



Derivatives Monthly Statistics Report

For November 2005

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2005	GOVI On 02-February-06			jGovi	232.2900	231.7790	232.2880	231.7790	506.00
21/11/2005	GOVI On 04-May-06			jGovi	236.7400	236.2070	236.7370	236.2070	200.00
21/11/2005	GOVI On 03-August-06			jGovi	241.2800	240.7350	241.2800	240.7350	0.00
21/11/2005	GOVI On 02-November-06			jGovi	245.8900	245.3380	245.8850	245.3380	0.00
21/11/2005	GOVI On 02-February-06	230.00	Call	jGovi	45918	43507	45918	43507	0.00
21/11/2005	GOVI On 02-February-06	230.00	Put	jGovi	23038	25717	23038	25717	0.00
21/11/2005	GOVI On 04-May-06	230.00	Call	jGovi	75735	71693	75735	71693	0.00
21/11/2005	GOVI On 04-May-06	230.00	Put	jGovi	8365	9623	8365	9623	0.00
21/11/2005	GOVI On 03-August-06	230.00	Call	jGovi	118809	114168	118809	114168	0.00
21/11/2005	GOVI On 03-August-06	230.00	Put	jGovi	6009	6818	6009	6818	0.00
21/11/2005	GOVI On 02-November-06	230.00	Call	jGovi	162333	157327	162333	157327	0.00
21/11/2005	GOVI On 02-November-06	230.00	Put	jGovi	3483	3947	3483	3947	0.00
21/11/2005	J152 On 28-February-06			jSwap	7.2200	7.2300	0.0014	0.0013	0.00
21/11/2005	J153 On 31-August-10			jSwap	7.6400	7.6740	0.0058	0.0072	0.00
21/11/2005	J157 On 15-September-15			jSwap	7.8900	7.9370	0.0268	0.0304	0.00
21/11/2005	J186 On 21-December-26			jSwap	7.4900	7.5300	0.0015	0.0032	0.00
21/11/2005	J194 On 28-February-08			jSwap	7.5000	7.5260	0.0001	0.0006	0.00
21/11/2005	J201 On 22-December-14			jSwap	7.8100	7.8510	0.0211	0.0239	0.00
21/11/2005	J203 On 15-September-17			jSwap	7.8400	7.8900	0.0267	0.0304	0.00
21/11/2005	J204 On 21-December-18			jSwap	7.8000	7.8380	0.0252	0.0287	0.00
21/11/2005	J207 On 15-January-20			jSwap	7.7700	7.8150	0.0200	0.0163	0.00
21/11/2005	JBAR On 16-March-05			jBar	7.2500	7.2500	0.0000	0.0000	0.00
21/11/2005	JFRA On 02-February-06			jFra	7.4200	7.4360	0.0182	0.0182	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2005	JFRA On 01-February-07			jFra	7.8200	7.8450	0.0191	0.0192	500.00
21/11/2005	JFRA On 04-May-06			jFra	7.4500	7.4920	0.0182	0.0183	0.00
21/11/2005	JFRA On 03-May-07			jFra	7.8900	7.9000	0.0193	0.0193	0.00
21/11/2005	JFRA On 03-August-06			jFra	7.6400	7.6690	0.0187	0.0188	0.00
21/11/2005	JFRA On 02-August-07			jFra	7.8900	7.9100	0.0193	0.0193	0.00
21/11/2005	JFRA On 02-November-06			jFra	7.7400	7.7710	0.0189	0.0190	0.00
21/11/2005	JFRA On 01-November-07			jFra	7.9400	7.9760	0.0209	0.0210	0.00
21/11/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	656	690	656	690	0.00
21/11/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	240	235	240	235	0.00
21/11/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	2013	2051	2013	2051	0.00
21/11/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1226	1207	1226	1207	0.00
21/11/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1505	1579	1505	1579	0.00
21/11/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	396	375	396	375	0.00
21/11/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2289	2311	2289	2311	0.00
21/11/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1340	1333	1340	1333	0.00
21/11/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	2096	2154	2096	2154	0.00
21/11/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	533	518	533	518	0.00
21/11/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2437	2469	2437	2469	0.00
21/11/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1481	1466	1481	1466	0.00
21/11/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2486	2553	2486	2553	0.00
21/11/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	689	667	689	667	0.00
21/11/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	2787	2845	2787	2845	0.00
21/11/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1627	1594	1627	1594	0.00
21/11/2005	JN02 On 02-February-06			jNote	7.7200	7.7440	0.1428	0.1432	0.00
21/11/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	10030	10476	10030	10476	0.00
21/11/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	1378	1340	1378	1340	0.00
21/11/2005	JN05 On 02-February-06			jNote	7.9200	7.9440	0.3254	0.3262	0.00
21/11/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	13069	13907	13069	13907	0.00
21/11/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	6167	5942	6167	5942	0.00
21/11/2005	JN10 On 02-February-06			jNote	7.9800	8.0140	0.5479	0.5494	0.00
21/11/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	13786	15123	13786	15123	0.00
21/11/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	14955	14165	14955	14165	0.00
21/11/2005	JROD On 31-January-06			jRod	7.0000	6.8680	0.0023	0.0023	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2005	JROD On 28-February-06			jRod	6.9900	6.9190	0.0048	0.0048	0.00
21/11/2005	JROD On 31-March-06			jRod	7.1100	7.0390	0.0042	0.0042	0.00
21/11/2005	JROD On 28-April-06			jRod	7.2100	7.1440	0.0036	0.0036	0.00
21/11/2005	JROD On 31-May-06			jRod	7.1300	7.0830	0.0062	0.0062	0.00
21/11/2005	JROD On 30-June-06			jRod	7.2100	7.1730	0.0056	0.0055	0.00
21/11/2005	JROD On 31-July-06			jRod	7.3200	7.2840	0.0047	0.0047	0.00
21/11/2005	JROD On 31-August-06			jRod	7.2700	7.2360	0.0070	0.0069	0.00
21/11/2005	JROD On 30-November-05			jRod	6.6700	6.5210	0.0019	0.0019	0.00
21/11/2005	JROD On 30-December-05			jRod	6.7700	6.6350	0.0016	0.0016	0.00
21/11/2005	R153 On 02-February-06			Bond Future	7.7000	7.7340	125.7992	125.6421	271.00
21/11/2005	R153 On 04-May-06			Bond Future	7.6900	7.7310	121.6141	121.4488	0.00
21/11/2005	R153 On 03-August-06			Bond Future	7.6800	7.7230	123.9467	123.7788	0.00
21/11/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	10742	10107	10742	10107	0.00
21/11/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	8492	9428	8492	9428	1.00
21/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	15601	14866	15601	14866	0.00
21/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	13183	14101	13183	14101	0.00
21/11/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	18809	18031	18809	18031	0.00
21/11/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	16101	17002	16101	17002	0.00
21/11/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	24913	24000	24913	24000	0.00
21/11/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	12733	13499	12733	13499	0.00
21/11/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	21367	20445	21367	20445	0.00
21/11/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	8936	9668	8936	9668	0.00
21/11/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	17652	16755	17652	16755	0.00
21/11/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	4863	5538	4863	5538	0.00
21/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	28109	27010	28109	27010	0.00
21/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	5774	6327	5774	6327	20.00
21/11/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	26014	24908	26014	24908	1.00
21/11/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	2805	3270	2805	3270	0.00
21/11/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	701	645	701	645	0.00
21/11/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	30788	32303	30788	32303	0.00
21/11/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	5568	5191	5568	5191	0.00
21/11/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	13976	15171	13976	15171	0.00
21/11/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2308	2134	2308	2134	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	21494	22891	21494	22891	0.00
21/11/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	199	184	199	184	0.00
21/11/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	41310	42866	41310	42866	0.00
21/11/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	35123	33861	35123	33861	0.00
21/11/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	1608	1918	1608	1918	0.00
21/11/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	44631	43263	44631	43263	0.00
21/11/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	926	1129	926	1129	0.00
21/11/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	54321	52883	54321	52883	0.00
21/11/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	539	672	539	672	0.00
21/11/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	2728	2563	2728	2563	0.00
21/11/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	41449	42938	41449	42938	0.00
21/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	4573	4309	4573	4309	0.00
21/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	32842	34232	32842	34232	0.00
21/11/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	7246	6851	7246	6851	0.00
21/11/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	25176	26435	25176	26435	0.00
21/11/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	10895	10340	10895	10340	0.00
21/11/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	18596	19694	18596	19694	0.00
21/11/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	35680	34423	35680	34423	0.00
21/11/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	3545	3941	3545	3941	0.00
21/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	43894	42508	43894	42508	0.00
21/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	2063	2330	2063	2330	0.00
21/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	52560	51075	52560	51075	0.00
21/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	1136	1305	1136	1305	0.00
21/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	61505	59952	61505	59952	0.00
21/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	590	691	590	691	0.00
21/11/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	5471	5133	5471	5133	0.00
21/11/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	31768	33109	31768	33109	0.00
21/11/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	8977	8494	8977	8494	0.00
21/11/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	25506	26703	25506	26703	0.00
21/11/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	13453	12821	13453	12821	0.00
21/11/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	20315	21362	20315	21362	0.00
21/11/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	31996	30970	31996	30970	0.00
21/11/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	10440	11094	10440	11094	0.00

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21/11/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	39492	38372	39492	38372	0.00
21/11/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	8655	9215	8655	9215	0.00
21/11/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	47280	46083	47280	46083	0.00
21/11/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	7257	7739	7257	7739	0.00
21/11/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	55270	54008	55270	54008	0.00
21/11/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	6153	6571	6153	6571	0.00
21/11/2005	R157 On 02-February-06			Bond Future	7.9100	7.9600	142.5130	142.0857	140.00
21/11/2005	R157 On 04-May-06			Bond Future	7.9100	7.9690	138.4138	137.9718	0.00
21/11/2005	R157 On 03-August-06			Bond Future	7.9200	7.9740	141.0723	140.6246	0.00
21/11/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	12604	11343	12604	11343	0.00
21/11/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	25699	28712	25699	28712	0.00
21/11/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	23180	21212	23180	21212	0.00
21/11/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	15632	17937	15632	17937	0.00
21/11/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	12260	11150	12260	11150	50.00
21/11/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	46161	49470	46161	49470	0.00
21/11/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	31607	29489	31607	29489	0.00
21/11/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	24704	27006	24704	27006	0.00
21/11/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	39622	37454	39622	37454	0.00
21/11/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	33109	35418	33109	35418	0.00
21/11/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	37197	34585	37197	34585	250.00
21/11/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	9422	11082	9422	11082	250.00
21/11/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	45032	42468	45032	42468	0.00
21/11/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	18331	20186	18331	20186	0.00
21/11/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	52895	50385	52895	50385	0.00
21/11/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	27018	28985	27018	28985	0.00
21/11/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	75478	72244	75478	72244	0.00
21/11/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	10341	11527	10341	11527	115.00
21/11/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	91	78	91	78	0.00
21/11/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	100122	104382	100122	104382	0.00
21/11/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	417	355	417	355	0.00
21/11/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	78040	82250	78040	82250	0.00
21/11/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	1860	1611	1860	1611	0.00
21/11/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	57531	61555	57531	61555	0.00

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21/11/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	5583	4932	5583	4932	0.00
21/11/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	39749	43371	39749	43371	0.00
21/11/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	53193	50069	53193	50069	0.00
21/11/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	5597	6745	5597	6745	0.00
21/11/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	70354	66858	70354	66858	0.00
21/11/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	3334	4111	3334	4111	0.00
21/11/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	88050	84296	88050	84296	0.00
21/11/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	1994	2514	1994	2514	0.00
21/11/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	105631	101645	105631	101645	0.00
21/11/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	920	1207	920	1207	0.00
21/11/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	2668	2337	2668	2337	0.00
21/11/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	79042	83131	79042	83131	0.00
21/11/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	6304	5637	6304	5637	0.00
21/11/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	61227	64980	61227	64980	0.00
21/11/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	20761	19147	20761	19147	0.00
21/11/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	34056	36862	34056	36862	0.00
21/11/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	59789	56853	59789	56853	0.00
21/11/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	13679	15163	13679	15163	0.00
21/11/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	91712	88243	91712	88243	0.00
21/11/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	7920	8871	7920	8871	0.00
21/11/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	107231	103504	107231	103504	0.00
21/11/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	5149	5842	5149	5842	0.00
21/11/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	6455	5838	6455	5838	0.00
21/11/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	81304	85165	81304	85165	0.00
21/11/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	11835	10862	11835	10862	0.00
21/11/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	65740	69245	65740	69245	0.00
21/11/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	19208	17838	19208	17838	0.00
21/11/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	52578	55685	52578	55685	0.00
21/11/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	28562	26784	28562	26784	0.00
21/11/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	41795	44494	41795	44494	0.00
21/11/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	67156	64356	67156	64356	0.00
