26179	0.00
20/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	10816	10794	10816	10794	0.00
20/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	4143	4510	4143	4510	0.00
20/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	2948	3035	2948	3035	0.00
20/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	12570	13047	12570	13047	0.00
20/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	13767	13724	13767	13724	0.00
20/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	25687	25962	25687	25962	0.00
20/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	7725	7710	7725	7710	0.00
20/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	35948	36250	35948	36250	0.00
20/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	96290	96680	96290	96680	0.00
20/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	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
20/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	78238	78628	78238	78628	0.00
20/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	60553	60943	60553	60943	0.00
20/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	13	17	13	17	0.00
20/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	43241	43635	43241	43635	0.00
20/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	360	401	360	401	0.00
20/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	26613	27044	26613	27044	0.00
20/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	23576	23351	23576	23351	0.00
20/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	934	1100	934	1100	0.00
20/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	38440	38096	38440	38096	0.00
20/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	151	197	151	197	0.00
20/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	53642	53261	53642	53261	0.00
20/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	19	28	19	28	0.00
20/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	68652	68263	68652	68263	0.00
20/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	1	2	1	2	0.00
20/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	43	44	43	44	0.00
20/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	114860	115179	114860	115179	0.00
20/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	150	153	150	153	0.00
20/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	96945	97266	96945	97266	0.00
20/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	459	462	459	462	0.00
20/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	79591	79913	79591	79913	0.00
20/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	1488	1492	1488	1492	0.00
20/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	63309	63631	63309	63631	0.00
20/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	3743	3743	3743	3743	0.00
20/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	48597	48914	48597	48914	0.00
20/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	32096	31979	32096	31979	0.00
20/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	12368	12570	12368	12570	0.00
20/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	43485	43330	43485	43330	0.00
20/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	8398	8561	8398	8561	0.00
20/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	55807	55618	55807	55618	0.00
20/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	5663	5791	5663	5791	0.00
20/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	68233	68006	68233	68006	0.00
20/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	3325	3415	3325	3415	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	6528	6489	6528	6489	0.00
20/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	52384	52718	52384	52718	0.00
20/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	10475	10410	10475	10410	0.00
20/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	40051	40359	40051	40359	0.00
20/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	15897	15798	15897	15798	0.00
20/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	29506	29780	29506	29780	0.00
20/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	31522	31338	31522	31338	0.00
20/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	14115	14304	14115	14304	0.00
20/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	41575	41347	41575	41347	0.00
20/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	9105	9250	9105	9250	0.00
20/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	52830	52563	52830	52563	0.00
20/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	5585	5691	5585	5691	0.00
20/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	64989	64688	64989	64688	0.00
20/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	3251	3324	3251	3324	0.00
20/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	9722	9604	9722	9604	0.00
20/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	55999	56489	55999	56489	0.00
20/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	14069	13908	14069	13908	0.00
20/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	44420	44866	44420	44866	0.00
20/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	19624	19412	19624	19412	0.00
20/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	34348	34744	34348	34744	0.00
20/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	34526	34202	34526	34202	0.00
20/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	18874	19157	18874	19157	0.00
20/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	43778	43398	43778	43398	0.00
20/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	13364	13592	13364	13592	0.00
20/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	54059	53628	54059	53628	0.00
20/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	9158	9335	9158	9335	0.00
20/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	65184	64708	65184	64708	0.00
20/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	6067	6199	6067	6199	0.00
20/10/2005	R203 On 02-February-06			Bond Future	8.1800	8.1710	103.8391	103.8763	0.00
20/10/2005	R203 On 04-May-06			Bond Future	8.2000	8.1950	101.5879	101.6171	0.00
20/10/2005	R203 On 03-August-06			Bond Future	8.2200	8.2140	103.5040	103.5184	0.00
20/10/2005	R203 On 03-November-05			Bond Future	8.1400	8.1370	102.0323	102.0625	0.00
20/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	21670	21966	21670	21966	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	16191	16115	16191	16115	0.00
20/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	27660	27883	27660	27883	0.00
20/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	23938	23868	23938	23868	0.00
20/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	32273	32404	32273	32404	0.00
20/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	29827	29813	29827	29813	0.00
20/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	11658	12078	11658	12078	0.00
20/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	3467	3585	3467	3585	0.00
20/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	2784	3068	2784	3068	0.00
20/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	13514	13495	13514	13495	0.00
20/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	13101	13337	13101	13337	0.00
20/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	26295	26160	26295	26160	0.00
20/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	19297	19486	19297	19486	0.00
20/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	34001	33897	34001	33897	0.00
20/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	91393	91091	91393	91091	0.00
20/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
20/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	70451	70149	70451	70149	0.00
20/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	11	17	11	17	0.00
20/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	50047	49751	50047	49751	0.00
20/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	289	360	289	360	0.00
20/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	30423	30192	30423	30192	0.00
20/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	27052	27406	27052	27406	0.00
20/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	411	464	411	464	0.00
20/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	44653	44961	44653	44961	0.00
20/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	20	26	20	26	0.00
20/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	62182	62484	62182	62484	0.00
20/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	0	1	0	1	0.00
20/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	575	604	575	604	0.00
20/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	93296	92952	93296	92952	0.00
20/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	1517	1576	1517	1576	0.00
20/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	73604	73291	73604	73291	0.00
20/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	3505	3612	3505	3612	0.00
20/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	55469	55204	55469	55204	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	7166	7335	7166	7335	0.00
20/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	39503	39301	39503	39301	0.00
20/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	32833	33172	32833	33172	0.00
20/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	9137	9104	9137	9104	0.00
20/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	46158	46522	46158	46522	0.00
20/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	4689	4681	4689	4681	0.00
20/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	60985	61359	60985	61359	0.00
20/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	2176	2178	2176	2178	0.00
20/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	2606	2659	2606	2659	0.00
20/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	95700	95461	95700	95461	0.00
20/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	4719	4799	4719	4799	0.00
20/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	77487	77275	77487	77275	0.00
20/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	8006	8121	8006	8121	0.00
20/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	60943	60765	60943	60765	0.00
20/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	12785	12936	12785	12936	0.00
20/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	46371	46230	46371	46230	0.00
20/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	62740	63024	62740	63024	0.00
20/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	6349	6340	6349	6340	0.00
20/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	37835	38085	37835	38085	0.00
20/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	16129	16086	16129	16086	0.00
20/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	49629	49900	49629	49900	0.00
20/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	10371	10349	10371	10349	0.00
20/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	5123	5172	5123	5172	0.00
20/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	98085	97989	98085	97989	0.00
20/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	8019	8085	8019	8085	0.00
20/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	80968	80889	80968	80889	0.00
20/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	12030	12113	12030	12113	0.00
20/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	65444	65382	65444	65382	0.00
20/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	24070	24186	24070	24186	0.00
20/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	39798	39770	39798	39770	0.00
20/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	17338	17439	17338	17439	0.00
20/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	51682	51638	51682	51638	0.00
20/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	41911	42052	41911	42052	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	21721	21717	21721	21717	0.00
20/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	52864	53012	52864	53012	0.00
20/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	15346	15350	15346	15350	0.00
20/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	64943	65096	64943	65096	0.00
20/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	10507	10515	10507	10515	0.00
20/10/2005	R204 On 02-February-06			Bond Future	8.1600	8.1600	99.8183	99.7793	0.00
20/10/2005	R204 On 04-May-06			Bond Future	8.1800	8.1840	101.6632	101.6093	0.00
20/10/2005	R204 On 03-August-06			Bond Future	8.1900	8.2030	99.5430	99.4745	0.00
20/10/2005	R204 On 03-November-05			Bond Future	8.1300	8.1310	102.0406	102.0010	0.00
20/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	14621	14552	14621	14552	0.00
20/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	26835	27157	26835	27157	0.00
20/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	21290	21125	21290	21125	0.00
20/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	35065	35440	35065	35440	0.00
20/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	26427	26180	26427	26180	0.00
20/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	41337	41775	41337	41775	0.00
20/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	13118	13062	13118	13062	0.00
20/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	3359	3698	3359	3698	0.00
20/10/2005	R207 On 02-February-06			Bond Future	8.1300	8.1390	93.2171	93.1231	0.00
20/10/2005	R207 On 04-May-06			Bond Future	8.1500	8.1620	94.9320	94.8313	0.00
20/10/2005	R207 On 03-August-06			Bond Future	8.1700	8.1800	93.0824	92.9676	0.00
20/10/2005	R207 On 03-November-05			Bond Future	8.1000	8.1130	95.1612	95.0740	0.00
20/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	15736	15427	15736	15427	0.00
20/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	25762	26393	25762	26393	0.00
20/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	22511	22133	22511	22133	0.00
20/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	34152	34780	34152	34780	0.00
20/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	27800	27335	27800	27335	0.00
20/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	40555	41238	40555	41238	0.00
20/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	3990	3937	3990	3937	0.00
20/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	12129	12948	12129	12948	0.00
21/10/2005	GOVI On 02-February-06			jGovi	228.5200	228.8840	228.5190	228.8840	0.00
21/10/2005	GOVI On 04-May-06			jGovi	232.7200	233.0970	232.7210	233.0970	57.00
21/10/2005	GOVI On 03-August-06			jGovi	237.1200	237.4940	237.1220	237.4940	0.00
21/10/2005	GOVI On 03-November-05			jGovi	224.5500	224.8990	224.5450	224.8990	463.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	GOVI On 02-November-06			jGovi	241.7100	242.0690	241.7140	242.0690	0.00
21/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	33920	35788	33920	35788	0.00
21/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	48730	46948	48730	46948	0.00
21/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	50311	52790	50311	52790	0.00
21/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	23101	21820	23101	21820	0.00
21/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	86010	88924	86010	88924	0.00
21/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	14790	13984	14790	13984	0.00
21/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	722	1162	722	1162	0.00
21/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	35272	32172	35272	32172	0.00
21/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	125807	128893	125807	128893	0.00
21/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	8667	8203	8667	8203	0.00
21/10/2005	J152 On 28-February-06			jSwap	7.1500	7.1560	0.0017	0.0017	0.00
21/10/2005	J153 On 31-August-10			jSwap	7.9300	7.9110	0.0179	0.0169	0.00
21/10/2005	J157 On 15-September-15			jSwap	8.1800	8.1540	0.0466	0.0447	0.00
21/10/2005	J186 On 21-December-26			jSwap	7.8400	7.8070	0.0356	0.0321	0.00
21/10/2005	J194 On 28-February-08			jSwap	7.7900	7.7440	0.0065	0.0055	0.00
21/10/2005	J201 On 22-December-14			jSwap	8.1100	8.0820	0.0413	0.0392	0.00
21/10/2005	J203 On 15-September-17			jSwap	8.1500	8.1150	0.0493	0.0471	0.00
21/10/2005	J204 On 21-December-18			jSwap	8.1000	8.0700	0.0503	0.0476	0.00
21/10/2005	J207 On 15-January-20			jSwap	8.0900	8.0590	0.0081	0.0051	0.00
21/10/2005	JBAR On 16-March-05			jBar	7.0400	7.0430	0.0000	0.0000	0.00
21/10/2005	JFRA On 02-February-06			jFra	7.4400	7.3910	0.0182	0.0181	0.00
21/10/2005	JFRA On 01-February-07			jFra	8.0000	7.9380	0.0196	0.0194	500.00
21/10/2005	JFRA On 04-May-06			jFra	7.6300	7.5910	0.0187	0.0186	0.00
21/10/2005	JFRA On 03-May-07			jFra	8.0700	8.0130	0.0197	0.0196	0.00
21/10/2005	JFRA On 03-August-06			jFra	7.8100	7.7310	0.0191	0.0189	0.00
21/10/2005	JFRA On 02-August-07			jFra	8.1300	8.0550	0.0199	0.0197	0.00
21/10/2005	JFRA On 03-November-05			jFra	7.1000	7.1130	0.0174	0.0174	0.00
21/10/2005	JFRA On 02-November-06			jFra	7.9100	7.8290	0.0193	0.0192	0.00
21/10/2005	JFRA On 01-November-07			jFra	8.2700	8.2050	0.0217	0.0216	0.00
21/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	761	690	761	690	0.00
21/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	299	345	299	345	0.00
21/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2328	2236	2328	2236	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1103	1165	1103	1165	0.00
21/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1890	1814	1890	1814	0.00
21/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	339	368	339	368	0.00
21/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2607	2522	2607	2522	0.00
21/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1212	1268	1212	1268	0.00
21/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2454	2316	2454	2316	0.00
21/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	475	528	475	528	0.00
21/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2839	2722	2839	2722	0.00
21/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1290	1366	1290	1366	0.00
21/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	14	18	14	18	0.00
21/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	371	354	371	354	0.00
21/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2841	2703	2841	2703	0.00
21/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	618	675	618	675	0.00
21/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3359	3254	3359	3254	0.00
21/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1339	1402	1339	1402	0.00
21/10/2005	JN02 On 02-February-06			jNote	7.9000	7.8360	0.1459	0.1448	0.00
21/10/2005	JN02 On 03-November-05			jNote	7.7500	7.6950	0.1422	0.1412	0.00
21/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13314	12390	13314	12390	0.00
21/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	1303	1550	1303	1550	0.00
21/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4866	4090	4866	4090	0.00
21/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	305	518	305	518	0.00
21/10/2005	JN05 On 02-February-06			jNote	8.1700	8.1330	0.3340	0.3329	0.00
21/10/2005	JN05 On 03-November-05			jNote	8.0900	8.0540	0.3317	0.3305	0.00
21/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	21655	20564	21655	20564	0.00
21/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	4408	4891	4408	4891	0.00
21/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6002	5120	6002	5120	0.00
21/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	2152	2906	2152	2906	0.00
21/10/2005	JN10 On 02-February-06			jNote	8.2500	8.2220	0.5600	0.5587	0.00
21/10/2005	JN10 On 03-November-05			jNote	8.2100	8.1840	0.5588	0.5576	0.00
21/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	26930	25675	26930	25675	0.00
21/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	9765	10592	9765	10592	0.00
21/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	15691	14302	15691	14302	0.00
21/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	1268	1767	1268	1767	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	JROD On 31-January-06			jRod	6.8000	6.8780	0.0055	0.0055	0.00
21/10/2005	JROD On 28-February-06			jRod	6.8800	6.9630	0.0049	0.0049	0.00
21/10/2005	JROD On 31-March-06			jRod	6.9900	7.0680	0.0044	0.0044	0.00
21/10/2005	JROD On 28-April-06			jRod	6.9800	7.0250	0.0070	0.0070	0.00
21/10/2005	JROD On 31-May-06			jRod	7.0700	7.1130	0.0063	0.0063	0.00
21/10/2005	JROD On 30-June-06			jRod	7.1500	7.1990	0.0056	0.0056	0.00
21/10/2005	JROD On 31-July-06			jRod	7.1100	7.1470	0.0082	0.0082	0.00
21/10/2005	JROD On 31-August-06			jRod	7.1900	7.2240	0.0074	0.0073	0.00
21/10/2005	JROD On 31-October-05			jRod	6.5300	6.6720	0.0020	0.0019	0.00
21/10/2005	JROD On 30-November-05			jRod	6.6000	6.7490	0.0017	0.0017	0.00
21/10/2005	JROD On 30-December-05			jRod	6.7200	6.8720	0.0014	0.0014	0.00
21/10/2005	R152 On 03-November-05			Bond Future	7.1700	7.1760	103.7196	103.7162	0.00
21/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1294	1328	1294	1328	0.00
21/10/2005	R153 On 02-February-06			Bond Future	8.0300	8.0050	124.3864	124.4994	2.00
21/10/2005	R153 On 04-May-06			Bond Future	8.0700	8.0420	120.0847	120.2039	0.00
21/10/2005	R153 On 03-August-06			Bond Future	8.1000	8.0680	122.3600	122.4727	0.00
21/10/2005	R153 On 03-November-05			Bond Future	7.9700	7.9460	122.2169	122.3273	138.00
21/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	12459	13083	12459	13083	0.00
21/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	13799	13292	13799	13292	0.00
21/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	13808	14422	13808	14422	0.00
21/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	16672	16094	16672	16094	0.00
21/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	15809	16379	15809	16379	0.00
21/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	19495	18939	19495	18939	0.00
21/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	5220	6012	5220	6012	0.00
21/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	3942	3631	3942	3631	0.00
21/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	1092	1433	1092	1433	0.00
21/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	10892	10129	10892	10129	0.00
21/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	13176	14222	13176	14222	0.00
21/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	949	891	949	891	5.00
21/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	7456	7924	7456	7924	0.00
21/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	19335	18672	19335	18672	2.00
21/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	3971	4284	3971	4284	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	26508	25690	26508	25690	0.00
21/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	44317	45421	44317	45421	0.00
21/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	2	2	2	2	5.00
21/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	23204	24307	23204	24307	0.00
21/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	156	155	156	155	0.00
21/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	43823	42720	43823	42720	0.00
21/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	2	4	2	4	0.00
21/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	32350	31249	32350	31249	0.00
21/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	87	143	87	143	0.00
21/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	21095	20047	21095	20047	0.00
21/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	33763	34868	33763	34868	0.00
21/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	19	20	19	20	0.00
21/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	54765	55868	54765	55868	0.00
21/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	1791	1969	1791	1969	0.00
21/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	35106	34154	35106	34154	0.00
21/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	650	732	650	732	0.00
21/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	44865	43817	44865	43817	0.00
21/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	177	206	177	206	0.00
21/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	55417	54315	55417	54315	0.00
21/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	18739	19498	18739	19498	0.00
21/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	9658	9287	9658	9287	0.00
21/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	26054	26922	26054	26922	0.00
21/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	6669	6406	6669	6406	0.00
21/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	34143	35092	34143	35092	0.00
21/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	4567	4385	4567	4385	0.00
21/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	42770	43778	42770	43778	0.00
21/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	3116	2993	3116	2993	0.00
21/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	1462	1582	1462	1582	0.00
21/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	55478	54406	55478	54406	0.00
21/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	2531	2716	2531	2716	0.00
21/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	46094	45088	46094	45088	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	4156	4426	4156	4426	0.00
21/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	37380	36458	37380	36458	0.00
21/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	6493	6867	6493	6867	0.00
21/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	29488	28670	29488	28670	0.00
21/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	9679	10169	9679	10169	0.00
21/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	22554	21853	22554	21853	0.00
21/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	18915	19651	18915	19651	0.00
21/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	11874	11418	11874	11418	0.00
21/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	24966	25815	24966	25815	0.00
21/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	8125	7782	8125	7782	0.00
21/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	31865	32811	31865	32811	0.00
21/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	5328	5082	5328	5082	0.00
21/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	39471	40496	39471	40496	0.00
21/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3341	3174	3341	3174	0.00
21/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	47620	48705	47620	48705	0.00
21/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	1999	1892	1999	1892	0.00
21/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	4165	4390	4165	4390	0.00
21/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	46329	45426	46329	45426	0.00
21/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	6095	6393	6095	6393	0.00
21/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	38491	37662	38491	37662	0.00
21/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	8632	9015	8632	9015	0.00
21/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	31360	30616	31360	30616	0.00
21/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	11854	12328	11854	12328	0.00
21/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	25012	24360	25012	24360	0.00
21/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	20514	21180	20514	21180	0.00
21/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	14825	14364	14825	14364	0.00
21/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	25953	26709	25953	26709	0.00
21/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	10983	10612	10983	10612	0.00
21/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	32072	32910	32072	32910	0.00
21/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	7916	7627	7916	7627	0.00
21/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	38793	39702	38793	39702	0.00
21/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	5543	5325	5543	5325	0.00
21/10/2005	R157 On 02-February-06			Bond Future	8.2300	8.2010	139.8717	140.1286	1.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	R157 On 04-May-06			Bond Future	8.2700	8.2320	135.6261	135.8849	0.00
21/10/2005	R157 On 03-August-06			Bond Future	8.2900	8.2540	138.1936	138.4540	0.00
21/10/2005	R157 On 03-November-05			Bond Future	8.1900	8.1580	137.4327	137.6796	8.00
21/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	26199	27672	26199	27672	250.00
21/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	24837	23740	24837	23740	250.00
21/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	33831	35248	33831	35248	0.00
21/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	35007	33835	35007	33835	0.00
21/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	31483	32853	31483	32853	0.00
21/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	34393	33159	34393	33159	0.00
21/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	11463	13297	11463	13297	0.00
21/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	6380	5744	6380	5744	0.00
21/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	2754	3628	2754	3628	0.00
21/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	18330	16734	18330	16734	0.00
21/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	58330	60162	58330	60162	0.00
21/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	21070	20314	21070	20314	115.00
21/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	16154	17284	16154	17284	0.00
21/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	35019	33579	35019	33579	0.00
21/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	8936	9714	8936	9714	0.00
21/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	48445	46653	48445	46653	0.00
21/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	102658	100189	102658	100189	0.00
21/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	80200	77730	80200	77730	0.00
21/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	8	18	8	18	0.00
21/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	58215	55756	58215	55756	0.00
21/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	276	452	276	452	0.00
21/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	36946	34653	36946	34653	0.00
21/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	26823	29164	26823	29164	0.00
21/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	1503	1375	1503	1375	0.00
21/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	45389	47849	45389	47849	0.00
21/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	247	238	247	238	0.00
21/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	64591	67062	64591	67062	0.00
21/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	31	32	31	32	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	83586	86056	83586	86056	0.00
21/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	2	2	2	2	0.00
21/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	125593	123124	125593	123124	0.00
21/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	178	214	178	214	0.00
21/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	126622	124088	126622	124088	0.00
21/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	539	632	539	632	0.00
21/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	104575	102098	104575	102098	0.00
21/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	1702	1934	1702	1934	0.00
21/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	83786	81448	83786	81448	0.00
21/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	4253	4716	4253	4716	0.00
21/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	64831	62725	64831	62725	0.00
21/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	38468	40235	38468	40235	0.00
21/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	17285	16482	17285	16482	0.00
21/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	52515	54515	52515	54515	0.00
21/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	11908	11338	11908	11338	0.00
21/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	67777	69952	67777	69952	0.00
21/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	8135	7740	8135	7740	0.00
21/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	83179	85496	83179	85496	0.00
21/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	4881	4628	4881	4628	0.00
21/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	2749	3007	2749	3007	0.00
21/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	106999	104670	106999	104670	0.00
21/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	4898	5306	4898	5306	0.00
21/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	87698	85519	87698	85519	0.00
21/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	9258	9898	9258	9898	0.00
21/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	71035	69088	71035	69088	0.00
21/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	15532	16433	15532	16433	0.00
21/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	56703	55017	56703	55017	0.00
21/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	23793	24959	23793	24959	0.00
21/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	44767	43345	44767	43345	0.00
21/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	45440	47080	45440	47080	0.00
21/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	27207	26259	27207	26259	0.00
21/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	72244	74234	72244	74234	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	16329	15731	16329	15731	0.00
21/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	86846	88966	86846	88966	0.00
21/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	12641	12172	12641	12172	0.00
21/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	4674	5021	4674	5021	0.00
21/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	108311	106054	108311	106054	0.00
21/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	7422	7920	7422	7920	0.00
21/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	90115	88009	90115	88009	0.00
21/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	11291	11973	11291	11973	0.00
21/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	73447	71526	73447	71526	0.00
21/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	16493	17389	16493	17389	0.00
21/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	58513	56805	58513	56805	0.00
21/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	23194	24323	23194	24323	0.00
21/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	45468	43993	45468	43993	0.00
21/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	41358	42964	41358	42964	0.00
21/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	25278	24281	25278	24281	0.00
21/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	52728	54554	52728	54554	0.00
21/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	18024	17246	18024	17246	0.00
21/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	65421	67440	65421	67440	0.00
21/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	12449	11864	12449	11864	0.00
21/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	79210	81390	79210	81390	0.00
21/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	8319	7897	8319	7897	0.00
21/10/2005	R186 On 02-February-06			Bond Future	7.9200	7.8860	127.4753	127.9133	0.00
21/10/2005	R186 On 04-May-06			Bond Future	7.9400	7.8980	129.8188	130.2654	0.00
21/10/2005	R186 On 03-August-06			Bond Future	7.9400	7.9040	126.9740	127.4294	0.00
21/10/2005	R186 On 03-November-05			Bond Future	7.9000	7.8690	130.4518	130.8814	0.00
21/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	42074	44721	42074	44721	0.00
21/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	32663	30930	32663	30930	0.00
21/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	48729	51312	48729	51312	0.00
21/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	40942	39058	40942	39058	0.00
21/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	57849	60440	57849	60440	0.00
21/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	50947	48984	50947	48984	0.00
21/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	4888	6555	4888	6555	0.00
21/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	23958	21329	23958	21329	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	19187	22501	19187	22501	0.00
21/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	7519	6538	7519	6538	0.00
21/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	26451	28508	26451	28508	0.00
21/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	47593	45269	47593	45269	0.00
21/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	34857	36963	34857	36963	0.00
21/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	57433	55073	57433	55073	0.00
21/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	44121	46315	44121	46315	0.00
21/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	67391	65031	67391	65031	0.00
21/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	14658	16085	14658	16085	0.00
21/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	67509	64556	67509	64556	0.00
21/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	13	33	13	33	0.00
21/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	84133	79857	84133	79857	0.00
21/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	191474	187179	191474	187179	0.00
21/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	154306	150011	154306	150011	0.00
21/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	118542	114247	118542	114247	0.00
21/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	491	836	491	836	0.00
21/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	51473	47522	51473	47522	0.00
21/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	42818	46925	42818	46925	0.00
21/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	1535	1346	1535	1346	0.00
21/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	70037	74315	70037	74315	0.00
21/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	213	195	213	195	0.00
21/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	97351	101647	97351	101647	0.00
21/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	14	14	14	14	0.00
21/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	123867	128163	123867	128163	0.00
21/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	1	1	1	1	0.00
21/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	172	216	172	216	0.00
21/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	192521	188184	192521	188184	0.00
21/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	818	979	818	979	0.00
21/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	156279	152059	156279	152059	0.00
21/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	2635	3047	2635	3047	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	122589	118621	122589	118621	0.00
21/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	6924	7774	6924	7774	0.00
21/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	92695	89165	92695	89165	0.00
21/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	60794	63935	60794	63935	0.00
21/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	21937	20699	21937	20699	0.00
21/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	81764	85288	81764	85288	0.00
21/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	14522	13666	14522	13666	0.00
21/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	103200	107030	103200	107030	0.00
21/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	8588	8038	8588	8038	0.00
21/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	125834	129882	125834	129882	0.00
21/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	4824	4492	4824	4492	0.00
21/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	2825	3142	2825	3142	0.00
21/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	195388	191238	195388	191238	0.00
21/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	5311	5840	5311	5840	0.00
21/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	161271	157334	161271	157334	0.00
21/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	9314	10138	9314	10138	0.00
21/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	130031	126389	130031	126389	0.00
21/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	15318	16514	15318	16514	0.00