21/11/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	22289	23966	22289	23966	0.00
21/11/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	82131	79091	82131	79091	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	18639	20077	18639	20077	0.00
21/11/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	97500	94260	97500	94260	0.00
21/11/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	15740	16978	15740	16978	0.00
21/11/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	111399	107925	111399	107925	0.00
21/11/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	11721	12725	11721	12725	0.00
21/11/2005	R186 On 02-February-06			Bond Future	7.5500	7.5970	132.1039	131.5160	0.00
21/11/2005	R186 On 04-May-06			Bond Future	7.5500	7.5930	134.6383	134.0412	0.00
21/11/2005	R186 On 03-August-06			Bond Future	7.5400	7.5890	131.9222	131.3033	0.00
21/11/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	21592	19448	21592	19448	0.00
21/11/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	28157	31892	28157	31892	0.00
21/11/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	34146	31640	34146	31640	0.00
21/11/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	40031	43495	40031	43495	0.00
21/11/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	43985	41226	43985	41226	0.00
21/11/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	49070	52500	49070	52500	0.00
21/11/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	40248	36962	40248	36962	0.00
21/11/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	15103	17697	15103	17697	0.00
21/11/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	52698	49418	52698	49418	0.00
21/11/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	27078	29770	27078	29770	0.00
21/11/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	62770	59377	62770	59377	0.00
21/11/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	36558	39354	36558	39354	0.00
21/11/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	63780	59583	63780	59583	0.00
21/11/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	8083	9764	8083	9764	0.00
21/11/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	74946	71035	74946	71035	0.00
21/11/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	18964	21024	18964	21024	0.00
21/11/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	84841	80930	84841	80930	0.00
21/11/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	28457	30735	28457	30735	0.00
21/11/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	64	54	64	54	0.00
21/11/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	146127	151995	146127	151995	0.00
21/11/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	435	365	435	365	0.00
21/11/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	109609	115418	109609	115418	0.00
21/11/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	2596	2231	2596	2231	0.00
21/11/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	76264	81778	76264	81778	0.00
21/11/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	9010	7934	9010	7934	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	48495	53298	48495	53298	0.00
21/11/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	89455	84625	89455	84625	0.00
21/11/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	4312	5362	4312	5362	0.00
21/11/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	115859	110625	115859	110625	0.00
21/11/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	2331	2977	2331	2977	0.00
21/11/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	142188	136707	142188	136707	0.00
21/11/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	1291	1689	1291	1689	0.00
21/11/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	167804	162114	167804	162114	0.00
21/11/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	508	697	508	697	0.00
21/11/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	1258	1088	1258	1088	0.00
21/11/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	145626	151427	145626	151427	0.00
21/11/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	3386	2963	3386	2963	0.00
21/11/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	111151	116699	111151	116699	0.00
21/11/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	9230	8268	9230	8268	0.00
21/11/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	81752	86761	81752	86761	0.00
21/11/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	19418	17723	19418	17723	0.00
21/11/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	57999	62275	57999	62275	0.00
21/11/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	98746	94347	98746	94347	0.00
21/11/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	13493	15065	13493	15065	0.00
21/11/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	123270	118505	123270	118505	0.00
21/11/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	9791	10997	9791	10997	0.00
21/11/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	147962	142926	147962	142926	0.00
21/11/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	7260	8195	7260	8195	0.00
21/11/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	171360	166027	171360	166027	0.00
21/11/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	4393	5031	4393	5031	0.00
21/11/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	7430	6654	7430	6654	0.00
21/11/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	113661	119073	113661	119073	0.00
21/11/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	15782	14404	15782	14404	0.00
21/11/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	87035	91845	87035	91845	0.00
21/11/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	28105	26037	28105	26037	0.00
21/11/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	65660	69781	65660	69781	0.00
21/11/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	108081	103760	108081	103760	0.00
21/11/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	22602	24469	22602	24469	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	131815	127172	131815	127172	0.00
21/11/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	18272	19817	18272	19817	0.00
21/11/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	155696	150803	155696	150803	0.00
21/11/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	15078	16373	15078	16373	0.00
21/11/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	177291	172097	177291	172097	0.00
21/11/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	10545	11539	10545	11539	0.00
21/11/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	199202	193760	199202	193760	0.00
21/11/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	7235	7981	7235	7981	0.00
21/11/2005	R194 On 02-February-06			Bond Future	7.5700	7.6040	108.9582	108.8965	0.00
21/11/2005	R194 On 04-May-06			Bond Future	7.5400	7.5780	105.9740	105.9056	0.00
21/11/2005	R194 On 03-August-06			Bond Future	7.4900	7.5340	108.0081	107.9368	0.00
21/11/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	3235	3045	3235	3045	0.00
21/11/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	4625	5053	4625	5053	0.00
21/11/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	4699	4423	4699	4423	0.00
21/11/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	5349	5757	5349	5757	0.00
21/11/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	6227	5907	6227	5907	0.00
21/11/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	6019	6412	6019	6412	0.00
21/11/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	6016	5713	6016	5713	0.00
21/11/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	2590	2903	2590	2903	0.00
21/11/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	7268	6904	7268	6904	0.00
21/11/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	3650	3970	3650	3970	0.00
21/11/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	8580	8196	8580	8196	0.00
21/11/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	4667	4996	4667	4996	0.00
21/11/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	10331	9890	10331	9890	0.00
21/11/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	2469	2712	2469	2712	0.00
21/11/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	11218	10777	11218	10777	0.00
21/11/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	3617	3889	3617	3889	0.00
21/11/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	9657	9255	9657	9255	0.00
21/11/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	1442	1657	1442	1657	0.00
21/11/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	1376	1285	1376	1285	0.00
21/11/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	7612	8138	7612	8138	0.00
21/11/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	2	2	2	2	0.00
21/11/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	25918	26535	25918	26535	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	15	14	15	14	0.00
21/11/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	20966	21583	20966	21583	0.00
21/11/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	82	76	82	76	0.00
21/11/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	16099	16710	16099	16710	0.00
21/11/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	427	397	427	397	0.00
21/11/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	11539	12126	11539	12126	0.00
21/11/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	13758	13280	13758	13280	0.00
21/11/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	783	923	783	923	0.00
21/11/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	18137	17609	18137	17609	0.00
21/11/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	430	520	430	520	0.00
21/11/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	22644	22083	22644	22083	0.00
21/11/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	235	291	235	291	0.00
21/11/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	27177	26586	27177	26586	0.00
21/11/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	92	119	92	119	0.00
21/11/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	100	90	100	90	0.00
21/11/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	22442	23116	22442	23116	0.00
21/11/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	264	238	264	238	0.00
21/11/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	18219	18878	18219	18878	0.00
21/11/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	615	560	615	560	0.00
21/11/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	14209	14838	14209	14838	0.00
21/11/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	1285	1178	1285	1178	0.00
21/11/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	10541	11117	10541	11117	0.00
21/11/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	2677	2489	2677	2489	0.00
21/11/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	7618	8115	7618	8115	0.00
21/11/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	13841	13344	13841	13344	0.00
21/11/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	1757	1944	1757	1944	0.00
21/11/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	17538	16997	17538	16997	0.00
21/11/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	1256	1398	1256	1398	0.00
21/11/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	21383	20809	21383	20809	0.00
21/11/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	924	1034	924	1034	0.00
21/11/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	25296	24697	25296	24697	0.00
21/11/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	683	768	683	768	0.00
21/11/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	1661	1536	1661	1536	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	12679	13267	12679	13267	0.00
21/11/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	2610	2429	2610	2429	0.00
21/11/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	9867	10399	9867	10399	0.00
21/11/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	4219	3968	4219	3968	0.00
21/11/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	7734	8196	7734	8196	0.00
21/11/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	14196	13711	14196	13711	0.00
21/11/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	2926	3154	2926	3154	0.00
21/11/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	17347	16827	17347	16827	0.00
21/11/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	2424	2617	2424	2617	0.00
21/11/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	20571	20021	20571	20021	0.00
21/11/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	2014	2178	2014	2178	0.00
21/11/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	23889	23316	23889	23316	0.00
21/11/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	1716	1856	1716	1856	0.00
21/11/2005	R201 On 02-February-06			Bond Future	7.8800	7.9260	106.6148	106.3155	0.00
21/11/2005	R201 On 04-May-06			Bond Future	7.8900	7.9340	108.6629	108.3508	0.00
21/11/2005	R201 On 03-August-06			Bond Future	7.8900	7.9410	106.3272	106.0094	0.00
21/11/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	20131	18747	20131	18747	0.00
21/11/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	12347	13955	12347	13955	0.00
21/11/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	27547	26048	27547	26048	0.00
21/11/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	20241	21863	20241	21863	0.00
21/11/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	33823	32278	33823	32278	0.00
21/11/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	26984	28617	26984	28617	0.00
21/11/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	38231	36438	38231	36438	0.00
21/11/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	15267	16594	15267	16594	0.00
21/11/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	44391	42617	44391	42617	0.00
21/11/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	22220	23624	22220	23624	0.00
21/11/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	31333	29518	31333	29518	0.00
21/11/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	7568	8746	7568	8746	0.00
21/11/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	11469	10557	11469	10557	0.00
21/11/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	19987	22068	19987	22068	0.00
21/11/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	30	28	30	28	0.00
21/11/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	95143	98133	95143	98133	0.00
21/11/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	144	129	144	129	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	77234	80212	77234	80212	0.00
21/11/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	549	489	549	489	0.00
21/11/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	59976	62909	59976	62909	0.00
21/11/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	2045	1839	2045	1839	0.00
21/11/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	44162	46948	44162	46948	0.00
21/11/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	5470	4975	5470	4975	0.00
21/11/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	30619	33117	30619	33117	0.00
21/11/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	44028	41867	44028	41867	0.00
21/11/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	4596	5428	4596	5428	0.00
21/11/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	57571	55152	57571	55152	0.00
21/11/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	2780	3354	2780	3354	0.00
21/11/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	71547	68947	71547	68947	0.00
21/11/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	1698	2090	1698	2090	0.00
21/11/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	85420	82650	85420	82650	0.00
21/11/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	807	1030	807	1030	0.00
21/11/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	11699	10863	11699	10863	0.00
21/11/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	36640	38926	36640	38926	0.00
21/11/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	18771	17603	18771	17603	0.00
21/11/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	27431	29384	27431	29384	0.00
21/11/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	49915	47874	49915	47874	0.00
21/11/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	11592	12672	11592	12672	0.00
21/11/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	62270	60026	62270	60026	0.00
21/11/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	8885	9762	8885	9762	0.00
21/11/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	75045	72638	75045	72638	0.00
21/11/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	6885	7599	6885	7599	0.00
21/11/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	87240	84651	87240	84651	0.00
21/11/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	4587	5119	4587	5119	0.00
21/11/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	17333	16322	17333	16322	0.00
21/11/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	42047	44213	42047	44213	0.00
21/11/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	24933	23649	24933	23649	0.00
21/11/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	33721	35614	33721	35614	0.00
21/11/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	55691	53721	55691	53721	0.00
21/11/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	18475	19684	18475	19684	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	67499	65364	67499	65364	0.00
21/11/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	15521	16564	15521	16564	0.00
21/11/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	79639	77367	79639	77367	0.00
21/11/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	13175	14081	13175	14081	0.00
21/11/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	90597	88162	90597	88162	0.00
21/11/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	9917	10659	9917	10659	0.00
21/11/2005	R203 On 02-February-06			Bond Future	7.8800	7.9340	106.0485	105.6593	0.00
21/11/2005	R203 On 04-May-06			Bond Future	7.8900	7.9400	103.9060	103.5072	0.00
21/11/2005	R203 On 03-August-06			Bond Future	7.8900	7.9440	105.9053	105.4899	0.00
21/11/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	20044	18094	20044	18094	0.00
21/11/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	11145	13086	11145	13086	0.00
21/11/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	28520	26527	28520	26527	0.00
21/11/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	20043	22038	20043	22038	0.00
21/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	34176	32078	34176	32078	0.00
21/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	25892	27947	25892	27947	0.00
21/11/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	39658	37178	39658	37178	0.00
21/11/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	12754	14262	12754	14262	0.00
21/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	44685	42183	44685	42183	0.00
21/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	18226	19878	18226	19878	0.00
21/11/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	32684	29988	32684	29988	0.00
21/11/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	5111	6307	5111	6307	0.00
21/11/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	579	501	579	501	0.00
21/11/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	71205	75019	71205	75019	0.00
21/11/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	1864	1619	1864	1619	0.00
21/11/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	51857	55504	51857	55504	0.00
21/11/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	4902	4298	4902	4298	0.00
21/11/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	34772	38059	34772	38059	0.00
21/11/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	10739	9542	10739	9542	0.00
21/11/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	20982	23678	20982	23678	0.00
21/11/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	47783	44508	47783	44508	0.00
21/11/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	1992	2610	1992	2610	0.00
21/11/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	64216	60588	64216	60588	0.00
21/11/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	653	917	653	917	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	81082	77283	81082	77283	0.00
21/11/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	178	271	178	271	0.00
21/11/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	4140	3730	4140	3730	0.00
21/11/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	74052	77631	74052	77631	0.00
21/11/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	7441	6756	7441	6756	0.00
21/11/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	57027	60330	57027	60330	0.00
21/11/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	12431	11376	12431	11376	0.00
21/11/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	42186	45119	42186	45119	0.00
21/11/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	19415	17912	19415	17912	0.00
21/11/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	29820	32305	29820	32305	0.00
21/11/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	81861	78308	81861	78308	0.00
21/11/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	2288	2723	2288	2723	0.00
21/11/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	52543	49623	52543	49623	0.00
21/11/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	7655	8723	7655	8723	0.00
21/11/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	66761	63479	66761	63479	0.00
21/11/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	4321	5027	4321	5027	0.00
21/11/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	7943	7273	7943	7273	0.00
21/11/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	76892	80376	76892	80376	0.00
21/11/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	12202	11244	12202	11244	0.00
21/11/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	61138	64333	61138	64333	0.00
21/11/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	17919	16615	17919	16615	0.00
21/11/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	47319	50169	47319	50169	0.00
21/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	25230	23540	25230	23540	0.00
21/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	35562	38025	35562	38025	0.00
21/11/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	56586	53708	56586	53708	0.00
21/11/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	12383	13658	12383	13658	0.00
21/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	69638	66429	69638	66429	0.00
21/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	8108	9052	8108	9052	0.00
21/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	83559	80076	83559	80076	0.00
21/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	5110	5780	5110	5780	0.00
21/11/2005	R204 On 02-February-06			Bond Future	7.8600	7.9010	102.2011	101.8307	0.00
21/11/2005	R204 On 04-May-06			Bond Future	7.8600	7.9060	104.1648	103.7829	0.00
21/11/2005	R204 On 03-August-06			Bond Future	7.8600	7.9110	102.1212	101.7283	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	22668	20758	22668	20758	0.00
21/11/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	11055	12849	11055	12849	0.00
21/11/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	31599	29653	31599	29653	0.00
21/11/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	20358	22231	20358	22231	0.00
21/11/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	37575	35560	37575	35560	0.00
21/11/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	26703	28617	26703	28617	0.00
21/11/2005	R207 On 02-February-06			Bond Future	7.8200	7.8660	95.6502	95.2939	0.00
21/11/2005	R207 On 04-May-06			Bond Future	7.8300	7.8720	97.4809	97.1121	0.00
21/11/2005	R207 On 03-August-06			Bond Future	7.8300	7.8760	95.7130	95.3322	0.00
21/11/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	24613	22700	24613	22700	0.00
21/11/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	10308	11959	10308	11959	0.00
21/11/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	33417	31486	33417	31486	0.00
21/11/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	19569	21326	19569	21326	0.00
21/11/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	39531	37532	39531	37532	0.00
21/11/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	25979	27789	25979	27789	0.00
22/11/2005	GOVI On 02-February-06			jGovi	232.6100	232.2880	232.6090	232.2880	506.00
22/11/2005	GOVI On 04-May-06			jGovi	237.0400	236.7370	237.0420	236.7370	200.00
22/11/2005	GOVI On 03-August-06			jGovi	241.5600	241.2800	241.5610	241.2800	0.00
22/11/2005	GOVI On 02-November-06			jGovi	246.1500	245.8850	246.1450	245.8850	0.00
22/11/2005	GOVI On 02-February-06	230.00	Call	jGovi	47699	45918	47699	45918	0.00
22/11/2005	GOVI On 02-February-06	230.00	Put	jGovi	21609	23038	21609	23038	0.00
22/11/2005	GOVI On 04-May-06	230.00	Call	jGovi	78160	75735	78160	75735	0.00
22/11/2005	GOVI On 04-May-06	230.00	Put	jGovi	7740	8365	7740	8365	0.00
22/11/2005	GOVI On 03-August-06	230.00	Call	jGovi	121252	118809	121252	118809	0.00
22/11/2005	GOVI On 03-August-06	230.00	Put	jGovi	5642	6009	5642	6009	0.00
22/11/2005	GOVI On 02-November-06	230.00	Call	jGovi	164736	162333	164736	162333	0.00
22/11/2005	GOVI On 02-November-06	230.00	Put	jGovi	3286	3483	3286	3483	0.00
22/11/2005	J152 On 28-February-06			jSwap	7.2200	7.2220	0.0014	0.0014	0.00
22/11/2005	J153 On 31-August-10			jSwap	7.6200	7.6400	0.0049	0.0058	0.00
22/11/2005	J157 On 15-September-15			jSwap	7.8700	7.8850	0.0255	0.0268	0.00
22/11/2005	J186 On 21-December-26			jSwap	7.4500	7.4860	0.0058	0.0015	0.00
22/11/2005	J194 On 28-February-08			jSwap	7.4600	7.4980	0.0009	0.0001	0.00
22/11/2005	J201 On 22-December-14			jSwap	7.7900	7.8090	0.0198	0.0211	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2005	J203 On 15-September-17			jSwap	7.8200	7.8420	0.0252	0.0267	0.00
22/11/2005	J204 On 21-December-18			jSwap	7.7700	7.7960	0.0232	0.0252	0.00
22/11/2005	J207 On 15-January-20			jSwap	7.7500	7.7740	0.0224	0.0200	0.00
22/11/2005	JBAR On 16-March-05			jBar	7.2500	7.2500	0.0000	0.0000	0.00
22/11/2005	JFRA On 02-February-06			jFra	7.3900	7.4200	0.0181	0.0182	0.00
22/11/2005	JFRA On 01-February-07			jFra	7.7100	7.8220	0.0189	0.0191	500.00
22/11/2005	JFRA On 04-May-06			jFra	7.4000	7.4530	0.0181	0.0182	0.00
22/11/2005	JFRA On 03-May-07			jFra	7.7600	7.8880	0.0190	0.0193	0.00
22/11/2005	JFRA On 03-August-06			jFra	7.5500	7.6390	0.0185	0.0187	0.00
22/11/2005	JFRA On 02-August-07			jFra	7.8300	7.8910	0.0192	0.0193	0.00
22/11/2005	JFRA On 02-November-06			jFra	7.6300	7.7350	0.0187	0.0189	0.00
22/11/2005	JFRA On 01-November-07			jFra	7.8600	7.9410	0.0207	0.0209	0.00
22/11/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	600	656	600	656	0.00
22/11/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	267	240	267	240	0.00
22/11/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1854	2013	1854	2013	0.00
22/11/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1345	1226	1345	1226	0.00
22/11/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1407	1505	1407	1505	0.00
22/11/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	437	396	437	396	0.00
22/11/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	2113	2289	2113	2289	0.00
22/11/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1470	1340	1470	1340	0.00
22/11/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1945	2096	1945	2096	0.00
22/11/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	597	533	597	533	0.00
22/11/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2353	2437	2353	2437	0.00
22/11/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1541	1481	1541	1481	0.00
22/11/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2315	2486	2315	2486	0.00
22/11/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	766	689	766	689	0.00
22/11/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	2660	2787	2660	2787	0.00
22/11/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1718	1627	1718	1627	0.00
22/11/2005	JN02 On 02-February-06			jNote	7.6400	7.7180	0.1414	0.1428	0.00
22/11/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	8855	10030	8855	10030	0.00
22/11/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	1717	1378	1717	1378	0.00
22/11/2005	JN05 On 02-February-06			jNote	7.8600	7.9180	0.3235	0.3254	0.00
22/11/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	11621	13069	11621	13069	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	7054	6167	7054	6167	0.00
22/11/2005	JN10 On 02-February-06			jNote	7.9300	7.9830	0.5457	0.5479	0.00
22/11/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	12040	13786	12040	13786	0.00
22/11/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	16789	14955	16789	14955	0.00
22/11/2005	JROD On 31-January-06			jRod	6.9900	6.9990	0.0023	0.0023	0.00
22/11/2005	JROD On 28-February-06			jRod	6.9800	6.9860	0.0048	0.0048	0.00
22/11/2005	JROD On 31-March-06			jRod	7.1000	7.1050	0.0042	0.0042	0.00
22/11/2005	JROD On 28-April-06			jRod	7.2100	7.2100	0.0036	0.0036	0.00
22/11/2005	JROD On 31-May-06			jRod	7.1200	7.1250	0.0063	0.0062	0.00
22/11/2005	JROD On 30-June-06			jRod	7.2100	7.2130	0.0056	0.0056	0.00
22/11/2005	JROD On 31-July-06			jRod	7.3100	7.3230	0.0048	0.0047	0.00
22/11/2005	JROD On 31-August-06			jRod	7.2500	7.2650	0.0071	0.0070	0.00
22/11/2005	JROD On 30-November-05			jRod	6.6700	6.6670	0.0019	0.0019	0.00
22/11/2005	JROD On 30-December-05			jRod	6.7700	6.7720	0.0016	0.0016	0.00
22/11/2005	R153 On 02-February-06			Bond Future	7.6700	7.6970	125.9098	125.7992	271.00
22/11/2005	R153 On 04-May-06			Bond Future	7.6700	7.6900	121.7151	121.6141	0.00
22/11/2005	R153 On 03-August-06			Bond Future	7.6600	7.6790	124.0384	123.9467	0.00
22/11/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	11285	10742	11285	10742	0.00
22/11/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	7930	8492	7930	8492	1.00
22/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	16101	15601	16101	15601	0.00
22/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	12673	13183	12673	13183	0.00
22/11/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	19266	18809	19266	18809	0.00
22/11/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	15641	16101	15641	16101	0.00
22/11/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	25443	24913	25443	24913	0.00
22/11/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	12347	12733	12347	12733	0.00
22/11/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	21979	21367	21979	21367	0.00
22/11/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	8539	8936	8539	8936	0.00
22/11/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	18374	17652	18374	17652	0.00
22/11/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	4480	4863	4480	4863	0.00
22/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	28825	28109	28825	28109	0.00
22/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	5480	5774	5480	5774	20.00
22/11/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	26870	26014	26870	26014	1.00
22/11/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	2555	2805	2555	2805	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	768	701	768	701	0.00
22/11/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	29749	30788	29749	30788	0.00
22/11/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	5917	5568	5917	5568	0.00
22/11/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	13220	13976	13220	13976	0.00
22/11/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	2486	2308	2486	2308	0.00
22/11/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	20567	21494	20567	21494	0.00
22/11/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	219	199	219	199	0.00
22/11/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	40225	41310	40225	41310	0.00
22/11/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	36069	35123	36069	35123	0.00