21/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	102094	98824	102094	98824	0.00
21/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	23741	25374	23741	25374	0.00
21/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	77821	74988	77821	74988	0.00
21/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	65197	68226	65197	68226	0.00
21/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	28139	26701	28139	26701	0.00
21/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	83902	87320	83902	87320	0.00
21/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	18618	17571	18618	17571	0.00
21/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	104355	108093	104355	108093	0.00
21/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	11848	11119	11848	11119	0.00
21/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	126018	130001	126018	130001	0.00
21/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	7247	6764	7247	6764	0.00
21/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	10421	11198	10421	11198	0.00
21/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	166134	162356	166134	162356	0.00
21/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	15873	16944	15873	16944	0.00
21/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	136607	133125	136607	133125	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	23181	24597	23181	24597	0.00
21/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	110218	107080	110218	107080	0.00
21/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	32560	34356	32560	34356	0.00
21/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	87127	84369	87127	84369	0.00
21/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	73608	76577	73608	76577	0.00
21/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	37610	36025	37610	36025	0.00
21/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	91156	94468	91156	94468	0.00
21/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	27095	25853	27095	25853	0.00
21/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	110176	113785	110176	113785	0.00
21/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	19039	18095	19039	18095	0.00
21/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	130311	134168	130311	134168	0.00
21/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	13046	12349	13046	12349	0.00
21/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	151202	155257	151202	155257	0.00
21/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	8716	8218	8716	8218	0.00
21/10/2005	R194 On 02-February-06			Bond Future	7.9400	7.8820	108.2609	108.3624	0.00
21/10/2005	R194 On 04-May-06			Bond Future	8.0000	7.9410	105.1844	105.2877	0.00
21/10/2005	R194 On 03-August-06			Bond Future	8.0500	7.9800	107.1759	107.2774	0.00
21/10/2005	R194 On 03-November-05			Bond Future	7.8400	7.7920	106.3730	106.4692	0.00
21/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	6862	7447	6862	7447	0.00
21/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	5620	5190	5620	5190	0.00
21/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	7084	7633	7084	7633	0.00
21/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	7117	6633	7117	6633	0.00
21/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	7316	7836	7316	7836	0.00
21/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	8036	7541	8036	7541	0.00
21/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	1329	1793	1329	1793	0.00
21/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	3191	2692	3191	2692	0.00
21/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	4284	4739	4284	4739	0.00
21/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	7831	7271	7831	7271	0.00
21/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	5179	5631	5179	5631	0.00
21/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	9458	8876	9458	8876	0.00
21/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	5680	6123	5680	6123	0.00
21/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	10088	9516	10088	9516	0.00
21/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	173	297	173	297	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	7409	6571	7409	6571	0.00
21/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	1070	1256	1070	1256	0.00
21/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	14279	13451	14279	13451	0.00
21/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	34644	33681	34644	33681	0.00
21/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	29090	28127	29090	28127	0.00
21/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	23572	22609	23572	22609	0.00
21/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	18091	17128	18091	17128	0.00
21/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	6	15	6	15	0.00
21/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	12651	11698	12651	11698	0.00
21/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	4407	5201	4407	5201	0.00
21/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	930	761	930	761	0.00
21/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	8964	9894	8964	9894	0.00
21/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	183	150	183	150	0.00
21/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	14068	15028	14068	15028	0.00
21/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	18	15	18	15	0.00
21/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	19287	20249	19287	20249	0.00
21/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	1	1	1	1	0.00
21/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	24487	25450	24487	25450	0.00
21/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	1	1	1	1	0.00
21/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	32890	31876	32890	31876	0.00
21/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	11	16	11	16	0.00
21/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	27936	26926	27936	26926	0.00
21/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	83	109	83	109	0.00
21/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	23073	22085	23073	22085	0.00
21/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	354	437	354	437	0.00
21/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	18439	17508	18439	17508	0.00
21/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	2346	2662	2346	2662	0.00
21/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	10709	10011	10709	10011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	9986	10681	9986	10681	0.00
21/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	3984	3665	3984	3665	0.00
21/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	13259	14050	13259	14050	0.00
21/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	2525	2302	2525	2302	0.00
21/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	16950	17818	16950	17818	0.00
21/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1514	1368	1514	1368	0.00
21/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	20967	21892	20967	21892	0.00
21/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	856	766	856	766	0.00
21/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	351	408	351	408	0.00
21/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	30589	29613	30589	29613	0.00
21/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	611	702	611	702	0.00
21/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	26463	25521	26463	25521	0.00
21/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1018	1156	1018	1156	0.00
21/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	22509	21612	22509	21612	0.00
21/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	1625	1822	1625	1822	0.00
21/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	18777	17941	18777	17941	0.00
21/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	2486	2757	2486	2757	0.00
21/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	15323	14561	15323	14561	0.00
21/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	3656	4014	3656	4014	0.00
21/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	12202	11526	12202	11526	0.00
21/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	9376	10022	9376	10022	0.00
21/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	5188	4800	5188	4800	0.00
21/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	12042	12777	12042	12777	0.00
21/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	3656	3356	3656	3356	0.00
21/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	15048	15860	15048	15860	0.00
21/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	2485	2263	2485	2263	0.00
21/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	18343	19219	18343	19219	0.00
21/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1626	1469	1626	1469	0.00
21/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	1624	1804	1624	1804	0.00
21/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	20964	20128	20964	20128	0.00
21/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	2308	2542	2308	2542	0.00
21/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	17887	17107	17887	17107	0.00
21/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	3194	3492	3194	3492	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	15032	14314	15032	14314	0.00
21/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	4311	4679	4311	4679	0.00
21/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	12425	11777	12425	11777	0.00
21/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	9222	9819	9222	9819	0.00
21/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	6273	5855	6273	5855	0.00
21/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	11394	12064	11394	12064	0.00
21/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	4793	4448	4793	4448	0.00
21/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	13816	14553	13816	14553	0.00
21/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	3581	3304	3581	3304	0.00
21/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	16465	17263	16465	17263	0.00
21/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	2613	2396	2613	2396	0.00
21/10/2005	R201 On 02-February-06			Bond Future	8.2200	8.1860	104.4157	104.6443	0.00
21/10/2005	R201 On 04-May-06			Bond Future	8.2600	8.2170	106.3354	106.5714	0.00
21/10/2005	R201 On 03-August-06			Bond Future	8.2800	8.2400	103.9281	104.1709	0.00
21/10/2005	R201 On 03-November-05			Bond Future	8.1800	8.1470	106.9316	107.1590	0.00
21/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	20737	22051	20737	22051	0.00
21/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	18963	17990	18963	17990	0.00
21/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	21641	22916	21641	22916	0.00
21/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	21951	20866	21951	20866	0.00
21/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	25165	26446	25165	26446	0.00
21/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	26986	25839	26986	25839	0.00
21/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	9144	10816	9144	10816	0.00
21/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	4745	4143	4745	4143	0.00
21/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	2162	2948	2162	2948	0.00
21/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	14059	12570	14059	12570	0.00
21/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	12761	13767	12761	13767	0.00
21/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	26968	25687	26968	25687	0.00
21/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	7036	7725	7036	7725	0.00
21/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	37545	35948	37545	35948	0.00
21/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	98564	96290	98564	96290	0.00
21/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	80512	78238	80512	78238	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	62827	60553	62827	60553	0.00
21/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	5	13	5	13	0.00
21/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	45507	43241	45507	43241	0.00
21/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	207	360	207	360	0.00
21/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	28735	26613	28735	26613	0.00
21/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	21430	23576	21430	23576	0.00
21/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	1063	934	1063	934	0.00
21/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	36179	38440	36179	38440	0.00
21/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	164	151	164	151	0.00
21/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	51368	53642	51368	53642	0.00
21/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	19	19	19	19	0.00
21/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	66378	68652	66378	68652	0.00
21/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	1	1	1	1	0.00
21/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	34	43	34	43	0.00
21/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	117138	114860	117138	114860	0.00
21/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	122	150	122	150	0.00
21/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	99204	96945	99204	96945	0.00
21/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	383	459	383	459	0.00
21/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	81802	79591	81802	79591	0.00
21/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	1288	1488	1288	1488	0.00
21/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	65396	63309	65396	63309	0.00
21/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	3334	3743	3334	3743	0.00
21/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	50474	48597	50474	48597	0.00
21/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	30518	32096	30518	32096	0.00
21/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	13078	12368	13078	12368	0.00
21/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	41699	43485	41699	43485	0.00
21/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	8899	8398	8899	8398	0.00
21/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	53866	55807	53866	55807	0.00
21/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	6008	5663	6008	5663	0.00
21/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	66165	68233	66165	68233	0.00
21/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	3543	3325	3543	3325	0.00
21/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	5998	6528	5998	6528	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	54214	52384	54214	52384	0.00
21/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	9721	10475	9721	10475	0.00
21/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	41657	40051	41657	40051	0.00
21/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	14889	15897	14889	15897	0.00
21/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	30858	29506	30858	29506	0.00
21/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	29989	31522	29989	31522	0.00
21/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	14941	14115	14941	14115	0.00
21/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	39811	41575	39811	41575	0.00
21/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	9701	9105	9701	9105	0.00
21/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	50876	52830	50876	52830	0.00
21/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	5991	5585	5991	5585	0.00
21/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	62889	64989	62889	64989	0.00
21/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	3511	3251	3511	3251	0.00
21/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	9081	9722	9081	9722	0.00
21/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	57787	55999	57787	55999	0.00
21/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	13230	14069	13230	14069	0.00
21/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	46009	44420	46009	44420	0.00
21/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	18567	19624	18567	19624	0.00
21/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	35720	34348	35720	34348	0.00
21/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	33024	34526	33024	34526	0.00
21/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	19800	18874	19800	18874	0.00
21/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	42072	43778	42072	43778	0.00
21/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	14086	13364	14086	13364	0.00
21/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	52173	54059	52173	54059	0.00
21/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	9700	9158	9700	9158	0.00
21/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	63147	65184	63147	65184	0.00
21/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	6458	6067	6458	6067	0.00
21/10/2005	R203 On 02-February-06			Bond Future	8.2100	8.1760	103.6091	103.8391	0.00
21/10/2005	R203 On 04-May-06			Bond Future	8.2300	8.1990	101.3468	101.5879	0.00
21/10/2005	R203 On 03-August-06			Bond Future	8.2500	8.2160	103.2666	103.5040	0.00
21/10/2005	R203 On 03-November-05			Bond Future	8.1700	8.1410	101.8060	102.0323	0.00
21/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	20325	21670	20325	21670	0.00
21/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	17146	16191	17146	16191	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	26321	27660	26321	27660	0.00
21/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	25010	23938	25010	23938	0.00
21/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	30981	32273	30981	32273	0.00
21/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	30909	29827	30909	29827	0.00
21/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	9923	11658	9923	11658	0.00
21/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	3996	3467	3996	3467	0.00
21/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	2039	2784	2039	2784	0.00
21/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	15032	13514	15032	13514	0.00
21/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	12118	13101	12118	13101	0.00
21/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	27613	26295	27613	26295	0.00
21/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	18230	19297	18230	19297	0.00
21/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	35345	34001	35345	34001	0.00
21/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	93657	91393	93657	91393	0.00
21/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	72715	70451	72715	70451	0.00
21/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	4	11	4	11	0.00
21/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	52304	50047	52304	50047	0.00
21/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	166	289	166	289	0.00
21/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	32563	30423	32563	30423	0.00
21/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	24851	27052	24851	27052	0.00
21/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	474	411	474	411	0.00
21/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	42391	44653	42391	44653	0.00
21/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	21	20	21	20	0.00
21/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	59918	62182	59918	62182	0.00
21/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
21/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	492	575	492	575	0.00
21/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	95512	93296	95512	93296	0.00
21/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	1327	1517	1327	1517	0.00
21/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	75714	73604	75714	73604	0.00
21/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	3131	3505	3131	3505	0.00
21/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	57395	55469	57395	55469	0.00
21/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	6521	7166	6521	7166	0.00

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21/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	41159	39503	41159	39503	0.00
21/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	31158	32833	31158	32833	0.00
21/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	9762	9137	9762	9137	0.00
21/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	44223	46158	44223	46158	0.00
21/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	5055	4689	5055	4689	0.00
21/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	58875	60985	58875	60985	0.00
21/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	2366	2176	2366	2176	0.00
21/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	2373	2606	2373	2606	0.00
21/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	97878	95700	97878	95700	0.00
21/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	4341	4719	4341	4719	0.00
21/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	79520	77487	79520	77487	0.00
21/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	7437	8006	7437	8006	0.00
21/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	62785	60943	62785	60943	0.00
21/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	11981	12785	11981	12785	0.00
21/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	47978	46371	47978	46371	0.00
21/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	60722	62740	60722	62740	0.00
21/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	6742	6349	6742	6349	0.00
21/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	36235	37835	36235	37835	0.00
21/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	16940	16129	16940	16129	0.00
21/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	47800	49629	47800	49629	0.00
21/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	10952	10371	10952	10371	0.00
21/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	4783	5123	4783	5123	0.00
21/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	100119	98085	100119	98085	0.00
21/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	7535	8019	7535	8019	0.00
21/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	82858	80968	82858	80968	0.00
21/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	11372	12030	11372	12030	0.00
21/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	67159	65444	67159	65444	0.00
21/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	22997	24070	22997	24070	0.00
21/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	41100	39798	41100	39798	0.00
21/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	16481	17338	16481	17338	0.00
21/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	53199	51682	53199	51682	0.00
21/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	40407	41911	40407	41911	0.00
21/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	22590	21721	22590	21721	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	51163	52864	51163	52864	0.00
21/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	16020	15346	16020	15346	0.00
21/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	63073	64943	63073	64943	0.00
21/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	11010	10507	11010	10507	0.00
21/10/2005	R204 On 02-February-06			Bond Future	8.1900	8.1550	99.5375	99.8183	0.00
21/10/2005	R204 On 04-May-06			Bond Future	8.2200	8.1770	101.3709	101.6632	0.00
21/10/2005	R204 On 03-August-06			Bond Future	8.2300	8.1940	99.2468	99.5430	0.00
21/10/2005	R204 On 03-November-05			Bond Future	8.1600	8.1260	101.7717	102.0406	0.00
21/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	13397	14621	13397	14621	0.00
21/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	28419	26835	28419	26835	0.00
21/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	19976	21290	19976	21290	0.00
21/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	36675	35065	36675	35065	0.00
21/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	25071	26427	25071	26427	0.00
21/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	42943	41337	42943	41337	0.00
21/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	11042	13118	11042	13118	0.00
21/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	3971	3359	3971	3359	0.00
21/10/2005	R207 On 02-February-06			Bond Future	8.1700	8.1270	92.9199	93.2171	0.00
21/10/2005	R207 On 04-May-06			Bond Future	8.1900	8.1490	94.6305	94.9320	0.00
21/10/2005	R207 On 03-August-06			Bond Future	8.2100	8.1650	92.7768	93.0824	0.00
21/10/2005	R207 On 03-November-05			Bond Future	8.1400	8.1020	94.8763	95.1612	0.00
21/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	14390	15736	14390	15736	0.00
21/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	27388	25762	27388	25762	0.00
21/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	21115	22511	21115	22511	0.00
21/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	35771	34152	35771	34152	0.00
21/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	26364	27800	26364	27800	0.00
21/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	42176	40555	42176	40555	0.00
21/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	2898	3990	2898	3990	0.00
21/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	13886	12129	13886	12129	0.00
24/10/2005	GOVI On 02-February-06			jGovi	228.3700	228.5190	228.3730	228.5190	0.00
24/10/2005	GOVI On 04-May-06			jGovi	232.5800	232.7210	232.5780	232.7210	57.00
24/10/2005	GOVI On 03-August-06			jGovi	236.9900	237.1220	236.9860	237.1220	0.00
24/10/2005	GOVI On 03-November-05			jGovi	224.4100	224.5450	224.4060	224.5450	463.00
24/10/2005	GOVI On 02-November-06			jGovi	241.5900	241.7140	241.5870	241.7140	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	32678	33920	32678	33920	0.00
24/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	48948	48730	48948	48730	0.00
24/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	49158	50311	49158	50311	0.00
24/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	23378	23101	23378	23101	0.00
24/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	84804	86010	84804	86010	0.00
24/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	14944	14790	14944	14790	0.00
24/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	330	722	330	722	0.00
24/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	36270	35272	36270	35272	0.00
24/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	124616	125807	124616	125807	0.00
24/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	8746	8667	8746	8667	0.00
24/10/2005	J152 On 28-February-06			jSwap	7.1500	7.1520	0.0017	0.0017	0.00
24/10/2005	J153 On 31-August-10			jSwap	7.9400	7.9340	0.0182	0.0179	0.00
24/10/2005	J157 On 15-September-15			jSwap	8.2000	8.1820	0.0476	0.0466	0.00
24/10/2005	J186 On 21-December-26			jSwap	7.8600	7.8410	0.0371	0.0356	0.00
24/10/2005	J194 On 28-February-08			jSwap	7.8000	7.7860	0.0068	0.0065	0.00
24/10/2005	J201 On 22-December-14			jSwap	8.1300	8.1140	0.0422	0.0413	0.00
24/10/2005	J203 On 15-September-17			jSwap	8.1600	8.1450	0.0508	0.0493	0.00
24/10/2005	J204 On 21-December-18			jSwap	8.1200	8.1030	0.0514	0.0503	0.00
24/10/2005	J207 On 15-January-20			jSwap	8.1100	8.0930	0.0091	0.0081	0.00
24/10/2005	JBAR On 16-March-05			jBar	7.0400	7.0430	0.0000	0.0000	0.00
24/10/2005	JFRA On 02-February-06			jFra	7.4500	7.4390	0.0182	0.0182	0.00
24/10/2005	JFRA On 01-February-07			jFra	8.0400	8.0010	0.0196	0.0196	500.00
24/10/2005	JFRA On 04-May-06			jFra	7.6800	7.6340	0.0188	0.0187	0.00
24/10/2005	JFRA On 03-May-07			jFra	8.1300	8.0710	0.0199	0.0197	0.00
24/10/2005	JFRA On 03-August-06			jFra	7.8500	7.8090	0.0192	0.0191	0.00
24/10/2005	JFRA On 02-August-07			jFra	8.2100	8.1340	0.0200	0.0199	0.00
24/10/2005	JFRA On 03-November-05			jFra	7.1000	7.1040	0.0174	0.0174	0.00
24/10/2005	JFRA On 02-November-06			jFra	7.9400	7.9090	0.0194	0.0193	0.00
24/10/2005	JFRA On 01-November-07			jFra	8.2100	8.2690	0.0216	0.0217	0.00
24/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	771	761	771	761	0.00
24/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	283	299	283	299	0.00
24/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2376	2328	2376	2328	0.00
24/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1066	1103	1066	1103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1977	1890	1977	1890	0.00
24/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	304	339	304	339	0.00
24/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2694	2607	2694	2607	0.00
24/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1152	1212	1152	1212	0.00
24/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2527	2454	2527	2454	0.00
24/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	444	475	444	475	0.00
24/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2947	2839	2947	2839	0.00
24/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1220	1290	1220	1290	0.00
24/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	7	14	7	14	0.00
24/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	383	371	383	371	0.00
24/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2898	2841	2898	2841	0.00
24/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	591	618	591	618	0.00
24/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3260	3359	3260	3359	0.00
24/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1389	1339	1389	1339	0.00
24/10/2005	JN02 On 02-February-06			jNote	7.9300	7.9000	0.1464	0.1459	0.00
24/10/2005	JN02 On 03-November-05			jNote	7.7900	7.7490	0.1428	0.1422	0.00
24/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13727	13314	13727	13314	0.00
24/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	1155	1303	1155	1303	0.00
24/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	5359	4866	5359	4866	0.00
24/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	134	305	134	305	0.00
24/10/2005	JN05 On 02-February-06			jNote	8.2000	8.1720	0.3348	0.3340	0.00
24/10/2005	JN05 On 03-November-05			jNote	8.1200	8.0940	0.3324	0.3317	0.00
24/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	22212	21655	22212	21655	0.00
24/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	4036	4408	4036	4408	0.00
24/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	6207	6002	6207	6002	0.00
24/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	1458	2152	1458	2152	0.00
24/10/2005	JN10 On 02-February-06			jNote	8.2800	8.2530	0.5609	0.5600	0.00
24/10/2005	JN10 On 03-November-05			jNote	8.2300	8.2120	0.5597	0.5588	0.00
24/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	27671	26930	27671	26930	0.00
24/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	9033	9765	9033	9765	0.00
24/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	16576	15691	16576	15691	0.00
24/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	672	1268	672	1268	0.00
24/10/2005	JROD On 31-January-06			jRod	6.8700	6.7990	0.0055	0.0055	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	JROD On 28-February-06			jRod	6.9500	6.8830	0.0049	0.0049	0.00
24/10/2005	JROD On 31-March-06			jRod	7.0600	6.9930	0.0044	0.0044	0.00
24/10/2005	JROD On 28-April-06			jRod	7.0300	6.9780	0.0070	0.0070	0.00
24/10/2005	JROD On 31-May-06			jRod	7.1200	7.0680	0.0063	0.0063	0.00
24/10/2005	JROD On 30-June-06			jRod	7.2100	7.1540	0.0056	0.0056	0.00
24/10/2005	JROD On 31-July-06			jRod	7.1600	7.1120	0.0080	0.0082	0.00
24/10/2005	JROD On 31-August-06			jRod	7.2500	7.1870	0.0071	0.0074	0.00
24/10/2005	JROD On 31-October-05			jRod	6.6700	6.5260	0.0020	0.0020	0.00
24/10/2005	JROD On 30-November-05			jRod	6.7400	6.5970	0.0017	0.0017	0.00
24/10/2005	JROD On 30-December-05			jRod	6.8600	6.7160	0.0014	0.0014	0.00
24/10/2005	R152 On 03-November-05			Bond Future	7.1600	7.1650	103.7206	103.7196	0.00
24/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1285	1294	1285	1294	0.00
24/10/2005	R153 On 02-February-06			Bond Future	8.0400	8.0320	124.3445	124.3864	2.00
24/10/2005	R153 On 04-May-06			Bond Future	8.0800	8.0720	120.0450	120.0847	0.00
24/10/2005	R153 On 03-August-06			Bond Future	8.1100	8.0980	122.3225	122.3600	0.00
24/10/2005	R153 On 03-November-05			Bond Future	7.9800	7.9710	122.1772	122.2169	138.00
24/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	12065	12459	12065	12459	0.00
24/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	13824	13799	13824	13799	0.00
24/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	13503	13808	13503	13808	0.00
24/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	16763	16672	16763	16672	0.00
24/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	18571	18915	18571	18915	0.00
24/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	11926	11874	11926	11874	20.00
24/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	15539	15809	15539	15809	0.00
24/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	19601	19495	19601	19495	0.00
24/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	4448	5220	4448	5220	0.00
24/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	3567	3942	3567	3942	0.00
24/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	697	1092	697	1092	0.00
24/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	10893	10892	10893	10892	0.00
24/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	12506	13176	12506	13176	0.00
24/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	676	949	676	949	5.00
24/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	7140	7456	7140	7456	0.00
24/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	19437	19335	19437	19335	2.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	3745	3971	3745	3971	0.00
24/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	26700	26508	26700	26508	0.00
24/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	43919	44317	43919	44317	0.00
24/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	0	2	0	2	5.00
24/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	22727	23204	22727	23204	0.00
24/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	76	156	76	156	0.00
24/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	44220	43823	44220	43823	0.00
24/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	0	2	0	2	0.00
24/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	32745	32350	32745	32350	0.00
24/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	31	87	31	87	0.00
24/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	21435	21095	21435	21095	0.00
24/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	33352	33763	33352	33763	0.00
24/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	5	19	5	19	0.00
24/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	54368	54765	54368	54765	0.00
24/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
24/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	1654	1791	1654	1791	0.00
24/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	35388	35106	35388	35106	0.00
24/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	584	650	584	650	0.00
24/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	45218	44865	45218	44865	0.00
24/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	153	177	153	177	0.00
24/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	55811	55417	55811	55417	0.00
24/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	18292	18739	18292	18739	0.00
24/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	9630	9658	9630	9658	0.00
24/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	25577	26054	25577	26054	0.00
24/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	6610	6669	6610	6669	0.00
24/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	33654	34143	33654	34143	0.00
24/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	4496	4567	4496	4567	0.00
24/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	42280	42770	42280	42770	0.00
24/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	3045	3116	3045	3116	0.00
24/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	1384	1462	1384	1462	0.00
24/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	55797	55478	55797	55478	0.00
24/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	2416	2531	2416	2531	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	46376	46094	46376	46094	0.00
24/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	3996	4156	3996	4156	0.00
24/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	37618	37380	37618	37380	0.00
24/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	6284	6493	6284	6493	0.00
24/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	29676	29488	29676	29488	0.00
24/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	9420	9679	9420	9679	0.00
24/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	22693	22554	22693	22554	0.00
24/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	24592	24966	24592	24966	0.00
24/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	8148	8125	8148	8125	0.00
24/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	31471	31865	31471	31865	0.00
24/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	5331	5328	5331	5328	0.00
24/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	39066	39471	39066	39471	0.00
24/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3333	3341	3333	3341	0.00
24/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	47212	47620	47212	47620	0.00
24/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	1988	1999	1988	1999	0.00
24/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	4039	4165	4039	4165	0.00
24/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	46578	46329	46578	46329	0.00
24/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	5934	6095	5934	6095	0.00
24/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	38705	38491	38705	38491	0.00
24/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	8435	8632	8435	8632	0.00
24/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	31538	31360	31538	31360	0.00
24/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	11619	11854	11619	11854	0.00
24/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	25153	25012	25153	25012	0.00
24/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	20214	20514	20214	20514	0.00
24/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	14900	14825	14900	14825	0.00
24/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	25626	25953	25626	25953	0.00
24/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	11032	10983	11032	10983	0.00
24/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	31725	32072	31725	32072	0.00
24/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	7944	7916	7944	7916	0.00
24/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	38431	38793	38431	38793	0.00
24/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	5557	5543	5557	5543	0.00
24/10/2005	R157 On 02-February-06			Bond Future	8.2500	8.2330	139.7515	139.8717	1.00
24/10/2005	R157 On 04-May-06			Bond Future	8.2800	8.2650	135.5009	135.6261	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	R157 On 03-August-06			Bond Future	8.3000	8.2880	138.0713	138.1936	0.00
24/10/2005	R157 On 03-November-05			Bond Future	8.2000	8.1880	137.3176	137.4327	8.00
24/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	25211	26199	25211	26199	250.00
24/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	25051	24837	25051	24837	250.00
24/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	32934	33831	32934	33831	0.00
24/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	35362	35007	35362	35007	0.00
24/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	30705	31483	30705	31483	0.00
24/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	34838	34393	34838	34393	0.00
24/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	9743	11463	9743	11463	0.00
24/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	5809	6380	5809	6380	0.00
24/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	1790	2754	1790	2754	0.00
24/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	18516	18330	18516	18330	0.00
24/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	57233	58330	57233	58330	0.00
24/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	21224	21070	21224	21070	115.00
24/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	15357	16154	15357	16154	0.00
24/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	35424	35019	35424	35019	0.00