22/11/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	1450	1608	1450	1608	0.00
22/11/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	45637	44631	45637	44631	0.00
22/11/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	827	926	827	926	0.00
22/11/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	55365	54321	55365	54321	0.00
22/11/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	477	539	477	539	0.00
22/11/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	2855	2728	2855	2728	0.00
22/11/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	40566	41449	40566	41449	0.00
22/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	4769	4573	4769	4573	0.00
22/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	32029	32842	32029	32842	0.00
22/11/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	7531	7246	7531	7246	0.00
22/11/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	24451	25176	24451	25176	0.00
22/11/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	11283	10895	11283	10895	0.00
22/11/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	17974	18596	17974	18596	0.00
22/11/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	36485	35680	36485	35680	0.00
22/11/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	3340	3545	3340	3545	0.00
22/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	44769	43894	44769	43894	0.00
22/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	1928	2063	1928	2063	0.00
22/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	53486	52560	53486	52560	0.00
22/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	1052	1136	1052	1136	0.00
22/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	62467	61505	62467	61505	0.00
22/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	542	590	542	590	0.00
22/11/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	5679	5471	5679	5471	0.00
22/11/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	31059	31768	31059	31768	0.00
22/11/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	9268	8977	9268	8977	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	24880	25506	24880	25506	0.00
22/11/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	13830	13453	13830	13453	0.00
22/11/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	19774	20315	19774	20315	0.00
22/11/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	32587	31996	32587	31996	0.00
22/11/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	10115	10440	10115	10440	0.00
22/11/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	40133	39492	40133	39492	0.00
22/11/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	8380	8655	8380	8655	0.00
22/11/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	47962	47280	47962	47280	0.00
22/11/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	7023	7257	7023	7257	0.00
22/11/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	55986	55270	55986	55270	0.00
22/11/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	5952	6153	5952	6153	0.00
22/11/2005	R157 On 02-February-06			Bond Future	7.8900	7.9080	142.6861	142.5130	140.00
22/11/2005	R157 On 04-May-06			Bond Future	7.8900	7.9140	138.5750	138.4138	0.00
22/11/2005	R157 On 03-August-06			Bond Future	7.9000	7.9170	141.2220	141.0723	0.00
22/11/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	24048	23180	24048	23180	0.00
22/11/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	14769	15632	14769	15632	0.00
22/11/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	32415	31607	32415	31607	0.00
22/11/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	23900	24704	23900	24704	0.00
22/11/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	40366	39622	40366	39622	0.00
22/11/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	32356	33109	32356	33109	0.00
22/11/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	13176	12604	13176	12604	0.00
22/11/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	24541	25699	24541	25699	0.00
22/11/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	12694	12260	12694	12260	50.00
22/11/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	44982	46161	44982	46161	0.00
22/11/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	38323	37197	38323	37197	250.00
22/11/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	8816	9422	8816	9422	250.00
22/11/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	46001	45032	46001	45032	0.00
22/11/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	17688	18331	17688	18331	0.00
22/11/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	53753	52895	53753	52895	0.00
22/11/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	26379	27018	26379	27018	0.00
22/11/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	76685	75478	76685	75478	0.00
22/11/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	9936	10341	9936	10341	115.00
22/11/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	99	91	99	91	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	98399	100122	98399	100122	0.00
22/11/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	450	417	450	417	0.00
22/11/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	76341	78040	76341	78040	0.00
22/11/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	1982	1860	1982	1860	0.00
22/11/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	55922	57531	55922	57531	0.00
22/11/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	5890	5583	5890	5583	0.00
22/11/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	38324	39749	38324	39749	0.00
22/11/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	54516	53193	54516	53193	0.00
22/11/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	5189	5597	5189	5597	0.00
22/11/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	71815	70354	71815	70354	0.00
22/11/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	3064	3334	3064	3334	0.00
22/11/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	89605	88050	89605	88050	0.00
22/11/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	1819	1994	1819	1994	0.00
22/11/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	107268	105631	107268	105631	0.00
22/11/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	826	920	826	920	0.00
22/11/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	2802	2668	2802	2668	0.00
22/11/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	77564	79042	77564	79042	0.00
22/11/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	6568	6304	6568	6304	0.00
22/11/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	59880	61227	59880	61227	0.00
22/11/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	21383	20761	21383	20761	0.00
22/11/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	33066	34056	33066	34056	0.00
22/11/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	60891	59789	60891	59789	0.00
22/11/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	13169	13679	13169	13679	0.00
22/11/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	93001	91712	93001	91712	0.00
22/11/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	7597	7920	7597	7920	0.00
22/11/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	108610	107231	108610	107231	0.00
22/11/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	4916	5149	4916	5149	0.00
22/11/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	6673	6455	6673	6455	0.00
22/11/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	80025	81304	80025	81304	0.00
22/11/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	12176	11835	12176	11835	0.00
22/11/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	64584	65740	64584	65740	0.00
22/11/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	19685	19208	19685	19208	0.00
22/11/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	51557	52578	51557	52578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	29176	28562	29176	28562	0.00
22/11/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	40912	41795	40912	41795	0.00
22/11/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	68109	67156	68109	67156	0.00
22/11/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	21745	22289	21745	22289	0.00
22/11/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	83163	82131	83163	82131	0.00
22/11/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	18174	18639	18174	18639	0.00
22/11/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	98597	97500	98597	97500	0.00
22/11/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	15340	15740	15340	15740	0.00
22/11/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	112572	111399	112572	111399	0.00
22/11/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	11398	11721	11398	11721	0.00
22/11/2005	R186 On 02-February-06			Bond Future	7.5100	7.5510	132.6313	132.1039	0.00
22/11/2005	R186 On 04-May-06			Bond Future	7.5100	7.5460	135.1626	134.6383	0.00
22/11/2005	R186 On 03-August-06			Bond Future	7.5000	7.5400	132.4307	131.9222	0.00
22/11/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	23975	21592	23975	21592	0.00
22/11/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	25266	28157	25266	28157	0.00
22/11/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	36653	34146	36653	34146	0.00
22/11/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	37294	40031	37294	40031	0.00
22/11/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	46482	43985	46482	43985	0.00
22/11/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	46482	49070	46482	49070	0.00
22/11/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	43651	40248	43651	40248	0.00
22/11/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	13232	15103	13232	15103	0.00
22/11/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	55882	52698	55882	52698	0.00
22/11/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	25019	27078	25019	27078	0.00
22/11/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	65786	62770	65786	62770	0.00
22/11/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	34489	36558	34489	36558	0.00
22/11/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	67922	63780	67922	63780	0.00
22/11/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	6950	8083	6950	8083	0.00
22/11/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	78661	74946	78661	74946	0.00
22/11/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	17435	18964	17435	18964	0.00
22/11/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	88272	84841	88272	84841	0.00
22/11/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	26803	28457	26803	28457	0.00
22/11/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	84	64	84	64	0.00
22/11/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	140872	146127	140872	146127	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	547	435	547	435	0.00
22/11/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	104447	109609	104447	109609	0.00
22/11/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	3099	2596	3099	2596	0.00
22/11/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	71493	76264	71493	76264	0.00
22/11/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	10323	9010	10323	9010	0.00
22/11/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	44534	48495	44534	48495	0.00
22/11/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	94066	89455	94066	89455	0.00
22/11/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	3649	4312	3649	4312	0.00
22/11/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	120748	115859	120748	115859	0.00
22/11/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	1946	2331	1946	2331	0.00
22/11/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	147237	142188	147237	142188	0.00
22/11/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	1066	1291	1066	1291	0.00
22/11/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	172978	167804	172978	167804	0.00
22/11/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	408	508	408	508	0.00
22/11/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	1466	1258	1466	1258	0.00
22/11/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	140590	145626	140590	145626	0.00
22/11/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	3873	3386	3873	3386	0.00
22/11/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	106395	111151	106395	111151	0.00
22/11/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	10276	9230	10276	9230	0.00
22/11/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	77555	81752	77555	81752	0.00
22/11/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	21178	19418	21178	19418	0.00
22/11/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	54516	57999	54516	57999	0.00
22/11/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	102856	98746	102856	98746	0.00
22/11/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	12359	13493	12359	13493	0.00
22/11/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	127665	123270	127665	123270	0.00
22/11/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	8944	9791	8944	9791	0.00
22/11/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	152564	147962	152564	147962	0.00
22/11/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	6619	7260	6619	7260	0.00
22/11/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	176177	171360	176177	171360	0.00
22/11/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	3968	4393	3968	4393	0.00
22/11/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	8193	7430	8193	7430	0.00
22/11/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	109339	113661	109339	113661	0.00
22/11/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	17091	15782	17091	15782	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	83259	87035	83259	87035	0.00
22/11/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	30017	28105	30017	28105	0.00
22/11/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	62488	65660	62488	65660	0.00
22/11/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	111833	108081	111833	108081	0.00
22/11/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	21269	22602	21269	22602	0.00
22/11/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	135814	131815	135814	131815	0.00
22/11/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	17186	18272	17186	18272	0.00
22/11/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	159885	155696	159885	155696	0.00
22/11/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	14182	15078	14182	15078	0.00
22/11/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	181700	177291	181700	177291	0.00
22/11/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	9868	10545	9868	10545	0.00
22/11/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	203788	199202	203788	199202	0.00
22/11/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	6736	7235	6736	7235	0.00
22/11/2005	R194 On 02-February-06			Bond Future	7.5300	7.5720	109.0451	108.9582	0.00
22/11/2005	R194 On 04-May-06			Bond Future	7.4900	7.5380	106.0510	105.9740	0.00
22/11/2005	R194 On 03-August-06			Bond Future	7.4400	7.4860	108.0735	108.0081	0.00
22/11/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	3610	3235	3610	3235	0.00
22/11/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	4132	4625	4132	4625	0.00
22/11/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	5064	4699	5064	4699	0.00
22/11/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	4944	5349	4944	5349	0.00
22/11/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	6553	6227	6553	6227	0.00
22/11/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	5690	6019	5690	6019	0.00
22/11/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	6555	6016	6555	6016	0.00
22/11/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	2259	2590	2259	2590	0.00
22/11/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	7731	7268	7731	7268	0.00
22/11/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	3343	3650	3343	3650	0.00
22/11/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	8965	8580	8965	8580	0.00
22/11/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	4397	4667	4397	4667	0.00
22/11/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	10876	10331	10876	10331	0.00
22/11/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	2244	2469	2244	2469	0.00
22/11/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	11653	11218	11653	11218	0.00
22/11/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	3398	3617	3398	3617	0.00
22/11/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	10319	9657	10319	9657	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	1235	1442	1235	1442	0.00
22/11/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	1586	1376	1586	1376	0.00
22/11/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	6954	7612	6954	7612	0.00
22/11/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	3	2	3	2	0.00
22/11/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	25050	25918	25050	25918	0.00
22/11/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	19	15	19	15	0.00
22/11/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	20102	20966	20102	20966	0.00
22/11/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	103	82	103	82	0.00
22/11/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	15251	16099	15251	16099	0.00
22/11/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	513	427	513	427	0.00
22/11/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	10756	11539	10756	11539	0.00
22/11/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	14503	13758	14503	13758	0.00
22/11/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	659	783	659	783	0.00
22/11/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	18932	18137	18932	18137	0.00
22/11/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	357	430	357	430	0.00
22/11/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	23471	22644	23471	22644	0.00
22/11/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	193	235	193	235	0.00
22/11/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	28027	27177	28027	27177	0.00
22/11/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	73	92	73	92	0.00
22/11/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	118	100	118	100	0.00
22/11/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	21690	22442	21690	22442	0.00
22/11/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	305	264	305	264	0.00
22/11/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	17491	18219	17491	18219	0.00
22/11/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	701	615	701	615	0.00
22/11/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	13525	14209	13525	14209	0.00
22/11/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	1441	1285	1441	1285	0.00
22/11/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	9927	10541	9927	10541	0.00
22/11/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	2935	2677	2935	2677	0.00
22/11/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	7106	7618	7106	7618	0.00
22/11/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	14445	13841	14445	13841	0.00
22/11/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	1591	1757	1591	1757	0.00
22/11/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	18186	17538	18186	17538	0.00
22/11/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	1133	1256	1133	1256	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	22062	21383	22062	21383	0.00
22/11/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	833	924	833	924	0.00
22/11/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	25997	25296	25997	25296	0.00
22/11/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	614	683	614	683	0.00
22/11/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	1798	1661	1798	1661	0.00
22/11/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	12161	12679	12161	12679	0.00
22/11/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	2803	2610	2803	2610	0.00
22/11/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	9406	9867	9406	9867	0.00
22/11/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	4480	4219	4480	4219	0.00
22/11/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	7341	7734	7341	7734	0.00
22/11/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	14671	14196	14671	14196	0.00
22/11/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	2746	2926	2746	2926	0.00
22/11/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	17851	17347	17851	17347	0.00
22/11/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	2275	2424	2275	2424	0.00
22/11/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	21100	20571	21100	20571	0.00
22/11/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	1890	2014	1890	2014	0.00
22/11/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	24437	23889	24437	23889	0.00
22/11/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	1610	1716	1610	1716	0.00
22/11/2005	R201 On 02-February-06			Bond Future	7.8600	7.8800	106.7518	106.6148	0.00
22/11/2005	R201 On 04-May-06			Bond Future	7.8700	7.8850	108.7907	108.6629	0.00
22/11/2005	R201 On 03-August-06			Bond Future	7.8700	7.8900	106.4459	106.3272	0.00
22/11/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	20835	20131	20835	20131	0.00
22/11/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	11680	12347	11680	12347	0.00
22/11/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	28196	27547	28196	27547	0.00
22/11/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	19613	20241	19613	20241	0.00
22/11/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	34420	33823	34420	33823	0.00
22/11/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	26394	26984	26394	26984	0.00
22/11/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	39000	38231	39000	38231	0.00
22/11/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	14758	15267	14758	15267	0.00
22/11/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	45073	44391	45073	44391	0.00
22/11/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	21715	22220	21715	22220	0.00
22/11/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	32230	31333	32230	31333	0.00
22/11/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	7094	7568	7094	7568	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	11949	11469	11949	11469	0.00
22/11/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	19097	19987	19097	19987	0.00
22/11/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	32	30	32	30	0.00
22/11/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	93775	95143	93775	95143	0.00
22/11/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	154	144	154	144	0.00
22/11/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	75874	77234	75874	77234	0.00
22/11/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	587	549	587	549	0.00
22/11/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	58644	59976	58644	59976	0.00
22/11/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	2166	2045	2166	2045	0.00
22/11/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	42913	44162	42913	44162	0.00
22/11/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	5744	5470	5744	5470	0.00
22/11/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	29523	30619	29523	30619	0.00
22/11/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	45073	44028	45073	44028	0.00
22/11/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	4271	4596	4271	4596	0.00
22/11/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	58723	57571	58723	57571	0.00
22/11/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	2562	2780	2562	2780	0.00
22/11/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	72772	71547	72772	71547	0.00
22/11/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	1553	1698	1553	1698	0.00
22/11/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	86711	85420	86711	85420	0.00
22/11/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	728	807	728	807	0.00
22/11/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	12070	11699	12070	11699	0.00
22/11/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	35734	36640	35734	36640	0.00
22/11/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	19282	18771	19282	18771	0.00
22/11/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	26666	27431	26666	27431	0.00
22/11/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	50782	49915	50782	49915	0.00
22/11/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	11182	11592	11182	11592	0.00
22/11/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	63217	62270	63217	62270	0.00
22/11/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	8555	8885	8555	8885	0.00
22/11/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	76056	75045	76056	75045	0.00
22/11/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	6619	6885	6619	6885	0.00
22/11/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	88321	87240	88321	87240	0.00
22/11/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	4391	4587	4391	4587	0.00
22/11/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	17730	17333	17730	17333	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	41256	42047	41256	42047	0.00
22/11/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	25433	24933	25433	24933	0.00
22/11/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	33033	33721	33033	33721	0.00
22/11/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	56445	55691	56445	55691	0.00
22/11/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	18043	18475	18043	18475	0.00
22/11/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	68314	67499	68314	67499	0.00
22/11/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	15149	15521	15149	15521	0.00
22/11/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	80505	79639	80505	79639	0.00
22/11/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	12854	13175	12854	13175	0.00
22/11/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	91522	90597	91522	90597	0.00
22/11/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	9655	9917	9655	9917	0.00
22/11/2005	R203 On 02-February-06			Bond Future	7.8600	7.8830	106.2094	106.0485	0.00
22/11/2005	R203 On 04-May-06			Bond Future	7.8700	7.8870	104.0570	103.9060	0.00
22/11/2005	R203 On 03-August-06			Bond Future	7.8700	7.8880	106.0467	105.9053	0.00
22/11/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	20921	20044	20921	20044	0.00
22/11/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	10413	11145	10413	11145	0.00
22/11/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	29312	28520	29312	28520	0.00
22/11/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	19324	20043	19324	20043	0.00
22/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	34913	34176	34913	34176	0.00
22/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	25214	25892	25214	25892	0.00
22/11/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	40633	39658	40633	39658	0.00
22/11/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	12219	12754	12219	12754	0.00
22/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	45559	44685	45559	44685	0.00
22/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	17685	18226	17685	18226	0.00
22/11/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	33861	32684	33861	32684	0.00
22/11/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	4679	5111	4679	5111	0.00
22/11/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	620	579	620	579	0.00
22/11/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	69638	71205	69638	71205	0.00
22/11/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	1988	1864	1988	1864	0.00
22/11/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	50372	51857	50372	51857	0.00
22/11/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	5194	4902	5194	4902	0.00
22/11/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	33456	34772	33456	34772	0.00
22/11/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	11295	10739	11295	10739	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	19931	20982	19931	20982	0.00
22/11/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	49179	47783	49179	47783	0.00
22/11/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	1781	1992	1781	1992	0.00
22/11/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	65739	64216	65739	64216	0.00
22/11/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	568	653	568	653	0.00
22/11/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	82662	81082	82662	81082	0.00
22/11/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	150	178	150	178	0.00
22/11/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	4311	4140	4311	4140	0.00
22/11/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	72713	74052	72713	74052	0.00
22/11/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	7724	7441	7724	7441	0.00
22/11/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	55800	57027	55800	57027	0.00
22/11/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	12861	12431	12861	12431	0.00
22/11/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	41106	42186	41106	42186	0.00
22/11/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	20019	19415	20019	19415	0.00
22/11/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	28914	29820	28914	29820	0.00
22/11/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	83224	81861	83224	81861	0.00
22/11/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	2141	2288	2141	2288	0.00
22/11/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	53680	52543	53680	52543	0.00
22/11/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	7282	7655	7282	7655	0.00
22/11/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	68029	66761	68029	66761	0.00
22/11/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	4078	4321	4078	4321	0.00
22/11/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	8183	7943	8183	7943	0.00
22/11/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	75718	76892	75718	76892	0.00
22/11/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	12544	12202	12544	12202	0.00
22/11/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	60066	61138	60066	61138	0.00
22/11/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	18381	17919	18381	17919	0.00
22/11/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	46367	47319	46367	47319	0.00
22/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	25827	25230	25827	25230	0.00
22/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	34744	35562	34744	35562	0.00
22/11/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	57587	56586	57587	56586	0.00
22/11/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	11969	12383	11969	12383	0.00
22/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	70748	69638	70748	69638	0.00
22/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	7804	8108	7804	8108	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	84760	83559	84760	83559	0.00
22/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	4896	5110	4896	5110	0.00
22/11/2005	R204 On 02-February-06			Bond Future	7.8300	7.8550	102.4112	102.2011	0.00
22/11/2005	R204 On 04-May-06			Bond Future	7.8300	7.8580	104.3644	104.1648	0.00
22/11/2005	R204 On 03-August-06			Bond Future	7.8400	7.8610	102.3105	102.1212	0.00
22/11/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	23887	22668	23887	22668	0.00
22/11/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	10172	11055	10172	11055	0.00
22/11/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	32696	31599	32696	31599	0.00
22/11/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	19459	20358	19459	20358	0.00
22/11/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	38600	37575	38600	37575	0.00
22/11/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	25835	26703	25835	26703	0.00
22/11/2005	R207 On 02-February-06			Bond Future	7.7900	7.8220	95.8861	95.6502	0.00
22/11/2005	R207 On 04-May-06			Bond Future	7.8000	7.8260	97.7144	97.4809	0.00