24/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	8359	8936	8359	8936	0.00
24/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	49070	48445	49070	48445	0.00
24/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	103808	102658	103808	102658	0.00
24/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	81350	80200	81350	80200	0.00
24/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	1	8	1	8	0.00
24/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	59358	58215	59358	58215	0.00
24/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	103	276	103	276	0.00
24/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	37923	36946	37923	36946	0.00
24/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	25247	26823	25247	26823	0.00
24/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	1078	1503	1078	1503	0.00
24/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	44113	45389	44113	45389	0.00
24/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	121	247	121	247	0.00
24/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	63420	64591	63420	64591	0.00
24/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	9	31	9	31	0.00
24/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	82434	83586	82434	83586	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	0	2	0	2	0.00
24/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	126743	125593	126743	125593	0.00
24/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	148	178	148	178	0.00
24/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	127794	126622	127794	126622	0.00
24/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	463	539	463	539	0.00
24/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	105701	104575	105701	104575	0.00
24/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	1515	1702	1515	1702	0.00
24/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	84801	83786	84801	83786	0.00
24/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	3893	4253	3893	4253	0.00
24/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	65673	64831	65673	64831	0.00
24/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	37342	38468	37342	38468	0.00
24/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	17361	17285	17361	17285	0.00
24/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	51302	52515	51302	52515	0.00
24/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	11897	11908	11897	11908	0.00
24/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	66517	67777	66517	67777	0.00
24/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	8077	8135	8077	8135	0.00
24/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	81909	83179	81909	83179	0.00
24/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	4812	4881	4812	4881	0.00
24/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	2561	2749	2561	2749	0.00
24/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	108063	106999	108063	106999	0.00
24/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	4609	4898	4609	4898	0.00
24/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	88662	87698	88662	87698	0.00
24/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	8816	9258	8816	9258	0.00
24/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	71845	71035	71845	71035	0.00
24/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	14928	15532	14928	15532	0.00
24/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	57351	56703	57351	56703	0.00
24/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	23033	23793	23033	23793	0.00
24/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	45259	44767	45259	44767	0.00
24/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	44430	45440	44430	45440	0.00
24/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	27449	27207	27449	27207	0.00
24/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	71080	72244	71080	72244	0.00
24/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	16417	16329	16417	16329	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	85636	86846	85636	86846	0.00
24/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	12683	12641	12683	12641	0.00
24/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	4447	4674	4447	4674	0.00
24/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	109307	108311	109307	108311	0.00
24/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	7105	7422	7105	7422	0.00
24/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	91020	90115	91020	90115	0.00
24/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	10868	11291	10868	11291	0.00
24/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	74247	73447	74247	73447	0.00
24/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	15954	16493	15954	16493	0.00
24/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	59197	58513	59197	58513	0.00
24/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	22534	23194	22534	23194	0.00
24/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	46031	45468	46031	45468	0.00
24/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	40472	41358	40472	41358	0.00
24/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	25615	25278	25615	25278	0.00
24/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	51748	52728	51748	52728	0.00
24/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	18267	18024	18267	18024	0.00
24/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	64365	65421	64365	65421	0.00
24/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	12616	12449	12616	12449	0.00
24/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	78095	79210	78095	79210	0.00
24/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	8428	8319	8428	8319	0.00
24/10/2005	R186 On 02-February-06			Bond Future	7.9400	7.9220	127.2813	127.4753	0.00
24/10/2005	R186 On 04-May-06			Bond Future	7.9500	7.9350	129.6384	129.8188	0.00
24/10/2005	R186 On 03-August-06			Bond Future	7.9600	7.9420	126.7950	126.9740	0.00
24/10/2005	R186 On 03-November-05			Bond Future	7.9200	7.9040	130.2807	130.4518	0.00
24/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	40469	42074	40469	42074	0.00
24/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	32997	32663	32997	32663	0.00
24/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	47408	48729	47408	48729	0.00
24/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	41424	40942	41424	40942	0.00
24/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	56599	57849	56599	57849	0.00
24/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	51487	50947	51487	50947	0.00
24/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	16643	19187	16643	19187	0.00
24/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	6687	7519	6687	7519	0.00
24/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	3306	4888	3306	4888	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	24088	23958	24088	23958	0.00
24/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	25137	26451	25137	26451	0.00
24/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	48217	47593	48217	47593	0.00
24/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	33731	34857	33731	34857	0.00
24/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	58111	57433	58111	57433	0.00
24/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	43028	44121	43028	44121	0.00
24/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	68089	67391	68089	67391	0.00
24/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	13699	14658	13699	14658	0.00
24/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	68490	67509	68490	67509	0.00
24/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	2	13	2	13	0.00
24/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	85834	84133	85834	84133	0.00
24/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	193186	191474	193186	191474	0.00
24/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	156018	154306	156018	154306	0.00
24/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	120254	118542	120254	118542	0.00
24/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	192	491	192	491	0.00
24/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	52886	51473	52886	51473	0.00
24/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	40610	42818	40610	42818	0.00
24/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	1039	1535	1039	1535	0.00
24/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	68207	70037	68207	70037	0.00
24/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	95	213	95	213	0.00
24/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	95629	97351	95629	97351	0.00
24/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	3	14	3	14	0.00
24/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	122154	123867	122154	123867	0.00
24/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	0	1	0	1	0.00
24/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	140	172	140	172	0.00
24/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	194427	192521	194427	192521	0.00
24/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	698	818	698	818	0.00
24/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	158097	156279	158097	156279	0.00
24/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	2334	2635	2334	2635	0.00
24/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	124228	122589	124228	122589	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	6326	6924	6326	6924	0.00
24/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	94037	92695	94037	92695	0.00
24/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	58984	60794	58984	60794	0.00
24/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	22067	21937	22067	21937	0.00
24/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	79830	81764	79830	81764	0.00
24/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	14528	14522	14528	14522	0.00
24/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	101211	103200	101211	103200	0.00
24/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	8539	8588	8539	8588	0.00
24/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	123830	125834	123830	125834	0.00
24/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	4759	4824	4759	4824	0.00
24/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	2618	2825	2618	2825	0.00
24/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	196985	195388	196985	195388	0.00
24/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	4977	5311	4977	5311	0.00
24/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	162740	161271	162740	161271	0.00
24/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	8815	9314	8815	9314	0.00
24/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	131336	130031	131336	130031	0.00
24/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	14621	15318	14621	15318	0.00
24/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	103201	102094	103201	102094	0.00
24/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	22830	23741	22830	23741	0.00
24/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	78714	77821	78714	77821	0.00
24/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	63711	65197	63711	65197	0.00
24/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	28456	28139	28456	28139	0.00
24/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	82290	83902	82290	83902	0.00
24/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	18810	18618	18810	18618	0.00
24/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	102655	104355	102655	104355	0.00
24/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	11951	11848	11951	11848	0.00
24/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	124262	126018	124262	126018	0.00
24/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	7295	7247	7295	7247	0.00
24/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	9982	10421	9982	10421	0.00
24/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	167485	166134	167485	166134	0.00
24/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	15285	15873	15285	15873	0.00
24/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	137810	136607	137810	136607	0.00
24/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	22429	23181	22429	23181	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	111257	110218	111257	110218	0.00
24/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	31637	32560	31637	32560	0.00
24/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	87994	87127	87994	87127	0.00
24/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	72219	73608	72219	73608	0.00
24/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	38012	37610	38012	37610	0.00
24/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	89651	91156	89651	91156	0.00
24/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	27380	27095	27380	27095	0.00
24/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	108578	110176	108578	110176	0.00
24/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	19232	19039	19232	19039	0.00
24/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	128644	130311	128644	130311	0.00
24/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	13170	13046	13170	13046	0.00
24/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	149486	151202	149486	151202	0.00
24/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	8791	8716	8791	8716	0.00
24/10/2005	R194 On 02-February-06			Bond Future	7.9500	7.9350	108.2284	108.2609	0.00
24/10/2005	R194 On 04-May-06			Bond Future	8.0200	8.0020	105.1539	105.1844	0.00
24/10/2005	R194 On 03-August-06			Bond Future	8.0700	8.0490	107.1495	107.1759	0.00
24/10/2005	R194 On 03-November-05			Bond Future	7.8500	7.8370	106.3431	106.3730	0.00
24/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	6599	6862	6599	6862	0.00
24/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	5682	5620	5682	5620	0.00
24/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	6877	7084	6877	7084	0.00
24/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	7215	7117	7215	7117	0.00
24/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	7147	7316	7147	7316	0.00
24/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	8132	8036	8132	8036	0.00
24/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	985	1329	985	1329	0.00
24/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	3146	3191	3146	3191	0.00
24/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	4071	4284	4071	4284	0.00
24/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	7942	7831	7942	7831	0.00
24/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	5003	5179	5003	5179	0.00
24/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	9586	9458	9586	9458	0.00
24/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	5532	5680	5532	5680	0.00
24/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	10205	10088	10205	10088	0.00
24/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	81	173	81	173	0.00
24/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	7616	7409	7616	7409	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	975	1070	975	1070	0.00
24/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	14510	14279	14510	14279	0.00
24/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	34943	34644	34943	34644	0.00
24/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	29389	29090	29389	29090	0.00
24/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	23871	23572	23871	23572	0.00
24/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	18390	18091	18390	18091	0.00
24/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	1	6	1	6	0.00
24/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	12946	12651	12946	12651	0.00
24/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	3959	4407	3959	4407	0.00
24/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	781	930	781	930	0.00
24/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	8595	8964	8595	8964	0.00
24/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	113	183	113	183	0.00
24/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	13758	14068	13758	14068	0.00
24/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	7	18	7	18	0.00
24/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	18987	19287	18987	19287	0.00
24/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	0	1	0	1	0.00
24/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	24188	24487	24188	24487	0.00
24/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
24/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	0	1	0	1	0.00
24/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	33214	32890	33214	32890	0.00
24/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	9	11	9	11	0.00
24/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	28258	27936	28258	27936	0.00
24/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	69	83	69	83	0.00
24/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	23384	23073	23384	23073	0.00
24/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	311	354	311	354	0.00
24/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	18721	18439	18721	18439	0.00
24/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	2191	2346	2191	2346	0.00
24/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	10879	10709	10879	10709	0.00
24/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	9688	9986	9688	9986	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	4011	3984	4011	3984	0.00
24/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	12940	13259	12940	13259	0.00
24/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	2531	2525	2531	2525	0.00
24/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	16620	16950	16620	16950	0.00
24/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1509	1514	1509	1514	0.00
24/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	20633	20967	20633	20967	0.00
24/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	846	856	846	856	0.00
24/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	323	351	323	351	0.00
24/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	30866	30589	30866	30589	0.00
24/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	569	611	569	611	0.00
24/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	26726	26463	26726	26463	0.00
24/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	957	1018	957	1018	0.00
24/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	22752	22509	22752	22509	0.00
24/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	1539	1625	1539	1625	0.00
24/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	18995	18777	18995	18777	0.00
24/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	2372	2486	2372	2486	0.00
24/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	15514	15323	15514	15323	0.00
24/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	3511	3656	3511	3656	0.00
24/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	12362	12202	12362	12202	0.00
24/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	9142	9376	9142	9376	0.00
24/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	5259	5188	5259	5188	0.00
24/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	11785	12042	11785	12042	0.00
24/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	3703	3656	3703	3656	0.00
24/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	14773	15048	14773	15048	0.00
24/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	2515	2485	2515	2485	0.00
24/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	18055	18343	18055	18343	0.00
24/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1643	1626	1643	1626	0.00
24/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	1558	1624	1558	1624	0.00
24/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	21162	20964	21162	20964	0.00
24/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	2223	2308	2223	2308	0.00
24/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	18067	17887	18067	17887	0.00
24/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	3089	3194	3089	3194	0.00
24/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	15191	15032	15191	15032	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	4185	4311	4185	4311	0.00
24/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	12563	12425	12563	12425	0.00
24/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	9034	9222	9034	9222	0.00
24/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	6349	6273	6349	6273	0.00
24/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	11188	11394	11188	11394	0.00
24/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	4851	4793	4851	4793	0.00
24/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	13594	13816	13594	13816	0.00
24/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	3624	3581	3624	3581	0.00
24/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	16231	16465	16231	16465	0.00
24/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	2644	2613	2644	2613	0.00
24/10/2005	R201 On 02-February-06			Bond Future	8.2400	8.2220	104.3142	104.4157	0.00
24/10/2005	R201 On 04-May-06			Bond Future	8.2700	8.2550	106.2363	106.3354	0.00
24/10/2005	R201 On 03-August-06			Bond Future	8.3000	8.2800	103.8372	103.9281	0.00
24/10/2005	R201 On 03-November-05			Bond Future	8.2000	8.1820	106.8343	106.9316	0.00
24/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	19922	20737	19922	20737	0.00
24/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	19162	18963	19162	18963	0.00
24/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	20973	21641	20973	21641	0.00
24/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	22274	21951	22274	21951	0.00
24/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	24575	25165	24575	25165	0.00
24/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	27304	26986	27304	26986	0.00
24/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	7760	9144	7760	9144	0.00
24/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	4333	4745	4333	4745	0.00
24/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	1395	2162	1395	2162	0.00
24/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	14263	14059	14263	14059	0.00
24/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	12106	12761	12106	12761	0.00
24/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	27327	26968	27327	26968	0.00
24/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	6563	7036	6563	7036	0.00
24/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	38087	37545	38087	37545	0.00
24/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	99536	98564	99536	98564	0.00
24/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	81484	80512	81484	80512	0.00
24/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	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
24/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	63800	62827	63800	62827	0.00
24/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	1	5	1	5	0.00
24/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	46475	45507	46475	45507	0.00
24/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	76	207	76	207	0.00
24/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	29575	28735	29575	28735	0.00
24/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	20153	21430	20153	21430	0.00
24/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	758	1063	758	1063	0.00
24/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	35122	36179	35122	36179	0.00
24/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	79	164	79	164	0.00
24/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	50382	51368	50382	51368	0.00
24/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	5	19	5	19	0.00
24/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	65405	66378	65405	66378	0.00
24/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	0	1	0	1	0.00
24/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	26	34	26	34	0.00
24/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	118145	117138	118145	117138	0.00
24/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	100	122	100	122	0.00
24/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	100196	99204	100196	99204	0.00
24/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	326	383	326	383	0.00
24/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	82759	81802	82759	81802	0.00
24/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	1140	1288	1140	1288	0.00
24/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	66262	65396	66262	65396	0.00
24/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	3041	3334	3041	3334	0.00
24/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	51196	50474	51196	50474	0.00
24/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	29587	30518	29587	30518	0.00
24/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	13160	13078	13160	13078	0.00
24/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	40693	41699	40693	41699	0.00
24/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	8908	8899	8908	8899	0.00
24/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	52819	53866	52819	53866	0.00
24/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	5976	6008	5976	6008	0.00
24/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	65107	66165	65107	66165	0.00
24/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	3499	3543	3499	3543	0.00
24/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	5684	5998	5684	5998	0.00
24/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	54892	54214	54892	54214	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	9293	9721	9293	9721	0.00
24/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	42220	41657	42220	41657	0.00
24/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	14339	14889	14339	14889	0.00
24/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	31299	30858	31299	30858	0.00
24/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	29217	29989	29217	29989	0.00
24/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	15161	14941	15161	14941	0.00
24/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	38957	39811	38957	39811	0.00
24/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	9838	9701	9838	9701	0.00
24/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	49962	50876	49962	50876	0.00
24/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	6068	5991	6068	5991	0.00
24/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	61936	62889	61936	62889	0.00
24/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	3550	3511	3550	3511	0.00
24/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	8757	9081	8757	9081	0.00
24/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	58371	57787	58371	57787	0.00
24/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	12818	13230	12818	13230	0.00
24/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	46505	46009	46505	46009	0.00
24/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	18065	18567	18065	18567	0.00
24/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	36126	35720	36126	35720	0.00
24/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	32354	33024	32354	33024	0.00
24/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	20039	19800	20039	19800	0.00
24/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	41334	42072	41334	42072	0.00
24/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	14256	14086	14256	14086	0.00
24/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	51379	52173	51379	52173	0.00
24/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	9815	9700	9815	9700	0.00
24/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	62311	63147	62311	63147	0.00
24/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	6531	6458	6531	6458	0.00
24/10/2005	R203 On 02-February-06			Bond Future	8.2300	8.2070	103.4611	103.6091	0.00
24/10/2005	R203 On 04-May-06			Bond Future	8.2500	8.2320	101.1938	101.3468	0.00
24/10/2005	R203 On 03-August-06			Bond Future	8.2700	8.2490	103.1159	103.2666	0.00
24/10/2005	R203 On 03-November-05			Bond Future	8.1900	8.1710	101.6555	101.8060	0.00
24/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	19270	20325	19270	20325	0.00
24/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	17571	17146	17571	17146	0.00
24/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	25334	26321	25334	26321	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	25552	25010	25552	25010	0.00
24/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	30048	30981	30048	30981	0.00
24/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	31483	30909	31483	30909	0.00
24/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	8209	9923	8209	9923	0.00
24/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	3787	3996	3787	3996	0.00
24/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	1207	2039	1207	2039	0.00
24/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	15705	15032	15705	15032	0.00
24/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	11308	12118	11308	12118	0.00
24/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	28283	27613	28283	27613	0.00
24/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	17421	18230	17421	18230	0.00
24/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	36066	35345	36066	35345	0.00
24/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	95162	93657	95162	93657	0.00
24/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	74220	72715	74220	72715	0.00
24/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	0	4	0	4	0.00
24/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	53805	52304	53805	52304	0.00
24/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	51	166	51	166	0.00
24/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	33953	32563	33953	32563	0.00
24/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	23197	24851	23197	24851	0.00
24/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	325	474	325	474	0.00
24/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	40872	42391	40872	42391	0.00
24/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	8	21	8	21	0.00
24/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	58413	59918	58413	59918	0.00
24/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
24/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	412	492	412	492	0.00
24/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	96913	95512	96913	95512	0.00
24/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	1151	1327	1151	1327	0.00
24/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	77018	75714	77018	75714	0.00
24/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	2795	3131	2795	3131	0.00
24/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	58540	57395	58540	57395	0.00
24/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	5965	6521	5965	6521	0.00
24/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	42083	41159	42083	41159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	29906	31158	29906	31158	0.00
24/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	9991	9762	9991	9762	0.00
24/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	42843	44223	42843	44223	0.00
24/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	5155	5055	5155	5055	0.00
24/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	57426	58875	57426	58875	0.00
24/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	2397	2366	2397	2366	0.00
24/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	2176	2373	2176	2373	0.00
24/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	99211	97878	99211	97878	0.00
24/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	4030	4341	4030	4341	0.00
24/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	80739	79520	80739	79520	0.00
24/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	6981	7437	6981	7437	0.00
24/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	63858	62785	63858	62785	0.00
24/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	11354	11981	11354	11981	0.00
24/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	48882	47978	48882	47978	0.00
24/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	59346	60722	59346	60722	0.00
24/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	6896	6742	6896	6742	0.00
24/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	35088	36235	35088	36235	0.00
24/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	17323	16940	17323	16940	0.00
24/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	46522	47800	46522	47800	0.00
24/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	11204	10952	11204	10952	0.00
24/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	4511	4783	4511	4783	0.00
24/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	101354	100119	101354	100119	0.00
24/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	7155	7535	7155	7535	0.00
24/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	83985	82858	83985	82858	0.00
24/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	10865	11372	10865	11372	0.00
24/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	68160	67159	68160	67159	0.00
24/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	22206	22997	22206	22997	0.00
24/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	41816	41100	41816	41100	0.00
24/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	15835	16481	15835	16481	0.00
24/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	54060	53199	54060	53199	0.00
24/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	39341	40407	39341	40407	0.00
24/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	23032	22590	23032	22590	0.00
24/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	49982	51163	49982	51163	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	16347	16020	16347	16020	0.00
24/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	61796	63073	61796	63073	0.00
24/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	11241	11010	11241	11010	0.00
24/10/2005	R204 On 02-February-06			Bond Future	8.2100	8.1910	99.4131	99.5375	0.00
24/10/2005	R204 On 04-May-06			Bond Future	8.2300	8.2150	101.2481	101.3709	0.00
24/10/2005	R204 On 03-August-06			Bond Future	8.2500	8.2330	99.1333	99.2468	0.00
24/10/2005	R204 On 03-November-05			Bond Future	8.1800	8.1600	101.6533	101.7717	0.00
24/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	12639	13397	12639	13397	0.00
24/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	28906	28419	28906	28419	0.00
24/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	19262	19976	19262	19976	0.00
24/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	37189	36675	37189	36675	0.00
24/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	24414	25071	24414	25071	0.00
24/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	43422	42943	43422	42943	0.00
24/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	9475	11042	9475	11042	0.00
24/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	3588	3971	3588	3971	0.00
24/10/2005	R207 On 02-February-06			Bond Future	8.1800	8.1650	92.8185	92.9199	0.00
24/10/2005	R207 On 04-May-06			Bond Future	8.2000	8.1880	94.5303	94.6305	0.00
24/10/2005	R207 On 03-August-06			Bond Future	8.2200	8.2050	92.6777	92.7768	0.00
24/10/2005	R207 On 03-November-05			Bond Future	8.1500	8.1380	94.7816	94.8763	0.00
24/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	13696	14390	13696	14390	0.00
24/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	27708	27388	27708	27388	0.00
24/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	20477	21115	20477	21115	0.00
24/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	36134	35771	36134	35771	0.00
24/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	25754	26364	25754	26364	0.00
24/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	42556	42176	42556	42176	0.00
24/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	1978	2898	1978	2898	0.00
24/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	13913	13886	13913	13886	0.00
25/10/2005	GOVI On 02-February-06			jGovi	228.7800	228.3730	228.7830	228.3730	0.00
25/10/2005	GOVI On 04-May-06			jGovi	232.9900	232.5780	232.9870	232.5780	57.00
25/10/2005	GOVI On 03-August-06			jGovi	237.3900	236.9860	237.3850	236.9860	0.00
25/10/2005	GOVI On 03-November-05			jGovi	224.8100	224.4060	224.8110	224.4060	463.00
25/10/2005	GOVI On 02-November-06			jGovi	241.9700	241.5870	241.9680	241.5870	0.00
25/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	34336	32678	34336	32678	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	46506	48948	46506	48948	0.00
25/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	51658	49158	51658	49158	0.00
25/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	21788	23378	21788	23378	0.00
25/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	87806	84804	87806	84804	0.00
25/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	13956	14944	13956	14944	0.00
25/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	414	330	414	330	0.00
25/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	32304	36270	32304	36270	0.00
25/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	127853	124616	127853	124616	0.00
25/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	8173	8746	8173	8746	0.00
25/10/2005	J152 On 28-February-06			jSwap	7.1500	7.1520	0.0017	0.0017	0.00
25/10/2005	J153 On 31-August-10			jSwap	7.9100	7.9430	0.0169	0.0182	0.00
25/10/2005	J157 On 15-September-15			jSwap	8.1600	8.1970	0.0454	0.0476	0.00
25/10/2005	J186 On 21-December-26			jSwap	7.8200	7.8560	0.0336	0.0371	0.00
25/10/2005	J194 On 28-February-08			jSwap	7.7600	7.7990	0.0059	0.0068	0.00
25/10/2005	J201 On 22-December-14			jSwap	8.1000	8.1280	0.0400	0.0422	0.00
25/10/2005	J203 On 15-September-17			jSwap	8.1300	8.1640	0.0483	0.0508	0.00
25/10/2005	J204 On 21-December-18			jSwap	8.0800	8.1170	0.0488	0.0514	0.00
25/10/2005	J207 On 15-January-20			jSwap	8.0700	8.1060	0.0062	0.0091	0.00
25/10/2005	JBAR On 16-March-05			jBar	7.0400	7.0430	0.0000	0.0000	0.00
25/10/2005	JFRA On 02-February-06			jFra	7.4200	7.4490	0.0182	0.0182	0.00
25/10/2005	JFRA On 01-February-07			jFra	8.0300	8.0360	0.0196	0.0196	500.00
25/10/2005	JFRA On 04-May-06			jFra	7.6700	7.6840	0.0188	0.0188	0.00
25/10/2005	JFRA On 03-May-07			jFra	8.1100	8.1310	0.0198	0.0199	0.00
25/10/2005	JFRA On 03-August-06			jFra	7.8600	7.8520	0.0192	0.0192	0.00
25/10/2005	JFRA On 02-August-07			jFra	8.1200	8.2070	0.0199	0.0200	0.00
25/10/2005	JFRA On 03-November-05			jFra	7.0900	7.0960	0.0174	0.0174	0.00
25/10/2005	JFRA On 02-November-06			jFra	7.9400	7.9440	0.0194	0.0194	0.00
25/10/2005	JFRA On 01-November-07			jFra	8.2200	8.2120	0.0216	0.0216	0.00
25/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	718	771	718	771	0.00
25/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	309	283	309	283	0.00
25/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2365	2376	2365	2376	0.00
25/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1069	1066	1069	1066	0.00
25/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1957	1977	1957	1977	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	308	304	308	304	0.00
25/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2653	2694	2653	2694	0.00
25/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1174	1152	1174	1152	0.00
25/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2533	2527	2533	2527	0.00
25/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	439	444	439	444	0.00
25/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2814	2947	2814	2947	0.00
25/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1296	1220	1296	1220	0.00
25/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	5	7	5	7	0.00
25/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	395	383	395	383	0.00
25/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2897	2898	2897	2898	0.00
25/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	589	591	589	591	0.00
25/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3263	3260	3263	3260	0.00
25/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1385	1389	1385	1389	0.00
25/10/2005	JN02 On 02-February-06			jNote	7.9100	7.9310	0.1461	0.1464	0.00
25/10/2005	JN02 On 03-November-05			jNote	7.7700	7.7850	0.1424	0.1428	0.00