22/11/2005	R207 On 03-August-06			Bond Future	7.8000	7.8280	95.9361	95.7130	0.00
22/11/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	26051	24613	26051	24613	0.00
22/11/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	9387	10308	9387	10308	0.00
22/11/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	34751	33417	34751	33417	0.00
22/11/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	18568	19569	18568	19569	0.00
22/11/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	40781	39531	40781	39531	0.00
22/11/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	24999	25979	24999	25979	0.00
23/11/2005	GOVI On 02-February-06			jGovi	234.1600	232.6090	234.1630	232.6090	506.00
23/11/2005	GOVI On 04-May-06			jGovi	238.5900	237.0420	238.5940	237.0420	200.00
23/11/2005	GOVI On 03-August-06			jGovi	243.0900	241.5610	243.0890	241.5610	0.00
23/11/2005	GOVI On 02-November-06			jGovi	247.6300	246.1450	247.6250	246.1450	0.00
23/11/2005	GOVI On 02-February-06	230.00	Call	jGovi	57826	47699	57826	47699	0.00
23/11/2005	GOVI On 02-February-06	230.00	Put	jGovi	16196	21609	16196	21609	0.00
23/11/2005	GOVI On 04-May-06	230.00	Call	jGovi	91233	78160	91233	78160	0.00
23/11/2005	GOVI On 04-May-06	230.00	Put	jGovi	5293	7740	5293	7740	0.00
23/11/2005	GOVI On 03-August-06	230.00	Call	jGovi	134970	121252	134970	121252	0.00
23/11/2005	GOVI On 03-August-06	230.00	Put	jGovi	4080	5642	4080	5642	0.00
23/11/2005	GOVI On 02-November-06	230.00	Call	jGovi	178664	164736	178664	164736	0.00
23/11/2005	GOVI On 02-November-06	230.00	Put	jGovi	2414	3286	2414	3286	0.00
23/11/2005	J152 On 28-February-06			jSwap	7.2100	7.2180	0.0014	0.0014	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2005	J153 On 31-August-10			jSwap	7.4900	7.6170	0.0003	0.0049	0.00
23/11/2005	J157 On 15-September-15			jSwap	7.7400	7.8660	0.0167	0.0255	0.00
23/11/2005	J186 On 21-December-26			jSwap	7.3000	7.4460	0.0216	0.0058	0.00
23/11/2005	J194 On 28-February-08			jSwap	7.3500	7.4610	0.0035	0.0009	0.00
23/11/2005	J201 On 22-December-14			jSwap	7.6700	7.7900	0.0118	0.0198	0.00
23/11/2005	J203 On 15-September-17			jSwap	7.6900	7.8220	0.0153	0.0252	0.00
23/11/2005	J204 On 21-December-18			jSwap	7.6500	7.7720	0.0127	0.0232	0.00
23/11/2005	J207 On 15-January-20			jSwap	7.6200	7.7460	0.0338	0.0224	0.00
23/11/2005	JBAR On 16-March-05			jBar	7.2400	7.2500	0.0000	0.0000	0.00
23/11/2005	JFRA On 02-February-06			jFra	7.3200	7.3860	0.0179	0.0181	0.00
23/11/2005	JFRA On 01-February-07			jFra	7.5700	7.7080	0.0185	0.0189	500.00
23/11/2005	JFRA On 04-May-06			jFra	7.2700	7.3960	0.0178	0.0181	0.00
23/11/2005	JFRA On 03-May-07			jFra	7.6300	7.7630	0.0187	0.0190	0.00
23/11/2005	JFRA On 03-August-06			jFra	7.4100	7.5510	0.0181	0.0185	0.00
23/11/2005	JFRA On 02-August-07			jFra	7.6000	7.8320	0.0186	0.0192	0.00
23/11/2005	JFRA On 02-November-06			jFra	7.4900	7.6330	0.0183	0.0187	0.00
23/11/2005	JFRA On 01-November-07			jFra	7.7200	7.8580	0.0203	0.0207	0.00
23/11/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	496	600	496	600	0.00
23/11/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	334	267	334	267	0.00
23/11/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1667	1854	1667	1854	0.00
23/11/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1506	1345	1506	1345	0.00
23/11/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1196	1407	1196	1407	0.00
23/11/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	547	437	547	437	0.00
23/11/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	1931	2113	1931	2113	0.00
23/11/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1621	1470	1621	1470	0.00
23/11/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1712	1945	1712	1945	0.00
23/11/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	715	597	715	597	0.00
23/11/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2042	2353	2042	2353	0.00
23/11/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1800	1541	1800	1541	0.00
23/11/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	2078	2315	2078	2315	0.00
23/11/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	891	766	891	766	0.00
23/11/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	2458	2660	2458	2660	0.00
23/11/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1877	1718	1877	1718	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2005	JN02 On 02-February-06			jNote	7.4900	7.6350	0.1390	0.1414	0.00
23/11/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	7001	8855	7001	8855	0.00
23/11/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	2474	1717	2474	1717	0.00
23/11/2005	JN05 On 02-February-06			jNote	7.7400	7.8610	0.3196	0.3235	0.00
23/11/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	8910	11621	8910	11621	0.00
23/11/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	9325	7054	9325	7054	0.00
23/11/2005	JN10 On 02-February-06			jNote	7.8200	7.9310	0.5408	0.5457	0.00
23/11/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	8876	12040	8876	12040	0.00
23/11/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	21327	16789	21327	16789	0.00
23/11/2005	JROD On 31-January-06			jRod	6.9700	6.9910	0.0024	0.0023	0.00
23/11/2005	JROD On 28-February-06			jRod	6.9700	6.9820	0.0049	0.0048	0.00
23/11/2005	JROD On 31-March-06			jRod	7.0900	7.1020	0.0043	0.0042	0.00
23/11/2005	JROD On 28-April-06			jRod	7.2000	7.2080	0.0037	0.0036	0.00
23/11/2005	JROD On 31-May-06			jRod	7.1200	7.1230	0.0063	0.0063	0.00
23/11/2005	JROD On 30-June-06			jRod	7.2000	7.2090	0.0056	0.0056	0.00
23/11/2005	JROD On 31-July-06			jRod	7.3000	7.3140	0.0049	0.0048	0.00
23/11/2005	JROD On 31-August-06			jRod	7.2400	7.2530	0.0073	0.0071	0.00
23/11/2005	JROD On 30-November-05			jRod	6.6700	6.6660	0.0019	0.0019	0.00
23/11/2005	JROD On 30-December-05			jRod	6.7600	6.7660	0.0017	0.0016	0.00
23/11/2005	R153 On 02-February-06			Bond Future	7.5300	7.6710	126.4987	125.9098	271.00
23/11/2005	R153 On 04-May-06			Bond Future	7.5200	7.6650	122.3028	121.7151	0.00
23/11/2005	R153 On 03-August-06			Bond Future	7.5100	7.6550	124.6059	124.0384	0.00
23/11/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	14800	11285	14800	11285	0.00
23/11/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	5556	7930	5556	7930	1.00
23/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	19444	16101	19444	16101	0.00
23/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	10138	12673	10138	12673	0.00
23/11/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	22443	19266	22443	19266	0.00
23/11/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	13143	15641	13143	15641	0.00
23/11/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	29063	25443	29063	25443	0.00
23/11/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	10291	12347	10291	12347	0.00
23/11/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	25946	21979	25946	21979	0.00
23/11/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	6628	8539	6628	8539	0.00
23/11/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	22759	18374	22759	18374	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	2977	4480	2977	4480	0.00
23/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	33342	28825	33342	28825	0.00
23/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	4119	5480	4119	5480	20.00
23/11/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	31841	26870	31841	26870	1.00
23/11/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	1637	2555	1637	2555	0.00
23/11/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	1369	768	1369	768	0.00
23/11/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	24461	29749	24461	29749	0.00
23/11/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	8374	5917	8374	5917	0.00
23/11/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	9788	13220	9788	13220	0.00
23/11/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	3891	2486	3891	2486	0.00
23/11/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	16083	20567	16083	20567	0.00
23/11/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	434	219	434	219	0.00
23/11/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	34551	40225	34551	40225	0.00
23/11/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	41411	36069	41411	36069	0.00
23/11/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	902	1450	902	1450	0.00
23/11/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	51201	45637	51201	45637	0.00
23/11/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	502	827	502	827	0.00
23/11/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	61061	55365	61061	55365	0.00
23/11/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	285	477	285	477	0.00
23/11/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	3851	2855	3851	2855	0.00
23/11/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	35685	40566	35685	40566	0.00
23/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	6241	4769	6241	4769	0.00
23/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	27624	32029	27624	32029	0.00
23/11/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	9578	7531	9578	7531	0.00
23/11/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	20620	24451	20620	24451	0.00
23/11/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	13969	11283	13969	11283	0.00
23/11/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	14782	17974	14782	17974	0.00
23/11/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	41448	36485	41448	36485	0.00
23/11/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	2426	3340	2426	3340	0.00
23/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	50069	44769	50069	44769	0.00
23/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	1351	1928	1351	1928	0.00
23/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	59021	53486	59021	53486	0.00
23/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	710	1052	710	1052	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	68154	62467	68154	62467	0.00
23/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	351	542	351	542	0.00
23/11/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	7249	5679	7249	5679	0.00
23/11/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	26953	31059	26953	31059	0.00
23/11/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	11396	9268	11396	9268	0.00
23/11/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	21333	24880	21333	24880	0.00
23/11/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	16504	13830	16504	13830	0.00
23/11/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	16774	19774	16774	19774	0.00
23/11/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	36562	32587	36562	32587	0.00
23/11/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	8414	10115	8414	10115	0.00
23/11/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	44394	40133	44394	40133	0.00
23/11/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	6966	8380	6966	8380	0.00
23/11/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	52454	47962	52454	47962	0.00
23/11/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	5839	7023	5839	7023	0.00
23/11/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	60662	55986	60662	55986	0.00
23/11/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	4953	5952	4953	5952	0.00
23/11/2005	R157 On 02-February-06			Bond Future	7.7500	7.8870	143.8059	142.6861	140.00
23/11/2005	R157 On 04-May-06			Bond Future	7.7600	7.8940	139.6943	138.5750	0.00
23/11/2005	R157 On 03-August-06			Bond Future	7.7600	7.8980	142.3318	141.2220	0.00
23/11/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	30960	24048	30960	24048	0.00
23/11/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	10484	14769	10484	14769	0.00
23/11/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	38929	32415	38929	32415	0.00
23/11/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	19221	23900	19221	23900	0.00
23/11/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	46643	40366	46643	40366	0.00
23/11/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	27535	32356	27535	32356	0.00
23/11/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	18160	13176	18160	13176	0.00
23/11/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	18327	24541	18327	24541	0.00
23/11/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	16515	12694	16515	12694	50.00
23/11/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	37610	44982	37610	44982	0.00
23/11/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	46733	38323	46733	38323	250.00
23/11/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	6029	8816	6029	8816	250.00
23/11/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	53585	46001	53585	46001	0.00
23/11/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	14079	17688	14079	17688	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	60851	53753	60851	53753	0.00
23/11/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	22380	26379	22380	26379	0.00
23/11/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	85748	76685	85748	76685	0.00
23/11/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	7806	9936	7806	9936	115.00
23/11/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	217	99	217	99	0.00
23/11/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	87319	98399	87319	98399	0.00
23/11/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	886	450	886	450	0.00
23/11/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	65580	76341	65580	76341	0.00
23/11/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	3359	1982	3359	1982	0.00
23/11/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	46101	55922	46101	55922	0.00
23/11/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	8880	5890	8880	5890	0.00
23/11/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	30116	38324	30116	38324	0.00
23/11/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	63964	54516	63964	54516	0.00
23/11/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	3439	5189	3439	5189	0.00
23/11/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	81930	71815	81930	71815	0.00
23/11/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	1981	3064	1981	3064	0.00
23/11/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	100136	89605	100136	89605	0.00
23/11/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	1152	1819	1152	1819	0.00
23/11/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	118134	107268	118134	107268	0.00
23/11/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	494	826	494	826	0.00
23/11/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	4148	2802	4148	2802	0.00
23/11/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	67716	77564	67716	77564	0.00
23/11/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	9041	6568	9041	6568	0.00
23/11/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	51159	59880	51159	59880	0.00
23/11/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	26602	21383	26602	21383	0.00
23/11/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	27091	33066	27091	33066	0.00
23/11/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	69315	60891	69315	60891	0.00
23/11/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	10400	13169	10400	13169	0.00
23/11/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	102546	93001	102546	93001	0.00
23/11/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	5948	7597	5948	7597	0.00
23/11/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	118654	108610	118654	108610	0.00
23/11/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	3766	4916	3766	4916	0.00
23/11/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	8770	6673	8770	6673	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	71024	80025	71024	80025	0.00
23/11/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	15315	12176	15315	12176	0.00
23/11/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	56625	64584	56625	64584	0.00
23/11/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	23920	19685	23920	19685	0.00
23/11/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	44694	51557	44694	51557	0.00