25/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13428	13727	13428	13727	0.00
25/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	1198	1155	1198	1155	0.00
25/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	5002	5359	5002	5359	0.00
25/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	135	134	135	134	0.00
25/10/2005	JN05 On 02-February-06			jNote	8.1700	8.1950	0.3341	0.3348	0.00
25/10/2005	JN05 On 03-November-05			jNote	8.1000	8.1160	0.3317	0.3324	0.00
25/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	21540	22212	21540	22212	0.00
25/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	4213	4036	4213	4036	0.00
25/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	5458	6207	5458	6207	0.00
25/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	1567	1458	1567	1458	0.00
25/10/2005	JN10 On 02-February-06			jNote	8.2500	8.2750	0.5599	0.5609	0.00
25/10/2005	JN10 On 03-November-05			jNote	8.2200	8.2340	0.5588	0.5597	0.00
25/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	26667	27671	26667	27671	0.00
25/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	9440	9033	9440	9033	0.00
25/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	15315	16576	15315	16576	0.00
25/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	691	672	691	672	0.00
25/10/2005	JROD On 31-January-06			jRod	6.8700	6.8680	0.0055	0.0055	0.00
25/10/2005	JROD On 28-February-06			jRod	6.9500	6.9530	0.0050	0.0049	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2005	JROD On 31-March-06			jRod	7.0600	7.0620	0.0044	0.0044	0.00
25/10/2005	JROD On 28-April-06			jRod	7.0200	7.0250	0.0070	0.0070	0.00
25/10/2005	JROD On 31-May-06			jRod	7.1200	7.1200	0.0063	0.0063	0.00
25/10/2005	JROD On 30-June-06			jRod	7.2100	7.2120	0.0056	0.0056	0.00
25/10/2005	JROD On 31-July-06			jRod	7.1600	7.1620	0.0080	0.0080	0.00
25/10/2005	JROD On 31-August-06			jRod	7.2500	7.2450	0.0071	0.0071	0.00
25/10/2005	JROD On 31-October-05			jRod	6.6700	6.6690	0.0020	0.0020	0.00
25/10/2005	JROD On 30-November-05			jRod	6.7300	6.7370	0.0017	0.0017	0.00
25/10/2005	JROD On 30-December-05			jRod	6.8500	6.8550	0.0014	0.0014	0.00
25/10/2005	R152 On 03-November-05			Bond Future	7.1600	7.1620	103.7221	103.7206	0.00
25/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1269	1285	1269	1285	0.00
25/10/2005	R153 On 02-February-06			Bond Future	8.0000	8.0420	124.5036	124.3445	2.00
25/10/2005	R153 On 04-May-06			Bond Future	8.0400	8.0820	120.2039	120.0450	0.00
25/10/2005	R153 On 03-August-06			Bond Future	8.0700	8.1080	122.4765	122.3225	0.00
25/10/2005	R153 On 03-November-05			Bond Future	7.9400	7.9800	122.3361	122.1772	134.00
25/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	12786	12065	12786	12065	0.00
25/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	12954	13824	12954	13824	0.00
25/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	14227	13503	14227	13503	0.00
25/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	15898	16763	15898	16763	0.00
25/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	16243	15539	16243	15539	0.00
25/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	18765	19601	18765	19601	0.00
25/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	5152	4448	5152	4448	0.00
25/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	2682	3567	2682	3567	0.00
25/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	19461	18571	19461	18571	0.00
25/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	11227	11926	11227	11926	20.00
25/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	830	697	830	697	0.00
25/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	9437	10893	9437	10893	0.00
25/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	13824	12506	13824	12506	0.00
25/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	406	676	406	676	5.00
25/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	7654	7140	7654	7140	0.00
25/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	18360	19437	18360	19437	2.00
25/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	4068	3745	4068	3745	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	25432	26700	25432	26700	0.00
25/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	45507	43919	45507	43919	0.00
25/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	5.00
25/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	24274	22727	24274	22727	0.00
25/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	34	76	34	76	0.00
25/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	42632	44220	42632	44220	0.00
25/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	31157	32745	31157	32745	0.00
25/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	34	31	34	31	0.00
25/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	19850	21435	19850	21435	0.00
25/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	34937	33352	34937	33352	0.00
25/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	2	5	2	5	0.00
25/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	55957	54368	55957	54368	0.00
25/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	1826	1654	1826	1654	0.00
25/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	33968	35388	33968	35388	0.00
25/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	656	584	656	584	0.00
25/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	43699	45218	43699	45218	0.00
25/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	176	153	176	153	0.00
25/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	54243	55811	54243	55811	0.00
25/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	19206	18292	19206	18292	0.00
25/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	8953	9630	8953	9630	0.00
25/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	26658	25577	26658	25577	0.00
25/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	6100	6610	6100	6610	0.00
25/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	34869	33654	34869	33654	0.00
25/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	4120	4496	4120	4496	0.00
25/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	43599	42280	43599	42280	0.00
25/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	2773	3045	2773	3045	0.00
25/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	1503	1384	1503	1384	0.00
25/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	54327	55797	54327	55797	0.00
25/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	2607	2416	2607	2416	0.00
25/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	44979	46376	44979	46376	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	4286	3996	4286	3996	0.00
25/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	36318	37618	36318	37618	0.00
25/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	6699	6284	6699	6284	0.00
25/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	28502	29676	28502	29676	0.00
25/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	9982	9420	9982	9420	0.00
25/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	21665	22693	21665	22693	0.00
25/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	25642	24592	25642	24592	0.00
25/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	7609	8148	7609	8148	0.00
25/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	32664	31471	32664	31471	0.00
25/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	4935	5331	4935	5331	0.00
25/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	40379	39066	40379	39066	0.00
25/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	3057	3333	3057	3333	0.00
25/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	48618	47212	48618	47212	0.00
25/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	1805	1988	1805	1988	0.00
25/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	4294	4039	4294	4039	0.00
25/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	45293	46578	45293	46578	0.00
25/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	6281	5934	6281	5934	0.00
25/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	37512	38705	37512	38705	0.00
25/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	8889	8435	8889	8435	0.00
25/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	30453	31538	30453	31538	0.00
25/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	12194	11619	12194	11619	0.00
25/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	24188	25153	24188	25153	0.00
25/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	21050	20214	21050	20214	0.00
25/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	14196	14900	14196	14900	0.00
25/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	26590	25626	26590	25626	0.00
25/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	10456	11032	10456	11032	0.00
25/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	32809	31725	32809	31725	0.00
25/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	7488	7944	7488	7944	0.00
25/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	39621	38431	39621	38431	0.00
25/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	5207	5557	5207	5557	0.00
25/10/2005	R157 On 02-February-06			Bond Future	8.2100	8.2480	140.0483	139.7515	1.00
25/10/2005	R157 On 04-May-06			Bond Future	8.2400	8.2810	135.7986	135.5009	0.00
25/10/2005	R157 On 03-August-06			Bond Future	8.2700	8.3040	138.3697	138.0713	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2005	R157 On 03-November-05			Bond Future	8.1700	8.2020	137.6055	137.3176	8.00
25/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	26628	25211	26628	25211	250.00
25/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	23499	25051	23499	25051	250.00
25/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	34358	32934	34358	32934	0.00
25/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	33809	35362	33809	35362	0.00
25/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	32135	30705	32135	30705	0.00
25/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	33285	34838	33285	34838	0.00
25/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	11142	9743	11142	9743	0.00
25/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	4330	5809	4330	5809	0.00
25/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	2099	1790	2099	1790	0.00
25/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	15947	18516	15947	18516	0.00
25/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	59145	57233	59145	57233	0.00
25/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	20160	21224	20160	21224	115.00
25/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	16392	15357	16392	15357	0.00
25/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	33491	35424	33491	35424	0.00
25/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	9029	8359	9029	8359	0.00
25/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	46772	49070	46772	49070	0.00
25/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	100930	103808	100930	103808	0.00
25/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	78472	81350	78472	81350	0.00
25/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	1	1	1	1	0.00
25/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	56480	59358	56480	59358	0.00
25/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	115	103	115	103	0.00
25/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	35057	37923	35057	37923	0.00
25/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	27690	25247	27690	25247	0.00
25/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	643	1078	643	1078	0.00
25/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	46924	44113	46924	44113	0.00
25/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	54	121	54	121	0.00
25/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	66291	63420	66291	63420	0.00
25/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	3	9	3	9	0.00
25/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	85312	82434	85312	82434	0.00
25/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	0	0	0	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
25/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	123865	126743	123865	126743	0.00
25/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	169	148	169	148	0.00
25/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	124847	127794	124847	127794	0.00
25/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	524	463	524	463	0.00
25/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	102794	105701	102794	105701	0.00
25/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	1685	1515	1685	1515	0.00
25/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	82003	84801	82003	84801	0.00
25/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	4264	3893	4264	3893	0.00
25/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	63076	65673	63076	65673	0.00
25/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	39111	37342	39111	37342	0.00
25/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	16161	17361	16161	17361	0.00
25/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	53369	51302	53369	51302	0.00
25/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	10996	11897	10996	11897	0.00
25/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	68822	66517	68822	66517	0.00
25/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	7414	8077	7414	8077	0.00
25/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	84431	81909	84431	81909	0.00
25/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	4366	4812	4366	4812	0.00
25/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	2781	2561	2781	2561	0.00
25/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	105307	108063	105307	108063	0.00
25/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	4973	4609	4973	4609	0.00
25/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	86049	88662	86049	88662	0.00
25/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	9409	8816	9409	8816	0.00
25/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	69461	71845	69461	71845	0.00
25/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	15788	14928	15788	14928	0.00
25/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	55235	57351	55235	57351	0.00
25/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	24178	23033	24178	23033	0.00
25/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	43427	45259	43427	45259	0.00
25/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	46113	44430	46113	44430	0.00
25/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	26155	27449	26155	27449	0.00
25/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	73190	71080	73190	71080	0.00
25/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	15550	16417	15550	16417	0.00
25/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	87911	85636	87911	85636	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	11981	12683	11981	12683	0.00
25/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	4770	4447	4770	4447	0.00
25/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	106646	109307	106646	109307	0.00
25/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	7580	7105	7580	7105	0.00
25/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	88512	91020	88512	91020	0.00
25/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	11536	10868	11536	10868	0.00
25/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	71932	74247	71932	74247	0.00
25/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	16852	15954	16852	15954	0.00
25/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	57111	59197	57111	59197	0.00
25/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	23690	22534	23690	22534	0.00
25/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	44204	46031	44204	46031	0.00
25/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	42179	40472	42179	40472	0.00
25/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	24339	25615	24339	25615	0.00
25/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	53719	51748	53719	51748	0.00
25/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	17254	18267	17254	18267	0.00
25/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	66574	64365	66574	64365	0.00
25/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	11841	12616	11841	12616	0.00
25/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	80508	78095	80508	78095	0.00
25/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	7857	8428	7857	8428	0.00
25/10/2005	R186 On 02-February-06			Bond Future	7.9000	7.9380	127.7305	127.2813	0.00
25/10/2005	R186 On 04-May-06			Bond Future	7.9100	7.9500	130.0719	129.6384	0.00
25/10/2005	R186 On 03-August-06			Bond Future	7.9200	7.9570	127.2374	126.7950	0.00
25/10/2005	R186 On 03-November-05			Bond Future	7.8800	7.9180	130.7093	130.2807	0.00
25/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	42788	40469	42788	40469	0.00
25/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	30824	32997	30824	32997	0.00
25/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	49661	47408	49661	47408	0.00
25/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	39342	41424	39342	41424	0.00
25/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	58905	56599	58905	56599	0.00
25/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	49369	51487	49369	51487	0.00
25/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	19042	16643	19042	16643	0.00
25/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	4800	6687	4800	6687	0.00
25/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	3912	3306	3912	3306	0.00
25/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	20407	24088	20407	24088	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	26855	25137	26855	25137	0.00
25/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	45444	48217	45444	48217	0.00
25/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	35518	33731	35518	33731	0.00
25/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	55562	58111	55562	58111	0.00
25/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	44946	43028	44946	43028	0.00
25/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	65582	68089	65582	68089	0.00
25/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	14823	13699	14823	13699	0.00
25/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	65122	68490	65122	68490	0.00
25/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	2	2	2	2	0.00
25/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	81547	85834	81547	85834	0.00
25/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	188900	193186	188900	193186	0.00
25/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	151732	156018	151732	156018	0.00
25/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	115968	120254	115968	120254	0.00
25/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	219	192	219	192	0.00
25/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	48626	52886	48626	52886	0.00
25/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	44437	40610	44437	40610	0.00
25/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	579	1039	579	1039	0.00
25/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	72437	68207	72437	68207	0.00
25/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	38	95	38	95	0.00
25/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	99913	95629	99913	95629	0.00
25/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	1	3	1	3	0.00
25/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	126441	122154	126441	122154	0.00
25/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	163	140	163	140	0.00
25/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	189958	194427	189958	194427	0.00
25/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	795	698	795	698	0.00
25/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	153703	158097	153703	158097	0.00
25/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	2611	2334	2611	2334	0.00
25/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	120013	124228	120013	124228	0.00
25/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	6949	6326	6949	6326	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	90168	94037	90168	94037	0.00
25/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	61843	58984	61843	58984	0.00
25/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	20434	22067	20434	22067	0.00
25/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	83133	79830	83133	79830	0.00
25/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	13339	14528	13339	14528	0.00
25/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	104905	101211	104905	101211	0.00
25/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	7741	8539	7741	8539	0.00
25/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	127818	123830	127818	123830	0.00
25/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	4256	4759	4256	4759	0.00
25/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	2839	2618	2839	2618	0.00
25/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	192870	196985	192870	196985	0.00
25/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	5364	4977	5364	4977	0.00
25/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	158792	162740	158792	162740	0.00
25/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	9443	8815	9443	8815	0.00
25/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	127628	131336	127628	131336	0.00
25/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	15570	14621	15570	14621	0.00
25/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	99814	103201	99814	103201	0.00
25/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	24172	22830	24172	22830	0.00
25/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	75720	78714	75720	78714	0.00
25/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	66418	63711	66418	63711	0.00
25/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	26828	28456	26828	28456	0.00
25/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	85409	82290	85409	82290	0.00
25/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	17594	18810	17594	18810	0.00
25/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	106123	102655	106123	102655	0.00
25/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	11084	11951	11084	11951	0.00
25/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	128008	124262	128008	124262	0.00
25/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	6705	7295	6705	7295	0.00
25/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	10601	9982	10601	9982	0.00
25/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	163680	167485	163680	167485	0.00
25/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	16161	15285	16161	15285	0.00
25/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	134262	137810	134262	137810	0.00
25/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	23615	22429	23615	22429	0.00
25/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	108019	111257	108019	111257	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	33175	31637	33175	31637	0.00
25/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	85108	87994	85108	87994	0.00
25/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	74904	72219	74904	72219	0.00
25/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	36273	38012	36273	38012	0.00
25/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	92690	89651	92690	89651	0.00
25/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	25995	27380	25995	27380	0.00
25/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	111931	108578	111931	108578	0.00
25/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	18161	19232	18161	19232	0.00
25/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	132265	128644	132265	128644	0.00
25/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	12367	13170	12367	13170	0.00
25/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	153326	149486	153326	149486	0.00
25/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	8207	8791	8207	8791	0.00
25/10/2005	R194 On 02-February-06			Bond Future	7.9100	7.9520	108.3183	108.2284	0.00
25/10/2005	R194 On 04-May-06			Bond Future	7.9700	8.0200	105.2419	105.1539	0.00
25/10/2005	R194 On 03-August-06			Bond Future	8.0100	8.0670	107.2303	107.1495	0.00
25/10/2005	R194 On 03-November-05			Bond Future	7.8100	7.8510	106.4328	106.3431	0.00
25/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	7053	6599	7053	6599	0.00
25/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	5237	5682	5237	5682	0.00
25/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	7304	6877	7304	6877	0.00
25/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	6761	7215	6761	7215	0.00
25/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	7531	7147	7531	7147	0.00
25/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	7707	8132	7707	8132	0.00
25/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	1214	985	1214	985	0.00
25/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	2477	3146	2477	3146	0.00
25/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	4411	4071	4411	4071	0.00
25/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	7383	7942	7383	7942	0.00
25/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	5346	5003	5346	5003	0.00
25/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	9049	9586	9049	9586	0.00
25/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	5855	5532	5855	5532	0.00
25/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	9719	10205	9719	10205	0.00
25/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	103	81	103	81	0.00
25/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	6740	7616	6740	7616	0.00
25/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	1100	975	1100	975	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	13736	14510	13736	14510	0.00
25/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	34045	34943	34045	34943	0.00
25/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	28491	29389	28491	29389	0.00
25/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	22973	23871	22973	23871	0.00
25/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	17492	18390	17492	18390	0.00
25/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	1	1	1	1	0.00
25/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	12048	12946	12048	12946	0.00
25/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	4578	3959	4578	3959	0.00
25/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	502	781	502	781	0.00
25/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	9435	8595	9435	8595	0.00
25/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	55	113	55	113	0.00
25/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	14651	13758	14651	13758	0.00
25/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	2	7	2	7	0.00
25/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	19885	18987	19885	18987	0.00
25/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	25086	24188	25086	24188	0.00
25/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	1	0	1	0	0.00
25/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	32316	33214	32316	33214	0.00
25/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	11	9	11	9	0.00
25/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	27361	28258	27361	28258	0.00
25/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	84	69	84	69	0.00
25/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	22500	23384	22500	23384	0.00
25/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	363	311	363	311	0.00
25/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	17874	18721	17874	18721	0.00
25/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	2416	2191	2416	2191	0.00
25/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	10206	10879	10206	10879	0.00
25/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	10243	9688	10243	9688	0.00
25/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	3667	4011	3667	4011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	13590	12940	13590	12940	0.00
25/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	2283	2531	2283	2531	0.00
25/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	17351	16620	17351	16620	0.00
25/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1341	1509	1341	1509	0.00
25/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	21426	20633	21426	20633	0.00
25/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	740	846	740	846	0.00
25/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	360	323	360	323	0.00
25/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	30022	30866	30022	30866	0.00
25/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	630	569	630	569	0.00
25/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	25906	26726	25906	26726	0.00
25/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1051	957	1051	957	0.00
25/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	21965	22752	21965	22752	0.00
25/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	1678	1539	1678	1539	0.00
25/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	18254	18995	18254	18995	0.00
25/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	2569	2372	2569	2372	0.00
25/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	14830	15514	14830	15514	0.00
25/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	3777	3511	3777	3511	0.00
25/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	11747	12362	11747	12362	0.00
25/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	9653	9142	9653	9142	0.00
25/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	4889	5259	4889	5259	0.00
25/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	12376	11785	12376	11785	0.00
25/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	3413	3703	3413	3703	0.00
25/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	15435	14773	15435	14773	0.00
25/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	2296	2515	2296	2515	0.00
25/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	18778	18055	18778	18055	0.00
25/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1486	1643	1486	1643	0.00
25/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	1680	1558	1680	1558	0.00
25/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	20476	21162	20476	21162	0.00
25/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	2386	2223	2386	2223	0.00
25/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	17421	18067	17421	18067	0.00
25/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	3300	3089	3300	3089	0.00
25/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	14593	15191	14593	15191	0.00
25/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	4449	4185	4449	4185	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	12018	12563	12018	12563	0.00
25/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	9479	9034	9479	9034	0.00
25/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	5986	6349	5986	6349	0.00
25/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	11694	11188	11694	11188	0.00
25/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	4549	4851	4549	4851	0.00
25/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	14157	13594	14157	13594	0.00
25/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	3378	3624	3378	3624	0.00
25/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	16845	16231	16845	16231	0.00
25/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	2450	2644	2450	2644	0.00
25/10/2005	R201 On 02-February-06			Bond Future	8.2000	8.2380	104.5490	104.3142	0.00
25/10/2005	R201 On 04-May-06			Bond Future	8.2300	8.2710	106.4720	106.2363	0.00
25/10/2005	R201 On 03-August-06			Bond Future	8.2600	8.2950	104.0676	103.8372	0.00
25/10/2005	R201 On 03-November-05			Bond Future	8.1600	8.1970	107.0680	106.8343	0.00
25/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	21058	19922	21058	19922	0.00
25/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	17951	19162	17951	19162	0.00
25/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	22117	20973	22117	20973	0.00
25/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	21061	22274	21061	22274	0.00
25/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	25688	24575	25688	24575	0.00
25/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	26113	27304	26113	27304	0.00
25/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	8940	7760	8940	7760	0.00
25/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	3177	4333	3177	4333	0.00
25/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	1660	1395	1660	1395	0.00
25/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	12193	14263	12193	14263	0.00
25/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	12934	12106	12934	12106	0.00
25/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	25808	27327	25808	27327	0.00
25/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	7099	6563	7099	6563	0.00
25/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	36275	38087	36275	38087	0.00
25/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	97200	99536	97200	99536	0.00
25/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	79148	81484	79148	81484	0.00
25/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	61463	63800	61463	63800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	1	1	1	1	0.00
25/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	44139	46475	44139	46475	0.00
25/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	86	76	86	76	0.00
25/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	27250	29575	27250	29575	0.00
25/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	22170	20153	22170	20153	0.00
25/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	439	758	439	758	0.00
25/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	37413	35122	37413	35122	0.00
25/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	34	79	34	79	0.00
25/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	52715	50382	52715	50382	0.00
25/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	2	5	2	5	0.00
25/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	67741	65405	67741	65405	0.00
25/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	31	26	31	26	0.00
25/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	115802	118145	115802	118145	0.00
25/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	115	100	115	100	0.00
25/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	97864	100196	97864	100196	0.00
25/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	371	326	371	326	0.00
25/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	80457	82759	80457	82759	0.00
25/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	1273	1140	1273	1140	0.00
25/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	64047	66262	64047	66262	0.00
25/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	3336	3041	3336	3041	0.00
25/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	49144	51196	49144	51196	0.00
25/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	31005	29587	31005	29587	0.00
25/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	12231	13160	12231	13160	0.00
25/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	42349	40693	42349	40693	0.00
25/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	8216	8908	8216	8908	0.00
25/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	54664	52819	54664	52819	0.00
25/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	5473	5976	5473	5976	0.00
25/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	67121	65107	67121	65107	0.00
25/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	3166	3499	3166	3499	0.00
25/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	6116	5684	6116	5684	0.00
25/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	52967	54892	52967	54892	0.00
25/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	9929	9293	9929	9293	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	40499	42220	40499	42220	0.00
25/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	15217	14339	15217	14339	0.00
25/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	29821	31299	29821	31299	0.00
25/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	30628	29217	30628	29217	0.00
25/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	14215	15161	14215	15161	0.00
25/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	40614	38957	40614	38957	0.00
25/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	9139	9838	9139	9838	0.00
25/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	51831	49962	51831	49962	0.00
25/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	5581	6068	5581	6068	0.00
25/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	63973	61936	63973	61936	0.00
25/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	3229	3550	3229	3550	0.00
25/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	9279	8757	9279	8757	0.00
25/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	56589	58371	56589	58371	0.00
25/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	13518	12818	13518	12818	0.00
25/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	44902	46505	44902	46505	0.00
25/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	18965	18065	18965	18065	0.00
25/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	34722	36126	34722	36126	0.00
25/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	33680	32354	33680	32354	0.00
25/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	19061	20039	19061	20039	0.00
25/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	42863	41334	42863	41334	0.00
25/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	13481	14256	13481	14256	0.00
25/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	53092	51379	53092	51379	0.00
25/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	9224	9815	9224	9815	0.00
25/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	64181	62311	64181	62311	0.00
25/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	6097	6531	6097	6531	0.00
25/10/2005	R203 On 02-February-06			Bond Future	8.1900	8.2270	103.7277	103.4611	0.00
25/10/2005	R203 On 04-May-06			Bond Future	8.2200	8.2530	101.4709	101.1938	0.00
25/10/2005	R203 On 03-August-06			Bond Future	8.2300	8.2700	103.3888	103.1159	0.00
25/10/2005	R203 On 03-November-05			Bond Future	8.1600	8.1910	101.9266	101.6555	0.00
25/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	20606	19270	20606	19270	0.00
25/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	16240	17571	16240	17571	0.00
25/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	26708	25334	26708	25334	0.00
25/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	24155	25552	24155	25552	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	31398	30048	31398	30048	0.00
25/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	30104	31483	30104	31483	0.00
25/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	9736	8209	9736	8209	0.00
25/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	2603	3787	2603	3787	0.00
25/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	1498	1207	1498	1207	0.00
25/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	13284	15705	13284	15705	0.00
25/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	12225	11308	12225	11308	0.00
25/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	26533	28283	26533	28283	0.00
25/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	18483	17421	18483	17421	0.00
25/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	34357	36066	34357	36066	0.00
25/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	92450	95162	92450	95162	0.00
25/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	71508	74220	71508	74220	0.00
25/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	51094	53805	51094	53805	0.00
25/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	60	51	60	51	0.00
25/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	31251	33953	31251	33953	0.00
25/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	25736	23197	25736	23197	0.00
25/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	152	325	152	325	0.00
25/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	43578	40872	43578	40872	0.00
25/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	2	8	2	8	0.00
25/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	61124	58413	61124	58413	0.00
25/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
25/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	467	412	467	412	0.00
25/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	94301	96913	94301	96913	0.00
25/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	1288	1151	1288	1151	0.00
25/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	74489	77018	74489	77018	0.00
25/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	3093	2795	3093	2795	0.00
25/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	56171	58540	56171	58540	0.00
25/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	6524	5965	6524	5965	0.00
25/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	39975	42083	39975	42083	0.00
25/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	31657	29906	31657	29906	0.00

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25/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	9075	9991	9075	9991	0.00
25/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	44946	42843	44946	42843	0.00
25/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	4591	5155	4591	5155	0.00
25/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	59784	57426	59784	57426	0.00
25/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	2089	2397	2089	2397	0.00
25/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	2375	2176	2375	2176	0.00
25/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	96639	99211	96639	99211	0.00
25/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	4366	4030	4366	4030	0.00
25/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	78304	80739	78304	80739	0.00
25/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	7508	6981	7508	6981	0.00
25/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	61614	63858	61614	63858	0.00
25/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	12127	11354	12127	11354	0.00
25/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	46883	48882	46883	48882	0.00
25/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	61562	59346	61562	59346	0.00
25/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	6341	6896	6341	6896	0.00
25/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	36774	35088	36774	35088	0.00
25/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	16238	17323	16238	17323	0.00
25/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	48494	46522	48494	46522	0.00
25/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	10405	11204	10405	11204	0.00
25/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	4825	4511	4825	4511	0.00
25/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	98939	101354	98939	101354	0.00
25/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	7616	7155	7616	7155	0.00
25/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	81716	83985	81716	83985	0.00
25/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	11509	10865	11509	10865	0.00
25/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	66074	68160	66074	68160	0.00
25/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	23304	22206	23304	22206	0.00
25/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	40184	41816	40184	41816	0.00
25/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	16694	15835	16694	15835	0.00
25/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	52190	54060	52190	54060	0.00
25/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	40942	39341	40942	39341	0.00
25/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	21904	23032	21904	23032	0.00
25/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	51821	49982	51821	49982	0.00
25/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	15456	16347	15456	16347	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	63847	61796	63847	61796	0.00
25/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	10563	11241	10563	11241	0.00
25/10/2005	R204 On 02-February-06			Bond Future	8.1700	8.2070	99.7012	99.4131	0.00
25/10/2005	R204 On 04-May-06			Bond Future	8.1900	8.2310	101.5400	101.2481	0.00
25/10/2005	R204 On 03-August-06			Bond Future	8.2100	8.2480	99.4137	99.1333	0.00
25/10/2005	R204 On 03-November-05			Bond Future	8.1400	8.1750	101.9297	101.6533	0.00
25/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	13673	12639	13673	12639	0.00
25/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	27059	28906	27059	28906	0.00
25/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	20413	19262	20413	19262	0.00
25/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	35421	37189	35421	37189	0.00
25/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	25569	24414	25569	24414	0.00
25/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	41772	43422	41772	43422	0.00
25/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	11106	9475	11106	9475	0.00
25/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	2455	3588	2455	3588	0.00
25/10/2005	R207 On 02-February-06			Bond Future	8.1400	8.1780	93.0996	92.8185	0.00
25/10/2005	R207 On 04-May-06			Bond Future	8.1600	8.2010	94.8159	94.5303	0.00
25/10/2005	R207 On 03-August-06			Bond Future	8.1800	8.2180	92.9676	92.6777	0.00
25/10/2005	R207 On 03-November-05			Bond Future	8.1200	8.1500	95.0582	94.7816	0.00
25/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	14754	13696	14754	13696	0.00
25/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	25956	27708	25956	27708	0.00
25/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	21642	20477	21642	20477	0.00
25/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	34444	36134	34444	36134	0.00
25/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	26986	25754	26986	25754	0.00
25/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	40889	42556	40889	42556	0.00
25/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	2409	1978	2409	1978	0.00
25/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	11578	13913	11578	13913	0.00
26/10/2005	GOVI On 02-February-06			jGovi	229.9600	228.7830	229.9560	228.7830	463.00
26/10/2005	GOVI On 04-May-06			jGovi	234.1800	232.9870	234.1770	232.9870	62.00
26/10/2005	GOVI On 03-August-06			jGovi	238.5800	237.3850	238.5780	237.3850	0.00
26/10/2005	GOVI On 03-November-05			jGovi	225.9700	224.8110	225.9660	224.8110	463.00
26/10/2005	GOVI On 02-November-06			jGovi	243.1500	241.9680	243.1480	241.9680	0.00
26/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	39809	34336	39809	34336	0.00
26/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	40249	46506	40249	46506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	59506	51658	59506	51658	0.00
26/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	17736	21788	17736	21788	0.00
26/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	97170	87806	97170	87806	0.00
26/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	11390	13956	11390	13956	0.00
26/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	1250	414	1250	414	0.00
26/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	21590	32304	21590	32304	0.00
26/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	138130	127853	138130	127853	0.00
26/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	6650	8173	6650	8173	0.00
26/10/2005	J152 On 28-February-06			jSwap	7.1500	7.1490	0.0017	0.0017	0.00
26/10/2005	J153 On 31-August-10			jSwap	7.8400	7.9090	0.0138	0.0169	0.00
26/10/2005	J157 On 15-September-15			jSwap	8.0500	8.1630	0.0380	0.0454	0.00
26/10/2005	J186 On 21-December-26			jSwap	7.7100	7.8210	0.0221	0.0336	0.00
26/10/2005	J194 On 28-February-08			jSwap	7.7000	7.7610	0.0045	0.0059	0.00
26/10/2005	J201 On 22-December-14			jSwap	7.9800	8.0950	0.0325	0.0400	0.00
26/10/2005	J203 On 15-September-17			jSwap	8.0100	8.1300	0.0394	0.0483	0.00
26/10/2005	J204 On 21-December-18			jSwap	7.9700	8.0840	0.0394	0.0488	0.00
26/10/2005	J207 On 15-January-20			jSwap	7.9600	8.0720	0.0036	0.0062	0.00
26/10/2005	JBAR On 16-March-05			jBar	7.0400	7.0430	0.0000	0.0000	0.00
26/10/2005	JFRA On 02-February-06			jFra	7.3400	7.4170	0.0180	0.0182	0.00
26/10/2005	JFRA On 01-February-07			jFra	7.9800	8.0300	0.0195	0.0196	500.00
26/10/2005	JFRA On 04-May-06			jFra	7.5900	7.6740	0.0186	0.0188	0.00
26/10/2005	JFRA On 03-May-07			jFra	8.0700	8.1050	0.0197	0.0198	0.00
26/10/2005	JFRA On 03-August-06			jFra	7.7900	7.8560	0.0190	0.0192	0.00
26/10/2005	JFRA On 02-August-07			jFra	8.1800	8.1210	0.0200	0.0199	0.00
26/10/2005	JFRA On 03-November-05			jFra	7.0800	7.0910	0.0174	0.0174	0.00
26/10/2005	JFRA On 02-November-06			jFra	7.8900	7.9440	0.0193	0.0194	0.00
26/10/2005	JFRA On 01-November-07			jFra	8.1200	8.2150	0.0213	0.0216	0.00
26/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	599	718	599	718	0.00
26/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	384	309	384	309	0.00
26/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2280	2365	2280	2365	0.00
26/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1119	1069	1119	1069	0.00
26/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1795	1957	1795	1957	0.00
26/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	359	308	359	308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2591	2653	2591	2653	0.00
26/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1210	1174	1210	1174	0.00
26/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2402	2533	2402	2533	0.00
26/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	482	439	482	439	0.00
26/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2904	2814	2904	2814	0.00
26/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1240	1296	1240	1296	0.00
26/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	3	5	3	5	0.00
26/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	410	395	410	395	0.00
26/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2797	2897	2797	2897	0.00
26/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	624	589	624	589	0.00
26/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3103	3263	3103	3263	0.00
26/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1479	1385	1479	1385	0.00
26/10/2005	JN02 On 02-February-06			jNote	7.8600	7.9120	0.1452	0.1461	0.00
26/10/2005	JN02 On 03-November-05			jNote	7.7200	7.7650	0.1418	0.1424	0.00
26/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	12600	13428	12600	13428	0.00
26/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	1363	1198	1363	1198	0.00
26/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4264	5002	4264	5002	0.00
26/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	176	135	176	135	0.00
26/10/2005	JN05 On 02-February-06			jNote	8.0800	8.1740	0.3309	0.3341	0.00
26/10/2005	JN05 On 03-November-05			jNote	8.0100	8.0950	0.3287	0.3317	0.00
26/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	18803	21540	18803	21540	0.00
26/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	5252	4213	5252	4213	0.00
26/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	3128	5458	3128	5458	0.00
26/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	2801	1567	2801	1567	0.00
26/10/2005	JN10 On 02-February-06			jNote	8.0900	8.2540	0.5519	0.5599	0.00
26/10/2005	JN10 On 03-November-05			jNote	8.0600	8.2150	0.5510	0.5588	0.00
26/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	19951	26667	19951	26667	0.00
26/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	13744	9440	13744	9440	0.00
26/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	6830	15315	6830	15315	0.00
26/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	2934	691	2934	691	0.00
26/10/2005	JROD On 31-January-06			jRod	6.8600	6.8660	0.0056	0.0055	0.00
26/10/2005	JROD On 28-February-06			jRod	6.9500	6.9490	0.0050	0.0050	0.00
26/10/2005	JROD On 31-March-06			jRod	7.0600	7.0580	0.0044	0.0044	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	JROD On 28-April-06			jRod	7.0200	7.0220	0.0070	0.0070	0.00
26/10/2005	JROD On 31-May-06			jRod	7.1200	7.1180	0.0063	0.0063	0.00
26/10/2005	JROD On 30-June-06			jRod	7.2100	7.2110	0.0056	0.0056	0.00
26/10/2005	JROD On 31-July-06			jRod	7.1600	7.1620	0.0080	0.0080	0.00
26/10/2005	JROD On 31-August-06			jRod	7.2500	7.2460	0.0071	0.0071	0.00
26/10/2005	JROD On 31-October-05			jRod	6.6700	6.6680	0.0020	0.0020	0.00
26/10/2005	JROD On 30-November-05			jRod	6.7300	6.7340	0.0017	0.0017	0.00
26/10/2005	JROD On 30-December-05			jRod	6.8400	6.8510	0.0014	0.0014	0.00
26/10/2005	R152 On 03-November-05			Bond Future	7.1600	7.1570	103.7228	103.7221	0.00
26/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1263	1269	1263	1269	0.00
26/10/2005	R153 On 02-February-06			Bond Future	7.9200	8.0040	124.8522	124.5036	258.00
26/10/2005	R153 On 04-May-06			Bond Future	7.9500	8.0420	120.5584	120.2039	0.00
26/10/2005	R153 On 03-August-06			Bond Future	7.9700	8.0670	122.8268	122.4765	0.00
26/10/2005	R153 On 03-November-05			Bond Future	7.8700	7.9440	122.6812	122.3361	137.00
26/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	8954	7654	8954	7654	0.00
26/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	16175	18360	16175	18360	1.00
26/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	14550	12786	14550	12786	0.00
26/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	11233	12954	11233	12954	0.00
26/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	15986	14227	15986	14227	0.00
26/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	14112	15898	14112	15898	0.00
26/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	17964	16243	17964	16243	0.00
26/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	16983	18765	16983	18765	0.00
26/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	7291	5152	7291	5152	0.00
26/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	1370	2682	1370	2682	0.00
26/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	21590	19461	21590	19461	0.00
26/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	9811	11227	9811	11227	20.00
26/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	1436	830	1436	830	0.00
26/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	6593	9437	6593	9437	0.00
26/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	17004	13824	17004	13824	0.00
26/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	134	406	134	406	5.00
26/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	4917	4068	4917	4068	0.00
26/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	22795	25432	22795	25432	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	48959	45507	48959	45507	0.00
26/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	5.00
26/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	27698	24274	27698	24274	0.00
26/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	7	34	7	34	0.00
26/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	39180	42632	39180	42632	0.00
26/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	27706	31157	27706	31157	0.00
26/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	72	34	72	34	0.00
26/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	16436	19850	16436	19850	0.00
26/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	38387	34937	38387	34937	0.00
26/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	0	2	0	2	0.00
26/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	59408	55957	59408	55957	0.00
26/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2297	1826	2297	1826	0.00
26/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	30954	33968	30954	33968	0.00
26/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	867	656	867	656	0.00
26/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	40425	43699	40425	43699	0.00
26/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	247	176	247	176	0.00
26/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	50829	54243	50829	54243	0.00
26/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	21388	19206	21388	19206	0.00
26/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	7649	8953	7649	8953	0.00
26/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	29185	26658	29185	26658	0.00
26/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	5142	6100	5142	6100	0.00
26/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	37665	34869	37665	34869	0.00
26/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	3431	4120	3431	4120	0.00
26/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	46595	43599	46595	43599	0.00
26/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	2284	2773	2284	2773	0.00
26/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	1824	1503	1824	1503	0.00
26/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	51102	54327	51102	54327	0.00
26/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	3110	2607	3110	2607	0.00
26/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	41937	44979	41937	44979	0.00
26/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	5032	4286	5032	4286	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	33519	36318	33519	36318	0.00
26/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	7744	6699	7744	6699	0.00
26/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	26002	28502	26002	28502	0.00
26/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	11372	9982	11372	9982	0.00
26/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	19509	21665	19509	21665	0.00
26/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	28115	25642	28115	25642	0.00
26/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	6537	7609	6537	7609	0.00
26/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	35438	32664	35438	32664	0.00
26/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	4164	4935	4164	4935	0.00
26/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	43397	40379	43397	40379	0.00
26/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	2530	3057	2530	3057	0.00
26/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	51822	48618	51822	48618	0.00
26/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	1464	1805	1464	1805	0.00
26/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	4951	4294	4951	4294	0.00
26/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	42447	45293	42447	45293	0.00
26/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	7162	6281	7162	6281	0.00
26/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	34890	37512	34890	37512	0.00
26/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	10028	8889	10028	8889	0.00
26/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	28089	30453	28089	30453	0.00
26/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	13617	12194	13617	12194	0.00
26/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	22108	24188	22108	24188	0.00
26/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	23069	21050	23069	21050	0.00
26/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	12712	14196	12712	14196	0.00
26/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	28895	26590	28895	26590	0.00
26/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	9258	10456	9258	10456	0.00
26/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	35375	32809	35375	32809	0.00
26/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	6551	7488	6551	7488	0.00
26/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	42416	39621	42416	39621	0.00
26/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	4499	5207	4499	5207	0.00
26/10/2005	R157 On 02-February-06			Bond Future	8.0900	8.2110	140.9928	140.0483	137.00
26/10/2005	R157 On 04-May-06			Bond Future	8.1200	8.2430	136.7603	135.7986	0.00
26/10/2005	R157 On 03-August-06			Bond Future	8.1400	8.2650	139.3320	138.3697	0.00
26/10/2005	R157 On 03-November-05			Bond Future	8.0500	8.1670	138.5404	137.6055	8.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	31779	26628	31779	26628	250.00
26/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	19206	23499	19206	23499	250.00
26/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	39438	34358	39438	34358	0.00
26/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	29271	33809	29271	33809	0.00
26/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	37173	32135	37173	32135	0.00
26/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	28700	33285	28700	33285	0.00
26/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	17753	11142	17753	11142	0.00
26/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	1592	4330	1592	4330	0.00
26/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	4551	2099	4551	2099	0.00
26/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	9050	15947	9050	15947	0.00
26/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	65757	59145	65757	59145	0.00
26/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	17154	20160	17154	20160	115.00
26/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	20305	16392	20305	16392	0.00
26/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	27959	33491	27959	33491	0.00
26/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	11688	9029	11688	9029	0.00
26/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	39985	46772	39985	46772	0.00
26/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	91581	100930	91581	100930	0.00
26/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	69122	78472	69122	78472	0.00
26/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	5	1	5	1	0.00
26/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	47134	56480	47134	56480	0.00
26/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	361	115	361	115	0.00
26/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	25953	35057	25953	35057	0.00
26/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	36533	27690	36533	27690	0.00
26/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	136	643	136	643	0.00
26/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	56226	46924	56226	46924	0.00
26/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	6	54	6	54	0.00
26/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	75638	66291	75638	66291	0.00
26/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	0	3	0	3	0.00
26/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	94662	85312	94662	85312	0.00
26/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	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
26/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	114516	123865	114516	123865	0.00
26/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	279	169	279	169	0.00
26/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	115512	124847	115512	124847	0.00
26/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	822	524	822	524	0.00
26/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	93646	102794	93646	102794	0.00
26/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	2451	1685	2451	1685	0.00
26/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	73323	82003	73323	82003	0.00
26/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	5824	4264	5824	4264	0.00
26/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	55191	63076	55191	63076	0.00
26/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	45345	39111	45345	39111	0.00
26/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	12950	16161	12950	16161	0.00
26/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	60476	53369	60476	53369	0.00
26/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	8658	10996	8658	10996	0.00
26/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	76599	68822	76599	68822	0.00
26/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	5746	7414	5746	7414	0.00
26/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	92793	84431	92793	84431	0.00
26/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	3284	4366	3284	4366	0.00
26/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	3688	2781	3688	2781	0.00
26/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	96596	105307	96596	105307	0.00
26/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	6425	4973	6425	4973	0.00
26/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	77883	86049	77883	86049	0.00
26/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	11690	9409	11690	9409	0.00
26/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	62124	69461	62124	69461	0.00
26/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	19002	15788	19002	15788	0.00
26/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	48831	55235	48831	55235	0.00
26/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	28348	24178	28348	24178	0.00
26/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	37980	43427	37980	43427	0.00
26/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	52014	46113	52014	46113	0.00
26/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	22438	26155	22438	26155	0.00
26/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	80396	73190	80396	73190	0.00
26/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	13138	15550	13138	15550	0.00
26/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	95606	87911	95606	87911	0.00
26/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	10059	11981	10059	11981	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	6020	4770	6020	4770	0.00
26/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	98272	106646	98272	106646	0.00
26/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	9385	7580	9385	7580	0.00
26/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	80693	88512	80693	88512	0.00
26/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	14022	11536	14022	11536	0.00
26/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	64795	71932	64795	71932	0.00
26/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	20128	16852	20128	16852	0.00
26/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	50764	57111	50764	57111	0.00
26/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	27831	23690	27831	23690	0.00
26/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	38721	44204	38721	44204	0.00
26/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	48097	42179	48097	42179	0.00
26/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	20633	24339	20633	24339	0.00
26/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	60454	53719	60454	53719	0.00
26/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	14366	17254	14366	17254	0.00
26/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	74030	66574	74030	66574	0.00
26/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	9673	11841	9673	11841	0.00
26/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	88567	80508	88567	80508	0.00
26/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	6293	7857	6293	7857	0.00
26/10/2005	R186 On 02-February-06			Bond Future	7.7800	7.9010	129.1920	127.7305	0.00
26/10/2005	R186 On 04-May-06			Bond Future	7.7900	7.9140	131.5584	130.0719	0.00
26/10/2005	R186 On 03-August-06			Bond Future	7.8000	7.9200	128.7375	127.2374	0.00
26/10/2005	R186 On 03-November-05			Bond Future	7.7700	7.8830	132.1462	130.7093	0.00
26/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	51337	42788	51337	42788	0.00
26/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	24759	30824	24759	30824	0.00
26/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	58169	49661	58169	49661	0.00
26/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	32985	39342	32985	39342	0.00
26/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	67375	58905	67375	58905	0.00
26/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	42837	49369	42837	49369	0.00
26/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	30126	19042	30126	19042	0.00
26/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	1515	4800	1515	4800	0.00
26/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	8535	3912	8535	3912	0.00
26/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	10662	20407	10662	20407	0.00
26/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	33447	26855	33447	26855	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	37421	45444	37421	45444	0.00
26/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	42424	35518	42424	35518	0.00
26/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	47603	55562	47603	55562	0.00
26/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	52097	44946	52097	44946	0.00
26/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	57732	65582	57732	65582	0.00
26/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	19352	14823	19352	14823	0.00
26/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	55036	65122	55036	65122	0.00
26/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	9	2	9	2	0.00
26/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	67186	81547	67186	81547	0.00
26/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	174531	188900	174531	188900	0.00
26/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	137363	151732	137363	151732	0.00
26/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	101599	115968	101599	115968	0.00
26/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	730	219	730	219	0.00
26/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	34769	48626	34769	48626	0.00
26/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	58324	44437	58324	44437	0.00
26/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	97	579	97	579	0.00
26/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	86771	72437	86771	72437	0.00
26/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	3	38	3	38	0.00
26/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	114281	99913	114281	99913	0.00
26/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	0	1	0	1	0.00
26/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	140810	126441	140810	126441	0.00
26/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	290	163	290	163	0.00
26/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	175471	189958	175471	189958	0.00
26/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	1278	795	1278	795	0.00
26/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	139572	153703	139572	153703	0.00
26/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	3881	2611	3881	2611	0.00
26/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	106669	120013	106669	120013	0.00
26/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	9614	6949	9614	6949	0.00
26/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	78217	90168	78217	90168	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	72057	61843	72057	61843	0.00
26/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	16033	20434	16033	20434	0.00
26/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	94653	83133	94653	83133	0.00
26/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	10245	13339	10245	13339	0.00
26/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	117522	104905	117522	104905	0.00
26/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	5743	7741	5743	7741	0.00
26/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	141222	127818	141222	127818	0.00
26/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	3045	4256	3045	4256	0.00
26/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	3828	2839	3828	2839	0.00
26/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	178995	192870	178995	192870	0.00
26/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	7041	5364	7041	5364	0.00
26/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	145604	158792	145604	158792	0.00
26/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	12079	9443	12079	9443	0.00
26/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	115400	127628	115400	127628	0.00
26/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	19437	15570	19437	15570	0.00
26/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	88817	99814	88817	99814	0.00
26/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	29492	24172	29492	24172	0.00
26/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	66175	75720	66175	75720	0.00
26/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	76433	66418	76433	66418	0.00
26/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	21978	26828	21978	26828	0.00
26/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	96743	85409	96743	85409	0.00
26/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	14063	17594	14063	17594	0.00
26/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	118538	106123	118538	106123	0.00
26/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	8635	11084	8635	11084	0.00
26/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	141253	128008	141253	128008	0.00
26/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	5085	6705	5085	6705	0.00
26/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	13085	10601	13085	10601	0.00
26/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	151162	163680	151162	163680	0.00
26/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	19611	16161	19611	16161	0.00
26/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	122710	134262	122710	134262	0.00
26/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	28195	23615	28195	23615	0.00
26/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	97597	108019	97597	108019	0.00
26/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	39007	33175	39007	33175	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	75939	85108	75939	85108	0.00
26/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	84631	74904	84631	74904	0.00
26/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	30998	36273	30998	36273	0.00
26/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	103559	92690	103559	92690	0.00
26/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	21862	25995	21862	25995	0.00
26/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	123794	111931	123794	111931	0.00
26/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	15022	18161	15022	18161	0.00
26/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	144955	132265	144955	132265	0.00
26/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	10055	12367	10055	12367	0.00
26/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	166677	153326	166677	153326	0.00
26/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	6556	8207	6556	8207	0.00
26/10/2005	R194 On 02-February-06			Bond Future	7.8300	7.9050	108.4697	108.3183	0.00
26/10/2005	R194 On 04-May-06			Bond Future	7.8800	7.9680	105.3929	105.2419	0.00
26/10/2005	R194 On 03-August-06			Bond Future	7.9100	8.0120	107.3761	107.2303	0.00
26/10/2005	R194 On 03-November-05			Bond Future	7.7400	7.8090	106.5806	106.4328	0.00
26/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	7885	7053	7885	7053	0.00
26/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	4555	5237	4555	5237	0.00
26/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	8089	7304	8089	7304	0.00
26/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	6038	6761	6038	6761	0.00
26/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	8268	7531	8268	7531	0.00
26/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	6987	7707	6987	7707	0.00
26/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	1784	1214	1784	1214	0.00
26/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	1569	2477	1569	2477	0.00
26/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	5051	4411	5051	4411	0.00
26/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	6509	7383	6509	7383	0.00
26/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	5988	5346	5988	5346	0.00
26/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	8181	9049	8181	9049	0.00
26/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	6481	5855	6481	5855	0.00
26/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	8887	9719	8887	9719	0.00
26/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	181	103	181	103	0.00
26/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	5341	6740	5341	6740	0.00
26/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	1354	1100	1354	1100	0.00
26/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	12476	13736	12476	13736	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	32567	34045	32567	34045	0.00
26/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	27013	28491	27013	28491	0.00
26/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	21496	22973	21496	22973	0.00
26/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	16015	17492	16015	17492	0.00
26/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	3	1	3	1	0.00
26/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	10572	12048	10572	12048	0.00
26/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	5777	4578	5777	4578	0.00
26/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	224	502	224	502	0.00
26/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	10873	9435	10873	9435	0.00
26/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	16	55	16	55	0.00
26/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	16127	14651	16127	14651	0.00
26/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	0	2	0	2	0.00
26/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	21362	19885	21362	19885	0.00
26/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	26563	25086	26563	25086	0.00
26/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	1	1	1	1	0.00
26/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	30803	32316	30803	32316	0.00
26/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	17	11	17	11	0.00
26/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	25854	27361	25854	27361	0.00
26/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	118	84	118	84	0.00
26/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	21021	22500	21021	22500	0.00
26/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	473	363	473	363	0.00
26/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	16471	17874	16471	17874	0.00
26/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	2854	2416	2854	2416	0.00
26/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	9130	10206	9130	10206	0.00
26/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	11241	10243	11241	10243	0.00
26/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	3151	3667	3151	3667	0.00
26/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	14741	13590	14741	13590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	1920	2283	1920	2283	0.00
26/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	18625	17351	18625	17351	0.00
26/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1102	1341	1102	1341	0.00
26/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	22792	21426	22792	21426	0.00
26/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	593	740	593	740	0.00
26/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	436	360	436	360	0.00
26/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	28589	30022	28589	30022	0.00
26/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	752	630	752	630	0.00
26/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	24518	25906	24518	25906	0.00
26/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1238	1051	1238	1051	0.00
26/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	20642	21965	20642	21965	0.00
26/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	1950	1678	1950	1678	0.00
26/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	17017	18254	17017	18254	0.00
26/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	2947	2569	2947	2569	0.00
26/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	13699	14830	13699	14830	0.00
26/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	4280	3777	4280	3777	0.00
26/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	10741	11747	10741	11747	0.00
26/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	10581	9653	10581	9653	0.00
26/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	4308	4889	4308	4889	0.00
26/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	13437	12376	13437	12376	0.00
26/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	2965	3413	2965	3413	0.00
26/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	16613	15435	16613	15435	0.00
26/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	1964	2296	1964	2296	0.00