23/11/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	34478	29176	34478	29176	0.00
23/11/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	35116	40912	35116	40912	0.00
23/11/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	75880	68109	75880	68109	0.00
23/11/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	18418	21745	18418	21745	0.00
23/11/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	91476	83163	91476	83163	0.00
23/11/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	15389	18174	15389	18174	0.00
23/11/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	107348	98597	107348	98597	0.00
23/11/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	12993	15340	12993	15340	0.00
23/11/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	121815	112572	121815	112572	0.00
23/11/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	9542	11398	9542	11398	0.00
23/11/2005	R186 On 02-February-06			Bond Future	7.3600	7.5100	134.5623	132.6313	0.00
23/11/2005	R186 On 04-May-06			Bond Future	7.3600	7.5050	137.1083	135.1626	0.00
23/11/2005	R186 On 03-August-06			Bond Future	7.3500	7.5000	134.3906	132.4307	0.00
23/11/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	34672	23975	34672	23975	0.00
23/11/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	16653	25266	16653	25266	0.00
23/11/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	47287	36653	47287	36653	0.00
23/11/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	28472	37294	28472	37294	0.00
23/11/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	57185	46482	57185	46482	0.00
23/11/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	37586	46482	37586	46482	0.00
23/11/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	57809	43651	57809	43651	0.00
23/11/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	8080	13232	8080	13232	0.00
23/11/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	68914	55882	68914	55882	0.00
23/11/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	18595	25019	18595	25019	0.00
23/11/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	78416	65786	78416	65786	0.00
23/11/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	27520	34489	27520	34489	0.00
23/11/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	84313	67922	84313	67922	0.00
23/11/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	4032	6950	4032	6950	0.00
23/11/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	93472	78661	93472	78661	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	12790	17435	12790	17435	0.00
23/11/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	102383	88272	102383	88272	0.00
23/11/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	21316	26803	21316	26803	0.00
23/11/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	245	84	245	84	0.00
23/11/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	121723	140872	121723	140872	0.00
23/11/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	1333	547	1333	547	0.00
23/11/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	85923	104447	85923	104447	0.00
23/11/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	6005	3099	6005	3099	0.00
23/11/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	55089	71493	55089	71493	0.00
23/11/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	16886	10323	16886	10323	0.00
23/11/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	31787	44534	31787	44534	0.00
23/11/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	111762	94066	111762	94066	0.00
23/11/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	2035	3649	2035	3649	0.00
23/11/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	139166	120748	139166	120748	0.00
23/11/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	1054	1946	1054	1946	0.00
23/11/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	166047	147237	166047	147237	0.00
23/11/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	565	1066	565	1066	0.00
23/11/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	192080	172978	192080	172978	0.00
23/11/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	200	408	200	408	0.00
23/11/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	2611	1466	2611	1466	0.00
23/11/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	122279	140590	122279	140590	0.00
23/11/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	6382	3873	6382	3873	0.00
23/11/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	89446	106395	89446	106395	0.00
23/11/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	15234	10276	15234	10276	0.00
23/11/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	63056	77555	63056	77555	0.00
23/11/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	29010	21178	29010	21178	0.00
23/11/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	42891	54516	42891	54516	0.00
23/11/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	118943	102856	118943	102856	0.00
23/11/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	8989	12359	8989	12359	0.00
23/11/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	144652	127665	144652	127665	0.00
23/11/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	6474	8944	6474	8944	0.00
23/11/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	170183	152564	170183	152564	0.00
23/11/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	4781	6619	4781	6619	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	194449	176177	194449	176177	0.00
23/11/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	2782	3968	2782	3968	0.00
23/11/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	11899	8193	11899	8193	0.00
23/11/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	93446	109339	93446	109339	0.00
23/11/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	23120	17091	23120	17091	0.00
23/11/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	69689	83259	69689	83259	0.00
23/11/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	38472	30017	38472	30017	0.00
23/11/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	51344	62488	51344	62488	0.00
23/11/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	127067	111833	127067	111833	0.00
23/11/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	16904	21269	16904	21269	0.00
23/11/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	151899	135814	151899	135814	0.00
23/11/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	13672	17186	13672	17186	0.00
23/11/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	176612	159885	176612	159885	0.00
23/11/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	11310	14182	11310	14182	0.00
23/11/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	199168	181700	199168	181700	0.00
23/11/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	7737	9868	7737	9868	0.00
23/11/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	221842	203788	221842	203788	0.00
23/11/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	5191	6736	5191	6736	0.00
23/11/2005	R194 On 02-February-06			Bond Future	7.3900	7.5270	109.3140	109.0451	0.00
23/11/2005	R194 On 04-May-06			Bond Future	7.3400	7.4930	106.3099	106.0510	0.00
23/11/2005	R194 On 03-August-06			Bond Future	7.2800	7.4420	108.3134	108.0735	0.00
23/11/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	5024	3610	5024	3610	0.00
23/11/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	2856	4132	2856	4132	0.00
23/11/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	6466	5064	6466	5064	0.00
23/11/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	3757	4944	3757	4944	0.00
23/11/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	7875	6553	7875	6553	0.00
23/11/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	4614	5690	4614	5690	0.00
23/11/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	8446	6555	8446	6555	0.00
23/11/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	1461	2259	1461	2259	0.00
23/11/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	9449	7731	9449	7731	0.00
23/11/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	2472	3343	2472	3343	0.00
23/11/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	10495	8965	10495	8965	0.00
23/11/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	3528	4397	3528	4397	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	12845	10876	12845	10876	0.00
23/11/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	1623	2244	1623	2244	0.00
23/11/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	13356	11653	13356	11653	0.00
23/11/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	2702	3398	2702	3398	0.00
23/11/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	12537	10319	12537	10319	0.00
23/11/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	764	1235	764	1235	0.00
23/11/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	2456	1586	2456	1586	0.00
23/11/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	5135	6954	5135	6954	0.00
23/11/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	8	3	8	3	0.00
23/11/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	22366	25050	22366	25050	0.00
23/11/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	49	19	49	19	0.00
23/11/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	17442	20102	17442	20102	0.00
23/11/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	223	103	223	103	0.00
23/11/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	12682	15251	12682	15251	0.00
23/11/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	915	513	915	513	0.00
23/11/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	8469	10756	8469	10756	0.00
23/11/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	16925	14503	16925	14503	0.00
23/11/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	392	659	392	659	0.00
23/11/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	21471	18932	21471	18932	0.00
23/11/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	207	357	207	357	0.00
23/11/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	26076	23471	26076	23471	0.00
23/11/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	109	193	109	193	0.00
23/11/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	30681	28027	30681	28027	0.00
23/11/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	38	73	38	73	0.00
23/11/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	209	118	209	118	0.00
23/11/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	19191	21690	19191	21690	0.00
23/11/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	506	305	506	305	0.00
23/11/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	15102	17491	15102	17491	0.00
23/11/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1090	701	1090	701	0.00
23/11/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	11324	13525	11324	13525	0.00
23/11/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	2108	1441	2108	1441	0.00
23/11/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	8004	9927	8004	9927	0.00
23/11/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	3973	2935	3973	2935	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	5555	7106	5555	7106	0.00
23/11/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	16586	14445	16586	14445	0.00
23/11/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	1142	1591	1142	1591	0.00
23/11/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	20451	18186	20451	18186	0.00
23/11/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	808	1133	808	1133	0.00
23/11/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	24412	22062	24412	22062	0.00
23/11/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	593	833	593	833	0.00
23/11/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	28409	25997	28409	25997	0.00
23/11/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	437	614	437	614	0.00
23/11/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	2401	1798	2401	1798	0.00
23/11/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	10366	12161	10366	12161	0.00
23/11/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	3631	2803	3631	2803	0.00
23/11/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	7836	9406	7836	9406	0.00
23/11/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	5565	4480	5565	4480	0.00
23/11/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	6028	7341	6028	7341	0.00
23/11/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	16505	14671	16505	14671	0.00
23/11/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	2181	2746	2181	2746	0.00
23/11/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	19786	17851	19786	17851	0.00
23/11/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	1810	2275	1810	2275	0.00
23/11/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	23115	21100	23115	21100	0.00
23/11/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	1506	1890	1506	1890	0.00
23/11/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	26513	24437	26513	24437	0.00
23/11/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	1287	1610	1287	1610	0.00
23/11/2005	R201 On 02-February-06			Bond Future	7.7300	7.8590	107.6050	106.7518	0.00
23/11/2005	R201 On 04-May-06			Bond Future	7.7300	7.8650	109.6387	108.7907	0.00
23/11/2005	R201 On 03-August-06			Bond Future	7.7400	7.8710	107.2880	106.4459	0.00
23/11/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	15914	11949	15914	11949	0.00
23/11/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	14530	19097	14530	19097	0.00
23/11/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	23355	19282	23355	19282	0.00
23/11/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	22258	26666	22258	26666	0.00
23/11/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	29545	25433	29545	25433	0.00
23/11/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	28724	33033	28724	33033	0.00
23/11/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	26185	20835	26185	20835	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	8498	11680	8498	11680	0.00
23/11/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	33180	28196	33180	28196	0.00
23/11/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	16116	19613	16116	19613	0.00
23/11/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	39229	34420	39229	34420	0.00
23/11/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	22782	26394	22782	26394	0.00
23/11/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	44741	39000	44741	39000	0.00
23/11/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	12019	14758	12019	14758	0.00
23/11/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	50473	45073	50473	45073	0.00
23/11/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	18694	21715	18694	21715	0.00
23/11/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	38659	32230	38659	32230	0.00
23/11/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	4991	7094	4991	7094	0.00
23/11/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	70	32	70	32	0.00
23/11/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	85280	93775	85280	93775	0.00
23/11/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	302	154	302	154	0.00
23/11/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	67491	75874	67491	75874	0.00
23/11/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	1050	587	1050	587	0.00
23/11/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	50575	58644	50575	58644	0.00
23/11/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	3427	2166	3427	2166	0.00
23/11/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	35642	42913	35642	42913	0.00
23/11/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	8247	5744	8247	5744	0.00
23/11/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	23494	29523	23494	29523	0.00
23/11/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	52257	45073	52257	45073	0.00
23/11/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	2923	4271	2923	4271	0.00