26/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	20053	18778	20053	18778	0.00
26/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1251	1486	1251	1486	0.00
26/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	1929	1680	1929	1680	0.00
26/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	19266	20476	19266	20476	0.00
26/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	2713	2386	2713	2386	0.00
26/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	16290	17421	16290	17421	0.00
26/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	3717	3300	3717	3300	0.00
26/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	13552	14593	13552	14593	0.00
26/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	4967	4449	4967	4449	0.00
26/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	11078	12018	11078	12018	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	10328	9479	10328	9479	0.00
26/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	5377	5986	5377	5986	0.00
26/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	12649	11694	12649	11694	0.00
26/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	4046	4549	4046	4549	0.00
26/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	15211	14157	15211	14157	0.00
26/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	2974	3378	2974	3378	0.00
26/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	17987	16845	17987	16845	0.00
26/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	2134	2450	2134	2450	0.00
26/10/2005	R201 On 02-February-06			Bond Future	8.0700	8.2010	105.3600	104.5490	0.00
26/10/2005	R201 On 04-May-06			Bond Future	8.1000	8.2330	107.2960	106.4720	0.00
26/10/2005	R201 On 03-August-06			Bond Future	8.1200	8.2570	104.8976	104.0676	0.00
26/10/2005	R201 On 03-November-05			Bond Future	8.0400	8.1610	107.8648	107.0680	0.00
26/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	25564	21058	25564	21058	0.00
26/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	14346	17951	14346	17951	0.00
26/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	26577	22117	26577	22117	0.00
26/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	17281	21061	17281	21061	0.00
26/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	30084	25688	30084	25688	0.00
26/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	22209	26113	22209	26113	0.00
26/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	14765	8940	14765	8940	0.00
26/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	1033	3177	1033	3177	0.00
26/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	3892	1660	3892	1660	0.00
26/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	6456	12193	6456	12193	0.00
26/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	16362	12934	16362	12934	0.00
26/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	21126	25808	21126	25808	0.00
26/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	9429	7099	9429	7099	0.00
26/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	30495	36275	30495	36275	0.00
26/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	89232	97200	89232	97200	0.00
26/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	71180	79148	71180	79148	0.00
26/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	53495	61463	53495	61463	0.00
26/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	4	1	4	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	36173	44139	36173	44139	0.00
26/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	313	86	313	86	0.00
26/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	19508	27250	19508	27250	0.00
26/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	29777	22170	29777	22170	0.00
26/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	78	439	78	439	0.00
26/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	45350	37413	45350	37413	0.00
26/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	3	34	3	34	0.00
26/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	60681	52715	60681	52715	0.00
26/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	0	2	0	2	0.00
26/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	75709	67741	75709	67741	0.00
26/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	58	31	58	31	0.00
26/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	107719	115802	107719	115802	0.00
26/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	204	115	204	115	0.00
26/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	89842	97864	89842	97864	0.00
26/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	617	371	617	371	0.00
26/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	72593	80457	72593	80457	0.00
26/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	1932	1273	1932	1273	0.00
26/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	56597	64047	56597	64047	0.00
26/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	4705	3336	4705	3336	0.00
26/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	42402	49144	42402	49144	0.00
26/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	36446	31005	36446	31005	0.00
26/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	9562	12231	9562	12231	0.00
26/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	48540	42349	48540	42349	0.00
26/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	6297	8216	6297	8216	0.00
26/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	61422	54664	61422	54664	0.00
26/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	4121	5473	4121	5473	0.00
26/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	74370	67121	74370	67121	0.00
26/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	2305	3166	2305	3166	0.00
26/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	7951	6116	7951	6116	0.00
26/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	46561	52967	46561	52967	0.00
26/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	12551	9929	12551	9929	0.00
26/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	34880	40499	34880	40499	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	18736	15217	18736	15217	0.00
26/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	25099	29821	25099	29821	0.00
26/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	35998	30628	35998	30628	0.00
26/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	11344	14215	11344	14215	0.00
26/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	46795	40614	46795	40614	0.00
26/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	7078	9139	7078	9139	0.00
26/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	58679	51831	58679	51831	0.00
26/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	4187	5581	4187	5581	0.00
26/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	71328	63973	71328	63973	0.00
26/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	2344	3229	2344	3229	0.00
26/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	11468	9279	11468	9279	0.00
26/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	50478	56589	50478	56589	0.00
26/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	16392	13518	16392	13518	0.00
26/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	39476	44902	39476	44902	0.00
26/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	22588	18965	22588	18965	0.00
26/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	30045	34722	30045	34722	0.00
26/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	38834	33680	38834	33680	0.00
26/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	15915	19061	15915	19061	0.00
26/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	48719	42863	48719	42863	0.00
26/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	11037	13481	11037	13481	0.00
26/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	59565	53092	59565	53092	0.00
26/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	7397	9224	7397	9224	0.00
26/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	71168	64181	71168	64181	0.00
26/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	4784	6097	4784	6097	0.00
26/10/2005	R203 On 02-February-06			Bond Future	8.0700	8.1910	104.6686	103.7277	0.00
26/10/2005	R203 On 04-May-06			Bond Future	8.0900	8.2150	102.4267	101.4709	0.00
26/10/2005	R203 On 03-August-06			Bond Future	8.1000	8.2320	104.3519	103.3888	0.00
26/10/2005	R203 On 03-November-05			Bond Future	8.0300	8.1550	102.8528	101.9266	0.00
26/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	26036	20606	26036	20606	0.00
26/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	12262	16240	12262	16240	0.00
26/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	31976	26708	31976	26708	0.00
26/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	19865	24155	19865	24155	0.00
26/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	36605	31398	36605	31398	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	25679	30104	25679	30104	0.00
26/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	17023	9736	17023	9736	0.00
26/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	628	2603	628	2603	0.00
26/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	4037	1498	4037	1498	0.00
26/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	6562	13284	6562	13284	0.00
26/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	16149	12225	16149	12225	0.00
26/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	21049	26533	21049	26533	0.00
26/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	22660	18483	22660	18483	0.00
26/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	28976	34357	28976	34357	0.00
26/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	83188	92450	83188	92450	0.00
26/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	62246	71508	62246	71508	0.00
26/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	3	0	3	0	0.00
26/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	41835	51094	41835	51094	0.00
26/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	261	60	261	60	0.00
26/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	22191	31251	22191	31251	0.00
26/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	34858	25736	34858	25736	0.00
26/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	13	152	13	152	0.00
26/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	52838	43578	52838	43578	0.00
26/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	0	2	0	2	0.00
26/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	70386	61124	70386	61124	0.00
26/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
26/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	768	467	768	467	0.00
26/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	85193	94301	85193	94301	0.00
26/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	1997	1288	1997	1288	0.00
26/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	65789	74489	65789	74489	0.00
26/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	4529	3093	4529	3093	0.00
26/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	48198	56171	48198	56171	0.00
26/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	9054	6524	9054	6524	0.00
26/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	33097	39975	33097	39975	0.00
26/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	38471	31657	38471	31657	0.00
26/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	6481	9075	6481	9075	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	52847	44946	52847	44946	0.00
26/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	3084	4591	3084	4591	0.00
26/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	68417	59784	68417	59784	0.00
26/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	1314	2089	1314	2089	0.00
26/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	3259	2375	3259	2375	0.00
26/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	87964	96639	87964	96639	0.00
26/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	5812	4366	5812	4366	0.00
26/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	70191	78304	70191	78304	0.00
26/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	9708	7508	9708	7508	0.00
26/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	54256	61614	54256	61614	0.00
26/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	15255	12127	15255	12127	0.00
26/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	40453	46883	40453	46883	0.00
26/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	69555	61562	69555	61562	0.00
26/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	4775	6341	4775	6341	0.00
26/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	43088	36774	43088	36774	0.00
26/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	12993	16238	12993	16238	0.00
26/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	55732	48494	55732	48494	0.00
26/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	8085	10405	8085	10405	0.00
26/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	6168	4825	6168	4825	0.00
26/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	90651	98939	90651	98939	0.00
26/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	9539	7616	9539	7616	0.00
26/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	74008	81716	74008	81716	0.00
26/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	14136	11509	14136	11509	0.00
26/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	59071	66074	59071	66074	0.00
26/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	27614	23304	27614	23304	0.00
26/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	34864	40184	34864	40184	0.00
26/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	20129	16694	20129	16694	0.00
26/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	45994	52190	45994	52190	0.00
26/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	47019	40942	47019	40942	0.00
26/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	18350	21904	18350	21904	0.00
26/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	58698	51821	58698	51821	0.00
26/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	12702	15456	12702	15456	0.00
26/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	71423	63847	71423	63847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	8507	10563	8507	10563	0.00
26/10/2005	R204 On 02-February-06			Bond Future	8.0500	8.1700	100.6830	99.7012	0.00
26/10/2005	R204 On 04-May-06			Bond Future	8.0600	8.1930	102.5397	101.5400	0.00
26/10/2005	R204 On 03-August-06			Bond Future	8.0800	8.2110	100.4309	99.4137	0.00
26/10/2005	R204 On 03-November-05			Bond Future	8.0200	8.1400	102.9015	101.9297	0.00
26/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	17910	13673	17910	13673	0.00
26/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	21477	27059	21477	27059	0.00
26/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	24892	20413	24892	20413	0.00
26/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	29902	35421	29902	35421	0.00
26/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	30221	25569	30221	25569	0.00
26/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	36252	41772	36252	41772	0.00
26/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	18944	11106	18944	11106	0.00
26/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	575	2455	575	2455	0.00
26/10/2005	R207 On 02-February-06			Bond Future	8.0200	8.1420	94.0688	93.0996	0.00
26/10/2005	R207 On 04-May-06			Bond Future	8.0400	8.1640	95.7973	94.8159	0.00
26/10/2005	R207 On 03-August-06			Bond Future	8.0500	8.1800	93.9611	92.9676	0.00
26/10/2005	R207 On 03-November-05			Bond Future	8.0000	8.1150	96.0152	95.0582	0.00
26/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	19112	14754	19112	14754	0.00
26/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	20621	25956	20621	25956	0.00
26/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	26173	21642	26173	21642	0.00
26/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	29161	34444	29161	34444	0.00
26/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	31651	26986	31651	26986	0.00
26/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	35619	40889	35619	40889	0.00
26/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	5787	2409	5787	2409	0.00
26/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	5386	11578	5386	11578	0.00
27/10/2005	GOVI On 02-February-06			jGovi	230.1600	229.9560	230.1560	229.9560	463.00
27/10/2005	GOVI On 04-May-06			jGovi	234.5000	234.1770	234.4970	234.1770	195.00
27/10/2005	GOVI On 03-August-06			jGovi	239.0000	238.5780	239.0020	238.5780	0.00
27/10/2005	GOVI On 03-November-05			jGovi	226.1200	225.9660	226.1160	225.9660	463.00
27/10/2005	GOVI On 02-November-06			jGovi	243.6500	243.1480	243.6520	243.1480	0.00
27/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	40629	39809	40629	39809	0.00
27/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	39069	40249	39069	40249	0.00
27/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	61658	59506	61658	59506	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	16688	17736	16688	17736	0.00
27/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	100561	97170	100561	97170	0.00
27/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	10541	11390	10541	11390	0.00
27/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	1196	1250	1196	1250	0.00
27/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	20036	21590	20036	21590	0.00
27/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	142579	138130	142579	138130	0.00
27/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	6059	6650	6059	6650	0.00
27/10/2005	J152 On 28-February-06			jSwap	7.2000	7.1510	0.0015	0.0017	0.00
27/10/2005	J153 On 31-August-10			jSwap	7.8100	7.8350	0.0127	0.0138	0.00
27/10/2005	J157 On 15-September-15			jSwap	8.0400	8.0520	0.0369	0.0380	0.00
27/10/2005	J186 On 21-December-26			jSwap	7.6900	7.7090	0.0204	0.0221	0.00
27/10/2005	J194 On 28-February-08			jSwap	7.7300	7.6980	0.0051	0.0045	0.00
27/10/2005	J201 On 22-December-14			jSwap	7.9700	7.9810	0.0318	0.0325	0.00
27/10/2005	J203 On 15-September-17			jSwap	8.0000	8.0110	0.0386	0.0394	0.00
27/10/2005	J204 On 21-December-18			jSwap	7.9600	7.9690	0.0385	0.0394	0.00
27/10/2005	J207 On 15-January-20			jSwap	7.9400	7.9590	0.0048	0.0036	0.00
27/10/2005	JBAR On 16-March-05			jBar	7.1200	7.0430	0.0000	0.0000	0.00
27/10/2005	JFRA On 02-February-06			jFra	7.3900	7.3380	0.0181	0.0180	0.00
27/10/2005	JFRA On 01-February-07			jFra	8.0500	7.9750	0.0197	0.0195	500.00
27/10/2005	JFRA On 04-May-06			jFra	7.6500	7.5870	0.0187	0.0186	0.00
27/10/2005	JFRA On 03-May-07			jFra	8.1200	8.0650	0.0198	0.0197	0.00
27/10/2005	JFRA On 03-August-06			jFra	7.8500	7.7850	0.0192	0.0190	0.00
27/10/2005	JFRA On 02-August-07			jFra	8.0900	8.1810	0.0198	0.0200	0.00
27/10/2005	JFRA On 03-November-05			jFra	7.1700	7.0840	0.0175	0.0174	0.00
27/10/2005	JFRA On 02-November-06			jFra	7.9500	7.8890	0.0194	0.0193	0.00
27/10/2005	JFRA On 01-November-07			jFra	8.1300	8.1180	0.0214	0.0213	0.00
27/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	675	599	675	599	0.00
27/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	328	384	328	384	0.00
27/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2394	2280	2394	2280	0.00
27/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1047	1119	1047	1119	0.00
27/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1916	1795	1916	1795	0.00
27/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	316	359	316	359	0.00
27/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2667	2591	2667	2591	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1161	1210	1161	1210	0.00
27/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2518	2402	2518	2402	0.00
27/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	440	482	440	482	0.00
27/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2760	2904	2760	2904	0.00
27/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1325	1240	1325	1240	0.00
27/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	17	3	17	3	0.00
27/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	225	410	225	410	0.00
27/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2908	2797	2908	2797	0.00
27/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	581	624	581	624	0.00
27/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3119	3103	3119	3103	0.00
27/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1467	1479	1467	1479	0.00
27/10/2005	JN02 On 02-February-06			jNote	7.9000	7.8580	0.1458	0.1452	0.00
27/10/2005	JN02 On 03-November-05			jNote	7.7700	7.7230	0.1425	0.1418	0.00
27/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13145	12600	13145	12600	0.00
27/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	1217	1363	1217	1363	0.00
27/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	5018	4264	5018	4264	0.00
27/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	74	176	74	176	0.00
27/10/2005	JN05 On 02-February-06			jNote	8.0600	8.0810	0.3302	0.3309	0.00
27/10/2005	JN05 On 03-November-05			jNote	8.0000	8.0080	0.3281	0.3287	0.00
27/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	18278	18803	18278	18803	0.00
27/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	5424	5252	5424	5252	0.00
27/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	2709	3128	2709	3128	0.00
27/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	2834	2801	2834	2801	0.00
27/10/2005	JN10 On 02-February-06			jNote	8.1100	8.0910	0.5531	0.5519	0.00
27/10/2005	JN10 On 03-November-05			jNote	8.0800	8.0570	0.5522	0.5510	0.00
27/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	20589	19951	20589	19951	0.00
27/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	13088	13744	13088	13744	0.00
27/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	7453	6830	7453	6830	0.00
27/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	2191	2934	2191	2934	0.00
27/10/2005	JROD On 31-January-06			jRod	6.9000	6.8640	0.0054	0.0056	0.00
27/10/2005	JROD On 28-February-06			jRod	6.9900	6.9470	0.0048	0.0050	0.00
27/10/2005	JROD On 31-March-06			jRod	7.0900	7.0550	0.0043	0.0044	0.00
27/10/2005	JROD On 28-April-06			jRod	7.0300	7.0200	0.0070	0.0070	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	JROD On 31-May-06			jRod	7.1200	7.1150	0.0063	0.0063	0.00
27/10/2005	JROD On 30-June-06			jRod	7.2100	7.2100	0.0056	0.0056	0.00
27/10/2005	JROD On 31-July-06			jRod	7.1700	7.1640	0.0080	0.0080	0.00
27/10/2005	JROD On 31-August-06			jRod	7.2700	7.2510	0.0069	0.0071	0.00
27/10/2005	JROD On 31-October-05			jRod	6.6700	6.6670	0.0020	0.0020	0.00
27/10/2005	JROD On 30-November-05			jRod	6.7300	6.7270	0.0017	0.0017	0.00
27/10/2005	JROD On 30-December-05			jRod	6.8800	6.8440	0.0014	0.0014	0.00
27/10/2005	R152 On 03-November-05			Bond Future	7.2700	7.1550	103.6863	103.7228	0.00
27/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1627	1263	1627	1263	0.00
27/10/2005	R153 On 02-February-06			Bond Future	7.8900	7.9210	124.9995	124.8522	258.00
27/10/2005	R153 On 04-May-06			Bond Future	7.9000	7.9530	120.7662	120.5584	0.00
27/10/2005	R153 On 03-August-06			Bond Future	7.9100	7.9740	123.0875	122.8268	0.00
27/10/2005	R153 On 03-November-05			Bond Future	7.8400	7.8660	122.7965	122.6812	137.00
27/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	9514	8954	9514	8954	0.00
27/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	15261	16175	15261	16175	0.00
27/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	15304	14550	15304	14550	0.00
27/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	10513	11233	10513	11233	0.00
27/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	17062	15986	17062	15986	0.00
27/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	13111	14112	13111	14112	0.00
27/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	22881	21590	22881	21590	0.00
27/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	9025	9811	9025	9811	20.00
27/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	19309	17964	19309	17964	0.00
27/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	15721	16983	15721	16983	0.00
27/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	1583	1436	1583	1436	0.00
27/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	5586	6593	5586	6593	0.00
27/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	8010	7291	8010	7291	0.00
27/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	935	1370	935	1370	0.00
27/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	18088	17004	18088	17004	0.00
27/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	65	134	65	134	5.00
27/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	5285	4917	5285	4917	0.00
27/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	21690	22795	21690	22795	0.00
27/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	50112	48959	50112	48959	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	5.00
27/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	28846	27698	28846	27698	0.00
27/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	2	7	2	7	0.00
27/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	38027	39180	38027	39180	0.00
27/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	26552	27706	26552	27706	0.00
27/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	70	72	70	72	0.00
27/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	15281	16436	15281	16436	0.00
27/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	39540	38387	39540	38387	0.00
27/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	60561	59408	60561	59408	0.00
27/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2503	2297	2503	2297	0.00
27/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	29687	30954	29687	30954	0.00
27/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	961	867	961	867	0.00
27/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	39045	40425	39045	40425	0.00
27/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	280	247	280	247	0.00
27/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	49388	50829	49388	50829	0.00
27/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	22316	21388	22316	21388	0.00
27/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	7104	7649	7104	7649	0.00
27/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	30257	29185	30257	29185	0.00
27/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	4740	5142	4740	5142	0.00
27/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	38849	37665	38849	37665	0.00
27/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	3141	3431	3141	3431	0.00
27/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	47862	46595	47862	46595	0.00
27/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	2077	2284	2077	2284	0.00
27/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	2029	1824	2029	1824	0.00
27/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	49229	51102	49229	51102	0.00
27/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	3430	3110	3430	3110	0.00
27/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	40178	41937	40178	41937	0.00
27/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	5501	5032	5501	5032	0.00
27/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	31910	33519	31910	33519	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	8395	7744	8395	7744	0.00
27/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	24575	26002	24575	26002	0.00
27/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	12230	11372	12230	11372	0.00
27/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	18290	19509	18290	19509	0.00
27/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	29605	28115	29605	28115	0.00
27/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	5949	6537	5949	6537	0.00
27/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	37098	35438	37098	35438	0.00
27/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	3746	4164	3746	4164	0.00
27/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	45193	43397	45193	43397	0.00
27/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	2248	2530	2248	2530	0.00
27/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	53720	51822	53720	51822	0.00
27/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	1284	1464	1284	1464	0.00
27/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	5484	4951	5484	4951	0.00
27/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	40373	42447	40373	42447	0.00
27/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	7869	7162	7869	7162	0.00
27/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	32990	34890	32990	34890	0.00
27/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	10934	10028	10934	10028	0.00
27/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	26388	28089	26388	28089	0.00
27/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	14739	13617	14739	13617	0.00
27/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	20623	22108	20623	22108	0.00
27/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	24635	23069	24635	23069	0.00
27/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	11671	12712	11671	12712	0.00
27/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	30670	28895	30670	28895	0.00
27/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	8426	9258	8426	9258	0.00
27/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	37338	35375	37338	35375	0.00
27/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	5907	6551	5907	6551	0.00
27/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	44542	42416	44542	42416	0.00
27/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	4017	4499	4017	4499	0.00
27/10/2005	R157 On 02-February-06			Bond Future	8.0700	8.0940	141.1551	140.9928	137.00
27/10/2005	R157 On 04-May-06			Bond Future	8.0900	8.1210	136.9983	136.7603	0.00
27/10/2005	R157 On 03-August-06			Bond Future	8.1000	8.1400	139.6264	139.3320	0.00
27/10/2005	R157 On 03-November-05			Bond Future	8.0400	8.0540	138.6651	138.5404	8.00
27/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	20936	20305	20936	20305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	26966	27959	26966	27959	0.00
27/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	29383	28348	29383	28348	0.00
27/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	36635	37980	36635	37980	0.00
27/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	38764	37173	38764	37173	0.00
27/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	27346	28700	27346	28700	0.00
27/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	4647	4551	4647	4551	0.00
27/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	7898	9050	7898	9050	0.00
27/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	32619	31779	32619	31779	250.00
27/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	18422	19206	18422	19206	250.00
27/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	40694	39438	40694	39438	0.00
27/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	28148	29271	28148	29271	0.00
27/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	18543	17753	18543	17753	0.00
27/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	1135	1592	1135	1592	0.00
27/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	67385	65757	67385	65757	0.00
27/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	16403	17154	16403	17154	115.00
27/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	12110	11688	12110	11688	0.00
27/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	38784	39985	38784	39985	0.00
27/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	90333	91581	90333	91581	0.00
27/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	67875	69122	67875	69122	0.00
27/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	3	5	3	5	0.00
27/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	45885	47134	45885	47134	0.00
27/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	317	361	317	361	0.00
27/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	24662	25953	24662	25953	0.00
27/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	37715	36533	37715	36533	0.00
27/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	70	136	70	136	0.00
27/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	57469	56226	57469	56226	0.00
27/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	2	6	2	6	0.00
27/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	76885	75638	76885	75638	0.00
27/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	95909	94662	95909	94662	0.00
27/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	0	0	0	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
27/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	113268	114516	113268	114516	0.00
27/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	295	279	295	279	0.00
27/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	113904	115512	113904	115512	0.00
27/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	866	822	866	822	0.00
27/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	92067	93646	92067	93646	0.00
27/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	2568	2451	2568	2451	0.00
27/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	71817	73323	71817	73323	0.00
27/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	6068	5824	6068	5824	0.00
27/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	53811	55191	53811	55191	0.00
27/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	46371	45345	46371	45345	0.00
27/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	12353	12950	12353	12950	0.00
27/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	61656	60476	61656	60476	0.00
27/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	8214	8658	8214	8658	0.00
27/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	77900	76599	77900	76599	0.00
27/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	5423	5746	5423	5746	0.00
27/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	94206	92793	94206	92793	0.00
27/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	3073	3284	3073	3284	0.00
27/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	3919	3688	3919	3688	0.00
27/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	94447	96596	94447	96596	0.00
27/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	6794	6425	6794	6425	0.00
27/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	75873	77883	75873	77883	0.00
27/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	12263	11690	12263	11690	0.00
27/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	60319	62124	60319	62124	0.00
27/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	19804	19002	19804	19002	0.00
27/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	47254	48831	47254	48831	0.00
27/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	53469	52014	53469	52014	0.00
27/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	21514	22438	21514	22438	0.00
27/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	82169	80396	82169	80396	0.00
27/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	12532	13138	12532	13138	0.00
27/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	97499	95606	97499	95606	0.00
27/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	9572	10059	9572	10059	0.00
27/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	6426	6020	6426	6020	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	95735	98272	95735	98272	0.00
27/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	9969	9385	9969	9385	0.00
27/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	78333	80693	78333	80693	0.00
27/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	14821	14022	14821	14022	0.00
27/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	62649	64795	62649	64795	0.00
27/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	21174	20128	21174	20128	0.00
27/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	48866	50764	48866	50764	0.00
27/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	29146	27831	29146	27831	0.00
27/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	37092	38721	37092	38721	0.00
27/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	49955	48097	49955	48097	0.00
27/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	19547	20633	19547	20633	0.00
27/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	62559	60454	62559	60454	0.00
27/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	13526	14366	13526	14366	0.00
27/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	76349	74030	76349	74030	0.00
27/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	9049	9673	9049	9673	0.00
27/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	91064	88567	91064	88567	0.00
27/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	5846	6293	5846	6293	0.00
27/10/2005	R186 On 02-February-06			Bond Future	7.7600	7.7820	129.4153	129.1920	0.00
27/10/2005	R186 On 04-May-06			Bond Future	7.7700	7.7920	131.8540	131.5584	0.00
27/10/2005	R186 On 03-August-06			Bond Future	7.7700	7.7960	129.0923	128.7375	0.00
27/10/2005	R186 On 03-November-05			Bond Future	7.7500	7.7670	132.3338	132.1462	0.00
27/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	34386	33447	34386	33447	0.00
27/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	36127	37421	36127	37421	0.00
27/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	43795	42424	43795	42424	0.00
27/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	46018	47603	46018	47603	0.00
27/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	53809	52097	53809	52097	0.00
27/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	55896	57732	55896	57732	0.00
27/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	8825	8535	8825	8535	0.00
27/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	9075	10662	9075	10662	0.00
27/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	52573	51337	52573	51337	0.00
27/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	23762	24759	23762	24759	0.00
27/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	59861	58169	59861	58169	0.00
27/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	31722	32985	31722	32985	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	69400	67375	69400	67375	0.00
27/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	41314	42837	41314	42837	0.00
27/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	31504	30126	31504	30126	0.00
27/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	1017	1515	1017	1515	0.00
27/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	19986	19352	19986	19352	0.00
27/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	53437	55036	53437	55036	0.00
27/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	6	9	6	9	0.00
27/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	65306	67186	65306	67186	0.00
27/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	172655	174531	172655	174531	0.00
27/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	135487	137363	135487	137363	0.00
27/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	99723	101599	99723	101599	0.00
27/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	662	730	662	730	0.00
27/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	32825	34769	32825	34769	0.00
27/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	60148	58324	60148	58324	0.00
27/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	45	97	45	97	0.00
27/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	88645	86771	88645	86771	0.00
27/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	1	3	1	3	0.00
27/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	116157	114281	116157	114281	0.00
27/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	142686	140810	142686	140810	0.00
27/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	306	290	306	290	0.00
27/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	173253	175471	173253	175471	0.00
27/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	1341	1278	1341	1278	0.00
27/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	137401	139572	137401	139572	0.00
27/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	4051	3881	4051	3881	0.00
27/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	104605	106669	104605	106669	0.00
27/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	9979	9614	9979	9614	0.00
27/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	76349	78217	76349	78217	0.00
27/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	73552	72057	73552	72057	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	15296	16033	15296	16033	0.00
27/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	96357	94653	96357	94653	0.00
27/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	9715	10245	9715	10245	0.00
27/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	119410	117522	119410	117522	0.00
27/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	5398	5743	5398	5743	0.00
27/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	143245	141222	143245	141222	0.00
27/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	2835	3045	2835	3045	0.00
27/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	4020	3828	4020	3828	0.00
27/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	176231	178995	176231	178995	0.00
27/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	7368	7041	7368	7041	0.00
27/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	142975	145604	142975	145604	0.00
27/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	12597	12079	12597	12079	0.00
27/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	112962	115400	112962	115400	0.00
27/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	20200	19437	20200	19437	0.00
27/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	86624	88817	86624	88817	0.00
27/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	30545	29492	30545	29492	0.00
27/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	64273	66175	64273	66175	0.00
27/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	78427	76433	78427	76433	0.00
27/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	21016	21978	21016	21978	0.00
27/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	99001	96743	99001	96743	0.00
27/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	13365	14063	13365	14063	0.00
27/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	121012	118538	121012	118538	0.00
27/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	8152	8635	8152	8635	0.00
27/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	143891	141253	143891	141253	0.00
27/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	4768	5085	4768	5085	0.00
27/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	13682	13085	13682	13085	0.00
27/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	148211	151162	148211	151162	0.00
27/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	20439	19611	20439	19611	0.00
27/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	119990	122710	119990	122710	0.00
27/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	29293	28195	29293	28195	0.00
27/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	95147	97597	95147	97597	0.00
27/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	40405	39007	40405	39007	0.00
27/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	73789	75939	73789	75939	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	86953	84631	86953	84631	0.00
27/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	29773	30998	29773	30998	0.00
27/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	106150	103559	106150	103559	0.00
27/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	20906	21862	20906	21862	0.00
27/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	126619	123794	126619	123794	0.00
27/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	14299	15022	14299	15022	0.00
27/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	147973	144955	147973	144955	0.00
27/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	9524	10055	9524	10055	0.00
27/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	169847	166677	169847	166677	0.00
27/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	6179	6556	6179	6556	0.00
27/10/2005	R194 On 02-February-06			Bond Future	7.8500	7.8260	108.4313	108.4697	0.00
27/10/2005	R194 On 04-May-06			Bond Future	7.8700	7.8790	105.4065	105.3929	0.00
27/10/2005	R194 On 03-August-06			Bond Future	7.8700	7.9130	107.4336	107.3761	0.00
27/10/2005	R194 On 03-November-05			Bond Future	7.7700	7.7400	106.5185	106.5806	0.00
27/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	4847	5051	4847	5051	0.00
27/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	6689	6509	6689	6509	0.00
27/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	8146	8089	8146	8089	0.00
27/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	5958	6038	5958	6038	0.00
27/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	8563	8268	8563	8268	0.00
27/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	6707	6987	6707	6987	0.00
27/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	1371	1784	1371	1784	0.00
27/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	1778	1569	1778	1569	0.00
27/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	7631	7885	7631	7885	0.00
27/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	4684	4555	4684	4555	0.00
27/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	6031	5988	6031	5988	0.00
27/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	8088	8181	8088	8181	0.00
27/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	6731	6481	6731	6481	0.00
27/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	8562	8887	8562	8887	0.00
27/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	95	181	95	181	0.00
27/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	5876	5341	5876	5341	0.00
27/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	1264	1354	1264	1354	0.00
27/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	12769	12476	12769	12476	0.00
27/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	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
27/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	33189	32567	33189	32567	0.00
27/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	27635	27013	27635	27013	0.00
27/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	22117	21496	22117	21496	0.00
27/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	16636	16015	16636	16015	0.00
27/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	1	3	1	3	0.00
27/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	11191	10572	11191	10572	0.00
27/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	5170	5777	5170	5777	0.00
27/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	238	224	238	224	0.00
27/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	10250	10873	10250	10873	0.00
27/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	14	16	14	16	0.00
27/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	15506	16127	15506	16127	0.00
27/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	20741	21362	20741	21362	0.00
27/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	25942	26563	25942	26563	0.00
27/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	1	1	1	1	0.00
27/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	31186	30803	31186	30803	0.00
27/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	14	17	14	17	0.00
27/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	26235	25854	26235	25854	0.00
27/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	105	118	105	118	0.00
27/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	21390	21021	21390	21021	0.00
27/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	432	473	432	473	0.00
27/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	16813	16471	16813	16471	0.00
27/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	2707	2854	2707	2854	0.00
27/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	9367	9130	9367	9130	0.00
27/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	10947	11241	10947	11241	0.00
27/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	3241	3151	3241	3151	0.00
27/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	14415	14741	14415	14741	0.00
27/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	1978	1920	1978	1920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	18277	18625	18277	18625	0.00
27/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1136	1102	1136	1102	0.00
27/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	22428	22792	22428	22792	0.00
27/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	612	593	612	593	0.00
27/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	439	436	439	436	0.00
27/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	28455	28589	28455	28589	0.00
27/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	757	752	757	752	0.00
27/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	24387	24518	24387	24518	0.00
27/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1246	1238	1246	1238	0.00
27/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	20515	20642	20515	20642	0.00
27/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	1964	1950	1964	1950	0.00
27/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	16895	17017	16895	17017	0.00
27/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	2969	2947	2969	2947	0.00
27/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	13585	13699	13585	13699	0.00
27/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	4312	4280	4312	4280	0.00
27/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	10637	10741	10637	10741	0.00
27/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	10651	10581	10651	10581	0.00
27/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	4242	4308	4242	4308	0.00
27/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	13520	13437	13520	13437	0.00
27/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	2912	2965	2912	2965	0.00
27/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	16709	16613	16709	16613	0.00
27/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	1925	1964	1925	1964	0.00
27/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	20160	20053	20160	20053	0.00
27/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1222	1251	1222	1251	0.00
27/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	2029	1929	2029	1929	0.00
27/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	18791	19266	18791	19266	0.00
27/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	2844	2713	2844	2713	0.00
27/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	15846	16290	15846	16290	0.00
27/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	3884	3717	3884	3717	0.00
27/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	13145	13552	13145	13552	0.00
27/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	5174	4967	5174	4967	0.00
27/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	10711	11078	10711	11078	0.00
27/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	10667	10328	10667	10328	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	5141	5377	5141	5377	0.00
27/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	13030	12649	13030	12649	0.00
27/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	3852	4046	3852	4046	0.00
27/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	15631	15211	15631	15211	0.00
27/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	2819	2974	2819	2974	0.00
27/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	18441	17987	18441	17987	0.00
27/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	2012	2134	2012	2134	0.00
27/10/2005	R201 On 02-February-06			Bond Future	8.0600	8.0740	105.4563	105.3600	0.00
27/10/2005	R201 On 04-May-06			Bond Future	8.0800	8.1010	107.4468	107.2960	0.00
27/10/2005	R201 On 03-August-06			Bond Future	8.0900	8.1210	105.0942	104.8976	0.00
27/10/2005	R201 On 03-November-05			Bond Future	8.0300	8.0390	107.9370	107.8648	0.00
27/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	16723	16362	16723	16362	0.00
27/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	20524	21126	20524	21126	0.00
27/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	19386	18736	19386	18736	0.00
27/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	24242	25099	24242	25099	0.00
27/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	23471	22588	23471	22588	0.00
27/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	28963	30045	28963	30045	0.00
27/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	3881	3892	3881	3892	0.00
27/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	5722	6456	5722	6456	0.00
27/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	26050	25564	26050	25564	0.00
27/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	13869	14346	13869	14346	0.00
27/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	27400	26577	27400	26577	0.00
27/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	16597	17281	16597	17281	0.00
27/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	31152	30084	31152	30084	0.00
27/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	21311	22209	21311	22209	0.00
27/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	15203	14765	15203	14765	0.00
27/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	749	1033	749	1033	0.00
27/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	9667	9429	9667	9429	0.00
27/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	29769	30495	29769	30495	0.00
27/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	88509	89232	88509	89232	0.00
27/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	70457	71180	70457	71180	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	52773	53495	52773	53495	0.00
27/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	2	4	2	4	0.00
27/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	35449	36173	35449	36173	0.00
27/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	264	313	264	313	0.00
27/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	18736	19508	18736	19508	0.00
27/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	30462	29777	30462	29777	0.00
27/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	40	78	40	78	0.00
27/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	46071	45350	46071	45350	0.00
27/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	1	3	1	3	0.00
27/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	61404	60681	61404	60681	0.00
27/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	76432	75709	76432	75709	0.00
27/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	60	58	60	58	0.00
27/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	106757	107719	106757	107719	0.00
27/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	211	204	211	204	0.00
27/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	88886	89842	88886	89842	0.00
27/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	638	617	638	617	0.00
27/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	71651	72593	71651	72593	0.00
27/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	1994	1932	1994	1932	0.00
27/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	55695	56597	55695	56597	0.00
27/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	4838	4705	4838	4705	0.00
27/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	41572	42402	41572	42402	0.00
27/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	37045	36446	37045	36446	0.00
27/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	9198	9562	9198	9562	0.00
27/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	49233	48540	49233	48540	0.00
27/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	6027	6297	6027	6297	0.00
27/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	62189	61422	62189	61422	0.00
27/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	3925	4121	3925	4121	0.00
27/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	75207	74370	75207	74370	0.00
27/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	2178	2305	2178	2305	0.00
27/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	8289	7951	8289	7951	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	45392	46561	45392	46561	0.00
27/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	13035	12551	13035	12551	0.00
27/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	33857	34880	33857	34880	0.00
27/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	36989	35998	36989	35998	0.00
27/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	10827	11344	10827	11344	0.00
27/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	47934	46795	47934	46795	0.00
27/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	6710	7078	6710	7078	0.00
27/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	59939	58679	59939	58679	0.00
27/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	3940	4187	3940	4187	0.00
27/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	72679	71328	72679	71328	0.00
27/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	2187	2344	2187	2344	0.00
27/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	12007	11468	12007	11468	0.00
27/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	49051	50478	49051	50478	0.00
27/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	17096	16392	17096	16392	0.00
27/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	38214	39476	38214	39476	0.00
27/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	40080	38834	40080	38834	0.00
27/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	15196	15915	15196	15915	0.00
27/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	50129	48719	50129	48719	0.00
27/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	10482	11037	10482	11037	0.00
27/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	61118	59565	61118	59565	0.00
27/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	6985	7397	6985	7397	0.00
27/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	72840	71168	72840	71168	0.00
27/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	4491	4784	4491	4784	0.00
27/10/2005	R203 On 02-February-06			Bond Future	8.0500	8.0650	104.7739	104.6686	0.00
27/10/2005	R203 On 04-May-06			Bond Future	8.0600	8.0850	102.5823	102.4267	0.00
27/10/2005	R203 On 03-August-06			Bond Future	8.0700	8.0990	104.5562	104.3519	0.00
27/10/2005	R203 On 03-November-05			Bond Future	8.0200	8.0330	102.9292	102.8528	0.00
27/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	16552	16149	16552	16149	0.00
27/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	20399	21049	20399	21049	0.00
27/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	23336	22660	23336	22660	0.00
27/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	28096	28976	28096	28976	0.00
27/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	28546	27614	28546	27614	0.00
27/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	33752	34864	33752	34864	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	4038	4037	4038	4037	0.00
27/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	5799	6562	5799	6562	0.00
27/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	26611	26036	26611	26036	0.00
27/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	11785	12262	11785	12262	0.00
27/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	32832	31976	32832	31976	0.00
27/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	19165	19865	19165	19865	0.00
27/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	37727	36605	37727	36605	0.00
27/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	24759	25679	24759	25679	0.00
27/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	17584	17023	17584	17023	0.00
27/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	425	628	425	628	0.00
27/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	82424	83188	82424	83188	0.00
27/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	61482	62246	61482	62246	0.00
27/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	2	3	2	3	0.00
27/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	41069	41835	41069	41835	0.00
27/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	215	261	215	261	0.00
27/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	21380	22191	21380	22191	0.00
27/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	35615	34858	35615	34858	0.00
27/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	5	13	5	13	0.00
27/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	53602	52838	53602	52838	0.00
27/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	71150	70386	71150	70386	0.00
27/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	791	768	791	768	0.00
27/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	84164	85193	84164	85193	0.00
27/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	2057	1997	2057	1997	0.00
27/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	64797	65789	64797	65789	0.00
27/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	4662	4529	4662	4529	0.00
27/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	47278	48198	47278	48198	0.00
27/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	9303	9054	9303	9054	0.00
27/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	32293	33097	32293	33097	0.00
27/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	39210	38471	39210	38471	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	6167	6481	6167	6481	0.00
27/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	53717	52847	53717	52847	0.00
27/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	2901	3084	2901	3084	0.00
27/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	69376	68417	69376	68417	0.00
27/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	1219	1314	1219	1314	0.00
27/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	3398	3259	3398	3259	0.00
27/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	86549	87964	86549	87964	0.00
27/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	6042	5812	6042	5812	0.00
27/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	68866	70191	68866	70191	0.00
27/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	10060	9708	10060	9708	0.00
27/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	53053	54256	53053	54256	0.00
27/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	15759	15255	15759	15255	0.00
27/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	39402	40453	39402	40453	0.00
27/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	70858	69555	70858	69555	0.00
27/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	4523	4775	4523	4775	0.00
27/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	44115	43088	44115	43088	0.00
27/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	12465	12993	12465	12993	0.00
27/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	56911	55732	56911	55732	0.00
27/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	7709	8085	7709	8085	0.00
27/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	6461	6168	6461	6168	0.00
27/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	88900	90651	88900	90651	0.00
27/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	9957	9539	9957	9539	0.00
27/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	72383	74008	72383	74008	0.00
27/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	14707	14136	14707	14136	0.00
27/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	57598	59071	57598	59071	0.00
27/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	20873	20129	20873	20129	0.00
27/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	44695	45994	44695	45994	0.00
27/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	48327	47019	48327	47019	0.00
27/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	17614	18350	17614	18350	0.00
27/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	60174	58698	60174	58698	0.00
27/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	12135	12702	12135	12702	0.00
27/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	73045	71423	73045	71423	0.00
27/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	8086	8507	8086	8507	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	R204 On 02-February-06			Bond Future	8.0300	8.0450	100.7938	100.6830	0.00
27/10/2005	R204 On 04-May-06			Bond Future	8.0400	8.0640	102.6959	102.5397	0.00
27/10/2005	R204 On 03-August-06			Bond Future	8.0500	8.0780	100.6314	100.4309	0.00
27/10/2005	R204 On 03-November-05			Bond Future	8.0100	8.0180	102.9817	102.9015	0.00
27/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	18348	17910	18348	17910	0.00
27/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	20808	21477	20808	21477	0.00
27/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	25583	24892	25583	24892	0.00
27/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	29032	29902	29032	29902	0.00
27/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	31149	30221	31149	30221	0.00
27/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	35176	36252	35176	36252	0.00
27/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	19554	18944	19554	18944	0.00
27/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	383	575	383	575	0.00
27/10/2005	R207 On 02-February-06			Bond Future	8.0100	8.0190	94.1800	94.0688	0.00
27/10/2005	R207 On 04-May-06			Bond Future	8.0200	8.0380	95.9623	95.7973	0.00
27/10/2005	R207 On 03-August-06			Bond Future	8.0300	8.0510	94.1631	93.9611	0.00
27/10/2005	R207 On 03-November-05			Bond Future	7.9900	7.9950	96.0956	96.0152	0.00
27/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	19570	19112	19570	19112	0.00
27/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	19968	20621	19968	20621	0.00
27/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	26928	26173	26928	26173	0.00
27/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	28266	29161	28266	29161	0.00
27/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	32609	31651	32609	31651	0.00
27/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	34557	35619	34557	35619	0.00
27/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	5850	5787	5850	5787	0.00
27/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	4645	5386	4645	5386	0.00
28/10/2005	GOVI On 02-February-06			jGovi	229.9300	230.1560	229.9270	230.1560	463.00
28/10/2005	GOVI On 04-May-06			jGovi	234.2300	234.4970	234.2340	234.4970	195.00
28/10/2005	GOVI On 03-August-06			jGovi	238.7100	239.0020	238.7100	239.0020	0.00
28/10/2005	GOVI On 03-November-05			jGovi	225.9000	226.1160	225.9000	226.1160	463.00
28/10/2005	GOVI On 02-November-06			jGovi	243.3400	243.6520	243.3400	243.6520	0.00
28/10/2005	GOVI On 02-February-06	230.00	Call	jGovi	39256	40629	39256	40629	0.00
28/10/2005	GOVI On 02-February-06	230.00	Put	jGovi	39986	39069	39986	39069	0.00
28/10/2005	GOVI On 04-May-06	230.00	Call	jGovi	59738	61658	59738	61658	0.00
28/10/2005	GOVI On 04-May-06	230.00	Put	jGovi	17398	16688	17398	16688	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	GOVI On 03-August-06	230.00	Call	jGovi	98135	100561	98135	100561	0.00
28/10/2005	GOVI On 03-August-06	230.00	Put	jGovi	11035	10541	11035	10541	0.00
28/10/2005	GOVI On 03-November-05	228.00	Call	jGovi	699	1196	699	1196	0.00
28/10/2005	GOVI On 03-November-05	228.00	Put	jGovi	21699	20036	21699	20036	0.00
28/10/2005	GOVI On 02-November-06	230.00	Call	jGovi	139772	142579	139772	142579	0.00
28/10/2005	GOVI On 02-November-06	230.00	Put	jGovi	6372	6059	6372	6059	0.00
28/10/2005	J152 On 28-February-06			jSwap	7.1900	7.1970	0.0015	0.0015	0.00
28/10/2005	J153 On 31-August-10			jSwap	7.8300	7.8070	0.0135	0.0127	0.00
28/10/2005	J157 On 15-September-15			jSwap	8.0600	8.0360	0.0382	0.0369	0.00
28/10/2005	J186 On 21-December-26			jSwap	7.7100	7.6930	0.0224	0.0204	0.00
28/10/2005	J194 On 28-February-08			jSwap	7.7400	7.7250	0.0054	0.0051	0.00
28/10/2005	J201 On 22-December-14			jSwap	7.9900	7.9710	0.0330	0.0318	0.00
28/10/2005	J203 On 15-September-17			jSwap	8.0200	8.0000	0.0400	0.0386	0.00
28/10/2005	J204 On 21-December-18			jSwap	7.9800	7.9580	0.0401	0.0385	0.00
28/10/2005	J207 On 15-January-20			jSwap	7.9600	7.9440	0.0034	0.0048	0.00
28/10/2005	JBAR On 16-March-05			jBar	7.1200	7.1210	0.0000	0.0000	0.00
28/10/2005	JFRA On 02-February-06			jFra	7.3900	7.3920	0.0181	0.0181	0.00
28/10/2005	JFRA On 01-February-07			jFra	8.0000	8.0510	0.0196	0.0197	500.00
28/10/2005	JFRA On 04-May-06			jFra	7.6500	7.6540	0.0187	0.0187	0.00
28/10/2005	JFRA On 03-May-07			jFra	8.0800	8.1160	0.0197	0.0198	0.00
28/10/2005	JFRA On 03-August-06			jFra	7.8200	7.8500	0.0191	0.0192	0.00
28/10/2005	JFRA On 02-August-07			jFra	8.2000	8.0870	0.0200	0.0198	0.00
28/10/2005	JFRA On 03-November-05			jFra	7.1500	7.1650	0.0175	0.0175	0.00
28/10/2005	JFRA On 02-November-06			jFra	7.9100	7.9520	0.0193	0.0194	0.00
28/10/2005	JFRA On 01-November-07			jFra	8.2000	8.1290	0.0215	0.0214	0.00
28/10/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	671	675	671	675	0.00
28/10/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	326	328	326	328	0.00
28/10/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2311	2394	2311	2394	0.00
28/10/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1094	1047	1094	1047	0.00
28/10/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1912	1916	1912	1916	0.00
28/10/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	314	316	314	316	0.00
28/10/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2603	2667	2603	2667	0.00
28/10/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1197	1161	1197	1161	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2454	2518	2454	2518	0.00
28/10/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	459	440	459	440	0.00
28/10/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2937	2760	2937	2760	0.00
28/10/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1217	1325	1217	1325	0.00
28/10/2005	JFRA On 03-November-05	7.25	Call	Option on jFra	9	17	9	17	0.00
28/10/2005	JFRA On 03-November-05	7.25	Put	Option on jFra	250	225	250	225	0.00
28/10/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2831	2908	2831	2908	0.00
28/10/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	606	581	606	581	0.00
28/10/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	3236	3119	3236	3119	0.00
28/10/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1394	1467	1394	1467	0.00
28/10/2005	JN02 On 02-February-06			jNote	7.9000	7.8960	0.1459	0.1458	0.00
28/10/2005	JN02 On 03-November-05			jNote	7.7600	7.7700	0.1424	0.1425	0.00
28/10/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	13151	13145	13151	13145	0.00
28/10/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	1195	1217	1195	1217	0.00
28/10/2005	JN02 On 03-November-05	7.50	Call	Option on jNote	4835	5018	4835	5018	0.00
28/10/2005	JN02 On 03-November-05	7.50	Put	Option on jNote	58	74	58	74	0.00
28/10/2005	JN05 On 02-February-06			jNote	8.0700	8.0640	0.3302	0.3302	0.00
28/10/2005	JN05 On 03-November-05			jNote	8.0000	7.9970	0.3282	0.3281	0.00
28/10/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	18284	18278	18284	18278	0.00
28/10/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	5350	5424	5350	5424	0.00
28/10/2005	JN05 On 03-November-05	8.00	Call	Option on jNote	2544	2709	2544	2709	0.00
28/10/2005	JN05 On 03-November-05	8.00	Put	Option on jNote	2587	2834	2587	2834	0.00
28/10/2005	JN10 On 02-February-06			jNote	8.1200	8.1100	0.5535	0.5531	0.00
28/10/2005	JN10 On 03-November-05			jNote	8.0800	8.0770	0.5525	0.5522	0.00
28/10/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	20775	20589	20775	20589	0.00
28/10/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	12798	13088	12798	13088	0.00
28/10/2005	JN10 On 03-November-05	8.00	Call	Option on jNote	7460	7453	7460	7453	0.00
28/10/2005	JN10 On 03-November-05	8.00	Put	Option on jNote	1788	2191	1788	2191	0.00
28/10/2005	JROD On 31-January-06			jRod	6.8200	6.9020	0.0054	0.0054	0.00
28/10/2005	JROD On 28-February-06			jRod	6.9100	6.9920	0.0049	0.0048	0.00
28/10/2005	JROD On 31-March-06			jRod	7.0000	7.0860	0.0042	0.0043	0.00
28/10/2005	JROD On 28-April-06			jRod	6.9800	7.0290	0.0070	0.0070	0.00
28/10/2005	JROD On 31-May-06			jRod	7.0600	7.1150	0.0065	0.0063	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	JROD On 30-June-06			jRod	7.1600	7.2110	0.0055	0.0056	0.00
28/10/2005	JROD On 31-July-06			jRod	7.1400	7.1710	0.0080	0.0080	0.00
28/10/2005	JROD On 31-August-06			jRod	7.2300	7.2680	0.0071	0.0069	0.00
28/10/2005	JROD On 31-October-05			jRod	6.5200	6.6670	0.0000	0.0020	0.00
28/10/2005	JROD On 30-November-05			jRod	6.5800	6.7260	0.0018	0.0017	0.00
28/10/2005	JROD On 30-December-05			jRod	6.7200	6.8750	0.0014	0.0014	0.00
28/10/2005	R152 On 03-November-05			Bond Future	7.2500	7.2720	103.6935	103.6863	0.00
28/10/2005	R152 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R152 On 03-November-05	6.75	Put	Option on Bond Future	1556	1627	1556	1627	0.00
28/10/2005	R153 On 02-February-06			Bond Future	7.9100	7.8860	124.9069	124.9995	258.00
28/10/2005	R153 On 04-May-06			Bond Future	7.9300	7.9010	120.6583	120.7662	0.00
28/10/2005	R153 On 03-August-06			Bond Future	7.9400	7.9050	122.9627	123.0875	0.00
28/10/2005	R153 On 03-November-05			Bond Future	7.8600	7.8400	122.7078	122.7965	138.00
28/10/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	870	961	870	961	0.00
28/10/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	39880	39045	39880	39045	0.00
28/10/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	9060	9514	9060	9514	0.00
28/10/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	15734	15261	15734	15261	1.00
28/10/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	14721	15304	14721	15304	0.00
28/10/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	10857	10513	10857	10513	0.00
28/10/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	16437	17062	16437	17062	0.00
28/10/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	13565	13111	13565	13111	0.00
28/10/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	18612	19309	18612	19309	0.00
28/10/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	16272	15721	16272	15721	0.00
28/10/2005	R153 On 03-November-05	7.75	Call	Option on Bond Future	1132	1583	1132	1583	0.00
28/10/2005	R153 On 03-November-05	7.75	Put	Option on Bond Future	6022	5586	6022	5586	0.00
28/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	22148	22881	22148	22881	0.00
28/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	9371	9025	9371	9025	20.00
28/10/2005	R153 On 03-November-05	8.00	Call	Option on Bond Future	7127	8010	7127	8010	0.00
28/10/2005	R153 On 03-November-05	8.00	Put	Option on Bond Future	939	935	939	935	0.00
28/10/2005	R153 On 03-November-05	8.25	Call	Option on Bond Future	17187	18088	17187	18088	0.00
28/10/2005	R153 On 03-November-05	8.25	Put	Option on Bond Future	51	65	51	65	5.00
28/10/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	4969	5285	4969	5285	0.00
28/10/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	22301	21690	22301	21690	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	R153 On 03-November-05	9.00	Call	Option on Bond Future	49225	50112	49225	50112	0.00
28/10/2005	R153 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	5.00
28/10/2005	R153 On 03-November-05	8.50	Call	Option on Bond Future	27958	28846	27958	28846	0.00
28/10/2005	R153 On 03-November-05	8.50	Put	Option on Bond Future	1	2	1	2	0.00
28/10/2005	R153 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R153 On 03-November-05	7.00	Put	Option on Bond Future	38914	38027	38914	38027	0.00
28/10/2005	R153 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R153 On 03-November-05	7.25	Put	Option on Bond Future	27439	26552	27439	26552	0.00
28/10/2005	R153 On 03-November-05	7.50	Call	Option on Bond Future	29	70	29	70	0.00
28/10/2005	R153 On 03-November-05	7.50	Put	Option on Bond Future	16128	15281	16128	15281	0.00
28/10/2005	R153 On 03-November-05	8.75	Call	Option on Bond Future	38653	39540	38653	39540	0.00
28/10/2005	R153 On 03-November-05	8.75	Put	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R153 On 03-November-05	9.25	Call	Option on Bond Future	59674	60561	59674	60561	0.00
28/10/2005	R153 On 03-November-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2315	2503	2315	2503	0.00
28/10/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	30425	29687	30425	29687	0.00
28/10/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	246	280	246	280	0.00
28/10/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	50281	49388	50281	49388	0.00
28/10/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	21628	22316	21628	22316	0.00
28/10/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	7343	7104	7343	7104	0.00
28/10/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	29490	30257	29490	30257	0.00
28/10/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	4900	4740	4900	4740	0.00
28/10/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	38026	38849	38026	38849	0.00
28/10/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	3245	3141	3245	3141	0.00
28/10/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	47002	47862	47002	47862	0.00
28/10/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	2143	2077	2143	2077	0.00
28/10/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	1892	2029	1892	2029	0.00
28/10/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	50172	49229	50172	49229	0.00
28/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	3223	3430	3223	3430	0.00
28/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	41051	40178	41051	40178	0.00
28/10/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	5206	5501	5206	5501	0.00
28/10/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	32695	31910	32695	31910	0.00
28/10/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	7997	8395	7997	8395	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	25257	24575	25257	24575	0.00
28/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	11719	12230	11719	12230	0.00
28/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	18858	18290	18858	18290	0.00
28/10/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	28776	29605	28776	29605	0.00
28/10/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	6199	5949	6199	5949	0.00
28/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	36191	37098	36191	37098	0.00
28/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	3918	3746	3918	3746	0.00
28/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	44226	45193	44226	45193	0.00
28/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	2360	2248	2360	2248	0.00
28/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	52709	53720	52709	53720	0.00
28/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	1352	1284	1352	1284	0.00
28/10/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	5190	5484	5190	5484	0.00
28/10/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	41327	40373	41327	40373	0.00
28/10/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	7485	7869	7485	7869	0.00
28/10/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	33855	32990	33855	32990	0.00
28/10/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	10450	10934	10450	10934	0.00
28/10/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	27152	26388	27152	26388	0.00
28/10/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	14149	14739	14149	14739	0.00
28/10/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	21281	20623	21281	20623	0.00
28/10/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	23834	24635	23834	24635	0.00
28/10/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	12118	11671	12118	11671	0.00
28/10/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	29773	30670	29773	30670	0.00
28/10/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	8777	8426	8777	8426	0.00
28/10/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	36357	37338	36357	37338	0.00
28/10/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	6174	5907	6174	5907	0.00
28/10/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	43489	44542	43489	44542	0.00
28/10/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	4213	4017	4213	4017	0.00
28/10/2005	R157 On 02-February-06			Bond Future	8.1000	8.0740	140.9847	141.1551	137.00
28/10/2005	R157 On 04-May-06			Bond Future	8.1200	8.0910	136.8000	136.9983	0.00
28/10/2005	R157 On 03-August-06			Bond Future	8.1300	8.1020	139.4172	139.6264	0.00
28/10/2005	R157 On 03-November-05			Bond Future	8.0600	8.0390	138.5071	138.6651	8.00
28/10/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	20027	20936	20027	20936	0.00
28/10/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	27762	26966	27762	26966	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	28360	29383	28360	29383	0.00
28/10/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	37596	36635	37596	36635	0.00
28/10/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	28107	29146	28107	29146	0.00
28/10/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	38146	37092	38146	37092	0.00
28/10/2005	R157 On 03-November-05	8.00	Call	Option on Bond Future	3586	4647	3586	4647	0.00
28/10/2005	R157 On 03-November-05	8.00	Put	Option on Bond Future	8417	7898	8417	7898	0.00
28/10/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	37530	38764	37530	38764	0.00
28/10/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	28205	27346	28205	27346	0.00
28/10/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	31483	32619	31483	32619	250.00
28/10/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	18990	18422	18990	18422	250.00
28/10/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	39481	40694	39481	40694	0.00
28/10/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	28918	28148	28918	28148	0.00
28/10/2005	R157 On 03-November-05	8.25	Call	Option on Bond Future	16918	18543	16918	18543	0.00
28/10/2005	R157 On 03-November-05	8.25	Put	Option on Bond Future	1089	1135	1089	1135	0.00
28/10/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	65874	67385	65874	67385	0.00
28/10/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	16875	16403	16875	16403	115.00
28/10/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	11454	12110	11454	12110	0.00
28/10/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	39832	38784	39832	38784	0.00
28/10/2005	R157 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R157 On 03-November-05	7.00	Put	Option on Bond Future	91913	90333	91913	90333	0.00
28/10/2005	R157 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R157 On 03-November-05	7.25	Put	Option on Bond Future	69455	67875	69455	67875	0.00
28/10/2005	R157 On 03-November-05	7.50	Call	Option on Bond Future	1	3	1	3	0.00
28/10/2005	R157 On 03-November-05	7.50	Put	Option on Bond Future	47463	45885	47463	45885	0.00
28/10/2005	R157 On 03-November-05	7.75	Call	Option on Bond Future	159	317	159	317	0.00
28/10/2005	R157 On 03-November-05	7.75	Put	Option on Bond Future	26084	24662	26084	24662	0.00
28/10/2005	R157 On 03-November-05	8.50	Call	Option on Bond Future	36116	37715	36116	37715	0.00
28/10/2005	R157 On 03-November-05	8.50	Put	Option on Bond Future	51	70	51	70	0.00
28/10/2005	R157 On 03-November-05	8.75	Call	Option on Bond Future	55888	57469	55888	57469	0.00
28/10/2005	R157 On 03-November-05	8.75	Put	Option on Bond Future	1	2	1	2	0.00
28/10/2005	R157 On 03-November-05	9.00	Call	Option on Bond Future	75305	76885	75305	76885	0.00
28/10/2005	R157 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R157 On 03-November-05	9.25	Call	Option on Bond Future	94329	95909	94329	95909	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	R157 On 03-November-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R157 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R157 On 03-November-05	6.75	Put	Option on Bond Future	114848	113268	114848	113268	0.00
28/10/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	258	295	258	295	0.00
28/10/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	115572	113904	115572	113904	0.00
28/10/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	774	866	774	866	0.00
28/10/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	93680	92067	93680	92067	0.00
28/10/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	2350	2568	2350	2568	0.00
28/10/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	73303	71817	73303	71817	0.00
28/10/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	5655	6068	5655	6068	0.00
28/10/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	55103	53811	55103	53811	0.00
28/10/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	45055	46371	45055	46371	0.00
28/10/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	12742	12353	12742	12353	0.00
28/10/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	60208	61656	60208	61656	0.00
28/10/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	8471	8214	8471	8214	0.00
28/10/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	76360	77900	76360	77900	0.00
28/10/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	5588	5423	5588	5423	0.00
28/10/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	92597	94206	92597	94206	0.00
28/10/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	3169	3073	3169	3073	0.00
28/10/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	3661	3919	3661	3919	0.00
28/10/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	96172	94447	96172	94447	0.00
28/10/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	6397	6794	6397	6794	0.00
28/10/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	77459	75873	77459	75873	0.00
28/10/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	11665	12263	11665	12263	0.00
28/10/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	61703	60319	61703	60319	0.00
28/10/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	18991	19804	18991	19804	0.00
28/10/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	48424	47254	48424	47254	0.00
28/10/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	52093	53469	52093	53469	0.00
28/10/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	22122	21514	22122	21514	0.00
28/10/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	80549	82169	80549	82169	0.00
28/10/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	12896	12532	12896	12532	0.00
28/10/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	95794	97499	95794	97499	0.00
28/10/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	9850	9572	9850	9572	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	6077	6426	6077	6426	0.00
28/10/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	97478	95735	97478	95735	0.00
28/10/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	9478	9969	9478	9969	0.00
28/10/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	79935	78333	79935	78333	0.00
28/10/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	14164	14821	14164	14821	0.00
28/10/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	64085	62649	64085	62649	0.00
28/10/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	20331	21174	20331	21174	0.00
28/10/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	50116	48866	50116	48866	0.00
28/10/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	48537	49955	48537	49955	0.00
28/10/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	20221	19547	20221	19547	0.00
28/10/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	60976	62559	60976	62559	0.00
28/10/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	14036	13526	14036	13526	0.00
28/10/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	74627	76349	74627	76349	0.00
28/10/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	9419	9049	9419	9049	0.00
28/10/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	89230	91064	89230	91064	0.00
28/10/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	6104	5846	6104	5846	0.00
28/10/2005	R186 On 02-February-06			Bond Future	7.7900	7.7640	129.1548	129.4153	0.00
28/10/2005	R186 On 04-May-06			Bond Future	7.7900	7.7680	131.5830	131.8540	0.00
28/10/2005	R186 On 03-August-06			Bond Future	7.7900	7.7670	128.7986	129.0923	0.00
28/10/2005	R186 On 03-November-05			Bond Future	7.7700	7.7520	132.0962	132.3338	0.00
28/10/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	32904	34386	32904	34386	0.00
28/10/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	37250	36127	37250	36127	0.00
28/10/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	42309	43795	42309	43795	0.00
28/10/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	47243	46018	47243	46018	0.00
28/10/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	52210	53809	52210	53809	0.00
28/10/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	57234	55896	57234	55896	0.00
28/10/2005	R186 On 03-November-05	7.75	Call	Option on Bond Future	7031	8825	7031	8825	0.00
28/10/2005	R186 On 03-November-05	7.75	Put	Option on Bond Future	9658	9075	9658	9075	0.00
28/10/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	50748	52573	50748	52573	0.00
28/10/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	24542	23762	24542	23762	0.00
28/10/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	58090	59861	58090	59861	0.00
28/10/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	32660	31722	32660	31722	0.00
28/10/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	67547	69400	67547	69400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	42399	41314	42399	41314	0.00
28/10/2005	R186 On 03-November-05	8.00	Call	Option on Bond Future	29060	31504	29060	31504	0.00
28/10/2005	R186 On 03-November-05	8.00	Put	Option on Bond Future	949	1017	949	1017	0.00
28/10/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	18904	19986	18904	19986	0.00
28/10/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	54959	53437	54959	53437	0.00
28/10/2005	R186 On 03-November-05	7.25	Call	Option on Bond Future	1	6	1	6	0.00
28/10/2005	R186 On 03-November-05	7.25	Put	Option on Bond Future	67678	65306	67678	65306	0.00
28/10/2005	R186 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R186 On 03-November-05	6.50	Put	Option on Bond Future	175031	172655	175031	172655	0.00
28/10/2005	R186 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R186 On 03-November-05	6.75	Put	Option on Bond Future	137863	135487	137863	135487	0.00
28/10/2005	R186 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R186 On 03-November-05	7.00	Put	Option on Bond Future	102099	99723	102099	99723	0.00
28/10/2005	R186 On 03-November-05	7.50	Call	Option on Bond Future	349	662	349	662	0.00
28/10/2005	R186 On 03-November-05	7.50	Put	Option on Bond Future	34887	32825	34887	32825	0.00
28/10/2005	R186 On 03-November-05	8.25	Call	Option on Bond Future	57757	60148	57757	60148	0.00
28/10/2005	R186 On 03-November-05	8.25	Put	Option on Bond Future	31	45	31	45	0.00
28/10/2005	R186 On 03-November-05	8.50	Call	Option on Bond Future	86268	88645	86268	88645	0.00
28/10/2005	R186 On 03-November-05	8.50	Put	Option on Bond Future	0	1	0	1	0.00
28/10/2005	R186 On 03-November-05	8.75	Call	Option on Bond Future	113781	116157	113781	116157	0.00
28/10/2005	R186 On 03-November-05	8.75	Put	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R186 On 03-November-05	9.00	Call	Option on Bond Future	140310	142686	140310	142686	0.00
28/10/2005	R186 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	264	306	264	306	0.00
28/10/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	175816	173253	175816	173253	0.00
28/10/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	1195	1341	1195	1341	0.00
28/10/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	139860	137401	139860	137401	0.00
28/10/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	3699	4051	3699	4051	0.00
28/10/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	106858	104605	106858	104605	0.00
28/10/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	9296	9979	9296	9979	0.00
28/10/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	78271	76349	78271	76349	0.00
28/10/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	71464	73552	71464	73552	0.00
28/10/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	15812	15296	15812	15296	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	94081	96357	94081	96357	0.00
28/10/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	10044	9715	10044	9715	0.00
28/10/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	116997	119410	116997	119410	0.00
28/10/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	5590	5398	5590	5398	0.00
28/10/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	140744	143245	140744	143245	0.00
28/10/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	2938	2835	2938	2835	0.00
28/10/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	3761	4020	3761	4020	0.00
28/10/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	178682	176231	178682	176231	0.00
28/10/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	6947	7368	6947	7368	0.00
28/10/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	145265	142975	145265	142975	0.00
28/10/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	11962	12597	11962	12597	0.00
28/10/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	115037	112962	115037	112962	0.00
28/10/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	19305	20200	19305	20200	0.00
28/10/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	88439	86624	88439	86624	0.00
28/10/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	29360	30545	29360	30545	0.00
28/10/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	65798	64273	65798	64273	0.00
28/10/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	76402	78427	76402	78427	0.00
28/10/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	21701	21016	21701	21016	0.00
28/10/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	96766	99001	96766	99001	0.00
28/10/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	13840	13365	13840	13365	0.00
28/10/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	118615	121012	118615	121012	0.00
28/10/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	8465	8152	8465	8152	0.00
28/10/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	141377	143891	141377	143891	0.00
28/10/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	4964	4768	4964	4768	0.00
28/10/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	13067	13682	13067	13682	0.00
28/10/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	150534	148211	150534	148211	0.00
28/10/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	19608	20439	19608	20439	0.00
28/10/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	122097	119990	122097	119990	0.00
28/10/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	28219	29293	28219	29293	0.00
28/10/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	97010	95147	97010	95147	0.00
28/10/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	39071	40405	39071	40405	0.00
28/10/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	75392	73789	75392	73789	0.00
28/10/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	84868	86953	84868	86953	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	30624	29773	30624	29773	0.00
28/10/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	103860	106150	103860	106150	0.00
28/10/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	21553	20906	21553	20906	0.00
28/10/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	124158	126619	124158	126619	0.00
28/10/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	14775	14299	14775	14299	0.00
28/10/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	145375	147973	145375	147973	0.00
28/10/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	9864	9524	9864	9524	0.00
28/10/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	167145	169847	167145	169847	0.00
28/10/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	6413	6179	6413	6179	0.00
28/10/2005	R194 On 02-February-06			Bond Future	7.8600	7.8460	108.3968	108.4313	0.00
28/10/2005	R194 On 04-May-06			Bond Future	7.9000	7.8710	105.3573	105.4065	0.00
28/10/2005	R194 On 03-August-06			Bond Future	7.9200	7.8740	107.3732	107.4336	0.00
28/10/2005	R194 On 03-November-05			Bond Future	7.7800	7.7690	106.4885	106.5185	0.00
28/10/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	4664	4847	4664	4847	0.00
28/10/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	6851	6689	6851	6689	0.00
28/10/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	5791	6031	5791	6031	0.00
28/10/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	8340	8088	8340	8088	0.00
28/10/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	6440	6731	6440	6731	0.00
28/10/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	8876	8562	8876	8562	0.00
28/10/2005	R194 On 03-November-05	7.75	Call	Option on Bond Future	1123	1371	1123	1371	0.00
28/10/2005	R194 On 03-November-05	7.75	Put	Option on Bond Future	1830	1778	1830	1778	0.00
28/10/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	7858	8146	7858	8146	0.00
28/10/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	6163	5958	6163	5958	0.00
28/10/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	8225	8563	8225	8563	0.00
28/10/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	6974	6707	6974	6707	0.00
28/10/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	7402	7631	7402	7631	0.00
28/10/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	4800	4684	4800	4684	0.00
28/10/2005	R194 On 03-November-05	7.50	Call	Option on Bond Future	53	95	53	95	0.00
28/10/2005	R194 On 03-November-05	7.50	Put	Option on Bond Future	6134	5876	6134	5876	0.00
28/10/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	1185	1264	1185	1264	0.00
28/10/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	13035	12769	13035	12769	0.00
28/10/2005	R194 On 03-November-05	6.25	Call	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R194 On 03-November-05	6.25	Put	Option on Bond Future	33488	33189	33488	33189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	R194 On 03-November-05	6.50	Call	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R194 On 03-November-05	6.50	Put	Option on Bond Future	27934	27635	27934	27635	0.00
28/10/2005	R194 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R194 On 03-November-05	6.75	Put	Option on Bond Future	22417	22117	22417	22117	0.00
28/10/2005	R194 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R194 On 03-November-05	7.00	Put	Option on Bond Future	16936	16636	16936	16636	0.00
28/10/2005	R194 On 03-November-05	7.25	Call	Option on Bond Future	0	1	0	1	0.00
28/10/2005	R194 On 03-November-05	7.25	Put	Option on Bond Future	11491	11191	11491	11191	0.00
28/10/2005	R194 On 03-November-05	8.00	Call	Option on Bond Future	4845	5170	4845	5170	0.00
28/10/2005	R194 On 03-November-05	8.00	Put	Option on Bond Future	213	238	213	238	0.00
28/10/2005	R194 On 03-November-05	8.25	Call	Option on Bond Future	9945	10250	9945	10250	0.00
28/10/2005	R194 On 03-November-05	8.25	Put	Option on Bond Future	9	14	9	14	0.00
28/10/2005	R194 On 03-November-05	8.50	Call	Option on Bond Future	15206	15506	15206	15506	0.00
28/10/2005	R194 On 03-November-05	8.50	Put	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R194 On 03-November-05	8.75	Call	Option on Bond Future	20441	20741	20441	20741	0.00
28/10/2005	R194 On 03-November-05	8.75	Put	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R194 On 03-November-05	9.00	Call	Option on Bond Future	25642	25942	25642	25942	0.00
28/10/2005	R194 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	1	1	1	1	0.00
28/10/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	31530	31186	31530	31186	0.00
28/10/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	12	14	12	14	0.00
28/10/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	26578	26235	26578	26235	0.00
28/10/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	93	105	93	105	0.00
28/10/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	21724	21390	21724	21390	0.00
28/10/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	396	432	396	432	0.00
28/10/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	17121	16813	17121	16813	0.00
28/10/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	2577	2707	2577	2707	0.00
28/10/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	9581	9367	9581	9367	0.00
28/10/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	10681	10947	10681	10947	0.00
28/10/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	3320	3241	3320	3241	0.00
28/10/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	14121	14415	14121	14415	0.00
28/10/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	2029	1978	2029	1978	0.00
28/10/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	17962	18277	17962	18277	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	1166	1136	1166	1136	0.00
28/10/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	22099	22428	22099	22428	0.00
28/10/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	629	612	629	612	0.00
28/10/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	406	439	406	439	0.00
28/10/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	28914	28455	28914	28455	0.00
28/10/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	705	757	705	757	0.00
28/10/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	24828	24387	24828	24387	0.00
28/10/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1169	1246	1169	1246	0.00
28/10/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	20930	20515	20930	20515	0.00
28/10/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	1854	1964	1854	1964	0.00
28/10/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	17277	16895	17277	16895	0.00
28/10/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	2820	2969	2820	2969	0.00
28/10/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	13928	13585	13928	13585	0.00
28/10/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	4118	4312	4118	4312	0.00
28/10/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	10936	10637	10936	10637	0.00
28/10/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	10318	10651	10318	10651	0.00
28/10/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	4401	4242	4401	4242	0.00
28/10/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	13147	13520	13147	13520	0.00
28/10/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	3032	2912	3032	2912	0.00
28/10/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	16302	16709	16302	16709	0.00
28/10/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	2010	1925	2010	1925	0.00
28/10/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	19725	20160	19725	20160	0.00
28/10/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	1280	1222	1280	1222	0.00
28/10/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	1905	2029	1905	2029	0.00
28/10/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	19272	18791	19272	18791	0.00
28/10/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	2684	2844	2684	2844	0.00
28/10/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	16291	15846	16291	15846	0.00
28/10/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	3684	3884	3684	3884	0.00
28/10/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	13549	13145	13549	13145	0.00
28/10/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	4930	5174	4930	5174	0.00
28/10/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	11071	10711	11071	10711	0.00
28/10/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	10284	10667	10284	10667	0.00
28/10/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	5363	5141	5363	5141	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	12605	13030	12605	13030	0.00
28/10/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	4032	3852	4032	3852	0.00
28/10/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	15167	15631	15167	15631	0.00
28/10/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	2960	2819	2960	2819	0.00
28/10/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	17944	18441	17944	18441	0.00
28/10/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	2121	2012	2121	2012	0.00
28/10/2005	R201 On 02-February-06			Bond Future	8.0800	8.0590	105.3215	105.4563	0.00
28/10/2005	R201 On 04-May-06			Bond Future	8.1000	8.0770	107.2960	107.4468	0.00
28/10/2005	R201 On 03-August-06			Bond Future	8.1200	8.0890	104.9283	105.0942	0.00
28/10/2005	R201 On 03-November-05			Bond Future	8.0500	8.0280	107.8058	107.9370	0.00
28/10/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	15995	16723	15995	16723	0.00
28/10/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	21143	20524	21143	20524	0.00
28/10/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	18622	19386	18622	19386	0.00
28/10/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	24985	24242	24985	24242	0.00
28/10/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	22639	23471	22639	23471	0.00
28/10/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	29789	28963	29789	28963	0.00
28/10/2005	R201 On 03-November-05	8.00	Call	Option on Bond Future	2992	3881	2992	3881	0.00
28/10/2005	R201 On 03-November-05	8.00	Put	Option on Bond Future	6147	5722	6147	5722	0.00
28/10/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	25141	26050	25141	26050	0.00
28/10/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	14308	13869	14308	13869	0.00
28/10/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	26464	27400	26464	27400	0.00
28/10/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	17168	16597	17168	16597	0.00
28/10/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	30165	31152	30165	31152	0.00
28/10/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	21983	21311	21983	21311	0.00
28/10/2005	R201 On 03-November-05	8.25	Call	Option on Bond Future	13863	15203	13863	15203	0.00
28/10/2005	R201 On 03-November-05	8.25	Put	Option on Bond Future	722	749	722	749	0.00
28/10/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	9140	9667	9140	9667	0.00
28/10/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	30591	29769	30591	29769	0.00
28/10/2005	R201 On 03-November-05	6.75	Call	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R201 On 03-November-05	6.75	Put	Option on Bond Future	89822	88509	89822	88509	0.00
28/10/2005	R201 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R201 On 03-November-05	7.00	Put	Option on Bond Future	71770	70457	71770	70457	0.00
28/10/2005	R201 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	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
28/10/2005	R201 On 03-November-05	7.25	Put	Option on Bond Future	54085	52773	54085	52773	0.00
28/10/2005	R201 On 03-November-05	7.50	Call	Option on Bond Future	0	2	0	2	0.00
28/10/2005	R201 On 03-November-05	7.50	Put	Option on Bond Future	36760	35449	36760	35449	0.00
28/10/2005	R201 On 03-November-05	7.75	Call	Option on Bond Future	131	264	131	264	0.00
28/10/2005	R201 On 03-November-05	7.75	Put	Option on Bond Future	19916	18736	19916	18736	0.00
28/10/2005	R201 On 03-November-05	8.50	Call	Option on Bond Future	29139	30462	29139	30462	0.00
28/10/2005	R201 On 03-November-05	8.50	Put	Option on Bond Future	29	40	29	40	0.00
28/10/2005	R201 On 03-November-05	8.75	Call	Option on Bond Future	44757	46071	44757	46071	0.00
28/10/2005	R201 On 03-November-05	8.75	Put	Option on Bond Future	0	1	0	1	0.00
28/10/2005	R201 On 03-November-05	9.00	Call	Option on Bond Future	60091	61404	60091	61404	0.00
28/10/2005	R201 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R201 On 03-November-05	9.25	Call	Option on Bond Future	75119	76432	75119	76432	0.00
28/10/2005	R201 On 03-November-05	9.25	Put	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	51	60	51	60	0.00
28/10/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	108097	106757	108097	106757	0.00
28/10/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	184	211	184	211	0.00
28/10/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	90207	88886	90207	88886	0.00
28/10/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	569	638	569	638	0.00
28/10/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	72930	71651	72930	71651	0.00
28/10/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	1822	1994	1822	1994	0.00
28/10/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	56871	55695	56871	55695	0.00
28/10/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	4507	4838	4507	4838	0.00
28/10/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	42590	41572	42590	41572	0.00
28/10/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	35994	37045	35994	37045	0.00
28/10/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	9495	9198	9495	9198	0.00
28/10/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	48079	49233	48079	49233	0.00
28/10/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	6221	6027	6221	6027	0.00
28/10/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	60964	62189	60964	62189	0.00
28/10/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	4048	3925	4048	3925	0.00
28/10/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	73928	75207	73928	75207	0.00
28/10/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	2248	2178	2248	2178	0.00
28/10/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	7859	8289	7859	8289	0.00
28/10/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	46470	45392	46470	45392	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	12444	13035	12444	13035	0.00
28/10/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	34774	33857	34774	33857	0.00
28/10/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	35896	36989	35896	36989	0.00
28/10/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	11242	10827	11242	10827	0.00
28/10/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	46710	47934	46710	47934	0.00
28/10/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	6993	6710	6993	6710	0.00
28/10/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	58613	59939	58613	59939	0.00
28/10/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	4122	3940	4122	3940	0.00
28/10/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	71281	72679	71281	72679	0.00
28/10/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	2297	2187	2297	2187	0.00
28/10/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	11478	12007	11478	12007	0.00
28/10/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	50181	49051	50181	49051	0.00
28/10/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	16419	17096	16419	17096	0.00
28/10/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	39196	38214	39196	38214	0.00
28/10/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	38948	40080	38948	40080	0.00
28/10/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	15722	15196	15722	15196	0.00
28/10/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	48867	50129	48867	50129	0.00
28/10/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	10878	10482	10878	10482	0.00
28/10/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	59747	61118	59747	61118	0.00
28/10/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	7272	6985	7272	6985	0.00
28/10/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	71381	72840	71381	72840	0.00
28/10/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	4690	4491	4690	4491	0.00
28/10/2005	R203 On 02-February-06			Bond Future	8.0700	8.0510	104.6235	104.7739	0.00
28/10/2005	R203 On 04-May-06			Bond Future	8.0900	8.0640	102.4119	102.5823	0.00
28/10/2005	R203 On 03-August-06			Bond Future	8.1000	8.0710	104.3665	104.5562	0.00
28/10/2005	R203 On 03-November-05			Bond Future	8.0400	8.0230	102.7765	102.9292	0.00
28/10/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	15753	16552	15753	16552	0.00
28/10/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	21104	20399	21104	20399	0.00
28/10/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	22455	23336	22455	23336	0.00
28/10/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	28919	28096	28919	28096	0.00
28/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	27574	28546	27574	28546	0.00
28/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	34677	33752	34677	33752	0.00
28/10/2005	R203 On 03-November-05	8.00	Call	Option on Bond Future	3049	4038	3049	4038	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	R203 On 03-November-05	8.00	Put	Option on Bond Future	6337	5799	6337	5799	0.00
28/10/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	25576	26611	25576	26611	0.00
28/10/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	12253	11785	12253	11785	0.00
28/10/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	31757	32832	31757	32832	0.00
28/10/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	19794	19165	19794	19165	0.00
28/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	36579	37727	36579	37727	0.00
28/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	25508	24759	25508	24759	0.00
28/10/2005	R203 On 03-November-05	8.25	Call	Option on Bond Future	16044	17584	16044	17584	0.00
28/10/2005	R203 On 03-November-05	8.25	Put	Option on Bond Future	412	425	412	425	0.00
28/10/2005	R203 On 03-November-05	7.00	Call	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R203 On 03-November-05	7.00	Put	Option on Bond Future	83952	82424	83952	82424	0.00
28/10/2005	R203 On 03-November-05	7.25	Call	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R203 On 03-November-05	7.25	Put	Option on Bond Future	63010	61482	63010	61482	0.00
28/10/2005	R203 On 03-November-05	7.50	Call	Option on Bond Future	0	2	0	2	0.00
28/10/2005	R203 On 03-November-05	7.50	Put	Option on Bond Future	42595	41069	42595	41069	0.00
28/10/2005	R203 On 03-November-05	7.75	Call	Option on Bond Future	99	215	99	215	0.00
28/10/2005	R203 On 03-November-05	7.75	Put	Option on Bond Future	22792	21380	22792	21380	0.00
28/10/2005	R203 On 03-November-05	8.50	Call	Option on Bond Future	34085	35615	34085	35615	0.00
28/10/2005	R203 On 03-November-05	8.50	Put	Option on Bond Future	3	5	3	5	0.00
28/10/2005	R203 On 03-November-05	8.75	Call	Option on Bond Future	52075	53602	52075	53602	0.00
28/10/2005	R203 On 03-November-05	8.75	Put	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R203 On 03-November-05	9.00	Call	Option on Bond Future	69623	71150	69623	71150	0.00
28/10/2005	R203 On 03-November-05	9.00	Put	Option on Bond Future	0	0	0	0	0.00
28/10/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	709	791	709	791	0.00
28/10/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	85585	84164	85585	84164	0.00
28/10/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	1878	2057	1878	2057	0.00
28/10/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	66120	64797	66120	64797	0.00
28/10/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	4324	4662	4324	4662	0.00
28/10/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	48444	47278	48444	47278	0.00
28/10/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	8750	9303	8750	9303	0.00
28/10/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	33244	32293	33244	32293	0.00
28/10/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	37982	39210	37982	39210	0.00
28/10/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	6442	6167	6442	6167	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	52356	53717	52356	53717	0.00
28/10/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	3043	2901	3043	2901	0.00
28/10/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	67937	69376	67937	69376	0.00
28/10/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	1284	1219	1284	1219	0.00
28/10/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	3180	3398	3180	3398	0.00
28/10/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	88034	86549	88034	86549	0.00
28/10/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	5700	6042	5700	6042	0.00
28/10/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	70227	68866	70227	68866	0.00
28/10/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	9560	10060	9560	10060	0.00
28/10/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	54256	53053	54256	53053	0.00
28/10/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	15075	15759	15075	15759	0.00
28/10/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	40421	39402	40421	39402	0.00
28/10/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	69352	70858	69352	70858	0.00
28/10/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	4720	4523	4720	4523	0.00
28/10/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	42866	44115	42866	44115	0.00
28/10/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	12920	12465	12920	12465	0.00
28/10/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	55517	56911	55517	56911	0.00
28/10/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	8018	7709	8018	7709	0.00
28/10/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	6125	6461	6125	6461	0.00
28/10/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	90462	88900	90462	88900	0.00
28/10/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	9489	9957	9489	9957	0.00
28/10/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	73812	72383	73812	72383	0.00
28/10/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	14084	14707	14084	14707	0.00
28/10/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	58872	57598	58872	57598	0.00
28/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	20079	20873	20079	20873	0.00
28/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	45798	44695	45798	44695	0.00
28/10/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	47014	48327	47014	48327	0.00
28/10/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	18198	17614	18198	17614	0.00
28/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	58716	60174	58716	60174	0.00
28/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	12574	12135	12574	12135	0.00
28/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	71465	73045	71465	73045	0.00
28/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	8404	8086	8404	8086	0.00
28/10/2005	R204 On 02-February-06			Bond Future	8.0500	8.0310	100.6277	100.7938	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	R204 On 04-May-06			Bond Future	8.0700	8.0440	102.5163	102.6959	0.00
28/10/2005	R204 On 03-August-06			Bond Future	8.0800	8.0520	100.4386	100.6314	0.00
28/10/2005	R204 On 03-November-05			Bond Future	8.0300	8.0080	102.8293	102.9817	0.00
28/10/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	17447	18348	17447	18348	0.00
28/10/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	21567	20808	21567	20808	0.00
28/10/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	24635	25583	24635	25583	0.00
28/10/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	29880	29032	29880	29032	0.00
28/10/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	30141	31149	30141	31149	0.00
28/10/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	36095	35176	36095	35176	0.00
28/10/2005	R204 On 03-November-05	8.25	Call	Option on Bond Future	18008	19554	18008	19554	0.00
28/10/2005	R204 On 03-November-05	8.25	Put	Option on Bond Future	360	383	360	383	0.00
28/10/2005	R207 On 02-February-06			Bond Future	8.0200	8.0050	94.0291	94.1800	0.00
28/10/2005	R207 On 04-May-06			Bond Future	8.0400	8.0170	95.7895	95.9623	0.00
28/10/2005	R207 On 03-August-06			Bond Future	8.0500	8.0250	93.9766	94.1631	0.00
28/10/2005	R207 On 03-November-05			Bond Future	8.0000	7.9850	95.9510	96.0956	0.00
28/10/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	18713	19570	18713	19570	0.00
28/10/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	20619	19968	20619	19968	0.00
28/10/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	25988	26928	25988	26928	0.00
28/10/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	29054	28266	29054	28266	0.00
28/10/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	31609	32609	31609	32609	0.00
28/10/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	35422	34557	35422	34557	0.00
28/10/2005	R207 On 03-November-05	8.00	Call	Option on Bond Future	4715	5850	4715	5850	0.00
28/10/2005	R207 On 03-November-05	8.00	Put	Option on Bond Future	4956	4645	4956	4645	0.00