23/11/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	66406	58723	66406	58723	0.00
23/11/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	1713	2562	1713	2562	0.00
23/11/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	80771	72772	80771	72772	0.00
23/11/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	1020	1553	1020	1553	0.00
23/11/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	94969	86711	94969	86711	0.00
23/11/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	454	728	454	728	0.00
23/11/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	15155	12070	15155	12070	0.00
23/11/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	30339	35734	30339	35734	0.00
23/11/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	57126	50782	57126	50782	0.00
23/11/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	9046	11182	9046	11182	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	70030	63217	70030	63217	0.00
23/11/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	6887	8555	6887	8555	0.00
23/11/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	83228	76056	83228	76056	0.00
23/11/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	5311	6619	5311	6619	0.00
23/11/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	95867	88321	95867	88321	0.00
23/11/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	3457	4391	3457	4391	0.00
23/11/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	21079	17730	21079	17730	0.00
23/11/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	36185	41256	36185	41256	0.00
23/11/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	62333	56445	62333	56445	0.00
23/11/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	15510	18043	15510	18043	0.00
23/11/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	74600	68314	74600	68314	0.00
23/11/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	13014	15149	13014	15149	0.00
23/11/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	87116	80505	87116	80505	0.00
23/11/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	11044	12854	11044	12854	0.00
23/11/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	98498	91522	98498	91522	0.00
23/11/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	8210	9655	8210	9655	0.00
23/11/2005	R203 On 02-February-06			Bond Future	7.7300	7.8620	107.2436	106.2094	0.00
23/11/2005	R203 On 04-May-06			Bond Future	7.7300	7.8670	105.0995	104.0570	0.00
23/11/2005	R203 On 03-August-06			Bond Future	7.7300	7.8690	107.0817	106.0467	0.00
23/11/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	16061	11295	16061	11295	0.00
23/11/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	14354	19931	14354	19931	0.00
23/11/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	25026	20019	25026	20019	0.00
23/11/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	23495	28914	23495	28914	0.00
23/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	30884	25827	30884	25827	0.00
23/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	29451	34744	29451	34744	0.00
23/11/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	27723	20921	27723	20921	0.00
23/11/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	6872	10413	6872	10413	0.00
23/11/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	35607	29312	35607	29312	0.00
23/11/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	15194	19324	15194	19324	0.00
23/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	40987	34913	40987	34913	0.00
23/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	20938	25214	20938	25214	0.00
23/11/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	48108	40633	48108	40633	0.00
23/11/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	9269	12219	9269	12219	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	52590	45559	52590	45559	0.00
23/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	14367	17685	14367	17685	0.00
23/11/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	42319	33861	42319	33861	0.00
23/11/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	2794	4679	2794	4679	0.00
23/11/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	1150	620	1150	620	0.00
23/11/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	59825	69638	59825	69638	0.00
23/11/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	3351	1988	3351	1988	0.00
23/11/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	41392	50372	41392	50372	0.00
23/11/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	8009	5194	8009	5194	0.00
23/11/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	25927	33456	25927	33456	0.00
23/11/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	58693	49179	58693	49179	0.00
23/11/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	952	1781	952	1781	0.00
23/11/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	75783	65739	75783	65739	0.00
23/11/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	269	568	269	568	0.00
23/11/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	92917	82662	92917	82662	0.00
23/11/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	63	150	63	150	0.00
23/11/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	5965	4311	5965	4311	0.00
23/11/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	63943	72713	63943	72713	0.00
23/11/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	10308	7724	10308	7724	0.00
23/11/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	47959	55800	47959	55800	0.00
23/11/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	16591	12861	16591	12861	0.00
23/11/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	34411	41106	34411	41106	0.00
23/11/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	92946	83224	92946	83224	0.00
23/11/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	1438	2141	1438	2141	0.00
23/11/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	62138	53680	62138	53680	0.00
23/11/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	5315	7282	5315	7282	0.00
23/11/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	77233	68029	77233	68029	0.00
23/11/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	2858	4078	2858	4078	0.00
23/11/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	10428	8183	10428	8183	0.00
23/11/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	67613	75718	67613	75718	0.00
23/11/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	15631	12544	15631	12544	0.00
23/11/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	52802	60066	52802	60066	0.00
23/11/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	22422	18381	22422	18381	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	40058	46367	40058	46367	0.00
23/11/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	65467	57587	65467	57587	0.00
23/11/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	9499	11969	9499	11969	0.00
23/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	79339	70748	79339	70748	0.00
23/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	6044	7804	6044	7804	0.00
23/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	93910	84760	93910	84760	0.00
23/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	3697	4896	3697	4896	0.00
23/11/2005	R204 On 02-February-06			Bond Future	7.7000	7.8290	103.5038	102.4112	0.00
23/11/2005	R204 On 04-May-06			Bond Future	7.7000	7.8330	105.4600	104.3644	0.00
23/11/2005	R204 On 03-August-06			Bond Future	7.7000	7.8370	103.4084	102.3105	0.00
23/11/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	31317	23887	31317	23887	0.00
23/11/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	6676	10172	6676	10172	0.00
23/11/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	39483	32696	39483	32696	0.00
23/11/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	15291	19459	15291	19459	0.00
23/11/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	45186	38600	45186	38600	0.00
23/11/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	21442	25835	21442	25835	0.00
23/11/2005	R207 On 02-February-06			Bond Future	7.6600	7.7930	97.0030	95.8861	0.00
23/11/2005	R207 On 04-May-06			Bond Future	7.6600	7.7970	98.8363	97.7144	0.00
23/11/2005	R207 On 03-August-06			Bond Future	7.6600	7.8000	97.0542	95.9361	0.00
23/11/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	33914	26051	33914	26051	0.00
23/11/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	6081	9387	6081	9387	0.00
23/11/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	41899	34751	41899	34751	0.00
23/11/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	14497	18568	14497	18568	0.00
23/11/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	47653	40781	47653	40781	0.00
23/11/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	20690	24999	20690	24999	0.00
24/11/2005	GOVI On 02-February-06			jGovi	233.7600	234.1630	233.7610	234.1630	506.00
24/11/2005	GOVI On 04-May-06			jGovi	238.1500	238.5940	238.1510	238.5940	200.00
24/11/2005	GOVI On 03-August-06			jGovi	242.6200	243.0890	242.6170	243.0890	0.00
24/11/2005	GOVI On 02-November-06			jGovi	247.1400	247.6250	247.1360	247.6250	0.00
24/11/2005	GOVI On 02-February-06	230.00	Call	jGovi	54839	57826	54839	57826	0.00
24/11/2005	GOVI On 02-February-06	230.00	Put	jGovi	17229	16196	17229	16196	0.00
24/11/2005	GOVI On 04-May-06	230.00	Call	jGovi	87356	91233	87356	91233	0.00
24/11/2005	GOVI On 04-May-06	230.00	Put	jGovi	5846	5293	5846	5293	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2005	GOVI On 03-August-06	230.00	Call	jGovi	130645	134970	130645	134970	0.00
24/11/2005	GOVI On 03-August-06	230.00	Put	jGovi	4475	4080	4475	4080	0.00
24/11/2005	GOVI On 02-November-06	230.00	Call	jGovi	174012	178664	174012	178664	0.00
24/11/2005	GOVI On 02-November-06	230.00	Put	jGovi	2652	2414	2652	2414	0.00
24/11/2005	J152 On 28-February-06			jSwap	7.1800	7.2070	0.0016	0.0014	0.00
24/11/2005	J153 On 31-August-10			jSwap	7.5200	7.4920	0.0007	0.0003	0.00
24/11/2005	J157 On 15-September-15			jSwap	7.7700	7.7380	0.0187	0.0167	0.00
24/11/2005	J186 On 21-December-26			jSwap	7.3600	7.3020	0.0153	0.0216	0.00
24/11/2005	J194 On 28-February-08			jSwap	7.3500	7.3460	0.0034	0.0035	0.00
24/11/2005	J201 On 22-December-14			jSwap	7.7000	7.6730	0.0137	0.0118	0.00
24/11/2005	J203 On 15-September-17			jSwap	7.7200	7.6940	0.0175	0.0153	0.00
24/11/2005	J204 On 21-December-18			jSwap	7.6800	7.6480	0.0151	0.0127	0.00
24/11/2005	J207 On 15-January-20			jSwap	7.6500	7.6200	0.0311	0.0338	0.00
24/11/2005	JBAR On 16-March-05			jBar	7.1900	7.2360	0.0000	0.0000	0.00
24/11/2005	JFRA On 02-February-06			jFra	7.2700	7.3160	0.0178	0.0179	0.00
24/11/2005	JFRA On 01-February-07			jFra	7.5200	7.5660	0.0184	0.0185	500.00
24/11/2005	JFRA On 04-May-06			jFra	7.2100	7.2650	0.0176	0.0178	0.00
24/11/2005	JFRA On 03-May-07			jFra	7.5900	7.6270	0.0186	0.0187	0.00
24/11/2005	JFRA On 03-August-06			jFra	7.3500	7.4070	0.0180	0.0181	0.00
24/11/2005	JFRA On 02-August-07			jFra	7.6100	7.5990	0.0186	0.0186	0.00
24/11/2005	JFRA On 02-November-06			jFra	7.4300	7.4850	0.0182	0.0183	0.00
24/11/2005	JFRA On 01-November-07			jFra	7.7000	7.7210	0.0203	0.0203	0.00
24/11/2005	JFRA On 02-February-06	7.25	Call	Option on jFra	426	496	426	496	0.00
24/11/2005	JFRA On 02-February-06	7.25	Put	Option on jFra	389	334	389	334	0.00
24/11/2005	JFRA On 01-February-07	7.50	Call	Option on jFra	1606	1667	1606	1667	0.00
24/11/2005	JFRA On 01-February-07	7.50	Put	Option on jFra	1562	1506	1562	1506	0.00
24/11/2005	JFRA On 04-May-06	7.00	Call	Option on jFra	1107	1196	1107	1196	0.00
24/11/2005	JFRA On 04-May-06	7.00	Put	Option on jFra	600	547	600	547	0.00
24/11/2005	JFRA On 03-May-07	7.50	Call	Option on jFra	1886	1931	1886	1931	0.00
24/11/2005	JFRA On 03-May-07	7.50	Put	Option on jFra	1659	1621	1659	1621	0.00
24/11/2005	JFRA On 03-August-06	7.00	Call	Option on jFra	1616	1712	1616	1712	0.00
24/11/2005	JFRA On 03-August-06	7.00	Put	Option on jFra	769	715	769	715	0.00
24/11/2005	JFRA On 02-August-07	7.50	Call	Option on jFra	2056	2042	2056	2042	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2005	JFRA On 02-August-07	7.50	Put	Option on jFra	1785	1800	1785	1800	0.00
24/11/2005	JFRA On 02-November-06	7.00	Call	Option on jFra	1984	2078	1984	2078	0.00
24/11/2005	JFRA On 02-November-06	7.00	Put	Option on jFra	944	891	944	891	0.00
24/11/2005	JFRA On 01-November-07	7.50	Call	Option on jFra	2430	2458	2430	2458	0.00
24/11/2005	JFRA On 01-November-07	7.50	Put	Option on jFra	1898	1877	1898	1877	0.00
24/11/2005	JN02 On 02-February-06			jNote	7.4500	7.4940	0.1383	0.1390	0.00
24/11/2005	JN02 On 02-February-06	7.25	Call	Option on jNote	6490	7001	6490	7001	0.00
24/11/2005	JN02 On 02-February-06	7.25	Put	Option on jNote	2710	2474	2710	2474	0.00
24/11/2005	JN05 On 02-February-06			jNote	7.7200	7.7400	0.3189	0.3196	0.00
24/11/2005	JN05 On 02-February-06	7.75	Call	Option on jNote	8390	8910	8390	8910	0.00
24/11/2005	JN05 On 02-February-06	7.75	Put	Option on jNote	9755	9325	9755	9325	0.00
24/11/2005	JN10 On 02-February-06			jNote	7.8200	7.8200	0.5413	0.5408	0.00
24/11/2005	JN10 On 02-February-06	8.00	Call	Option on jNote	8829	8876	8829	8876	0.00
24/11/2005	JN10 On 02-February-06	8.00	Put	Option on jNote	21147	21327	21147	21327	0.00
24/11/2005	JROD On 31-January-06			jRod	6.9400	6.9740	0.0025	0.0024	0.00
24/11/2005	JROD On 28-February-06			jRod	6.9400	6.9700	0.0050	0.0049	0.00
24/11/2005	JROD On 31-March-06			jRod	7.0500	7.0920	0.0045	0.0043	0.00
24/11/2005	JROD On 28-April-06			jRod	7.1400	7.2020	0.0039	0.0037	0.00
24/11/2005	JROD On 31-May-06			jRod	7.0700	7.1210	0.0067	0.0063	0.00
24/11/2005	JROD On 30-June-06			jRod	7.1400	7.2040	0.0061	0.0056	0.00
24/11/2005	JROD On 31-July-06			jRod	7.2300	7.3030	0.0054	0.0049	0.00
24/11/2005	JROD On 31-August-06			jRod	7.1800	7.2370	0.0078	0.0073	0.00
24/11/2005	JROD On 30-November-05			jRod	6.6600	6.6650	0.0019	0.0019	0.00
24/11/2005	JROD On 30-December-05			jRod	6.7400	6.7600	0.0017	0.0017	0.00
24/11/2005	R153 On 02-February-06			Bond Future	7.5600	7.5330	126.3789	126.4987	271.00
24/11/2005	R153 On 04-May-06			Bond Future	7.5600	7.5200	122.1606	122.3028	0.00
24/11/2005	R153 On 03-August-06			Bond Future	7.5500	7.5070	124.4483	124.6059	0.00
24/11/2005	R153 On 02-February-06	7.50	Call	Option on Bond Future	7750	8374	7750	8374	0.00
24/11/2005	R153 On 02-February-06	7.50	Put	Option on Bond Future	10361	9788	10361	9788	0.00
24/11/2005	R153 On 04-May-06	7.50	Call	Option on Bond Future	13229	13969	13229	13969	0.00
24/11/2005	R153 On 04-May-06	7.50	Put	Option on Bond Future	15465	14782	15465	14782	0.00
24/11/2005	R153 On 03-August-06	7.50	Call	Option on Bond Future	15689	16504	15689	16504	0.00
24/11/2005	R153 On 03-August-06	7.50	Put	Option on Bond Future	17534	16774	17534	16774	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2005	R153 On 02-February-06	7.75	Call	Option on Bond Future	13964	14800	13964	14800	0.00
24/11/2005	R153 On 02-February-06	7.75	Put	Option on Bond Future	5918	5556	5918	5556	1.00
24/11/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	18547	19444	18547	19444	0.00
24/11/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	10663	10138	10663	10138	0.00
24/11/2005	R153 On 03-August-06	7.75	Call	Option on Bond Future	21489	22443	21489	22443	0.00
24/11/2005	R153 On 03-August-06	7.75	Put	Option on Bond Future	13764	13143	13764	13143	0.00
24/11/2005	R153 On 03-August-06	8.00	Call	Option on Bond Future	27989	29063	27989	29063	0.00
24/11/2005	R153 On 03-August-06	8.00	Put	Option on Bond Future	10793	10291	10793	10291	0.00
24/11/2005	R153 On 04-May-06	8.00	Call	Option on Bond Future	24907	25946	24907	25946	0.00
24/11/2005	R153 On 04-May-06	8.00	Put	Option on Bond Future	7011	6628	7011	6628	0.00
24/11/2005	R153 On 02-February-06	8.00	Call	Option on Bond Future	21768	22759	21768	22759	0.00
24/11/2005	R153 On 02-February-06	8.00	Put	Option on Bond Future	3183	2977	3183	2977	0.00
24/11/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	32182	33342	32182	33342	0.00
24/11/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	4381	4119	4381	4119	20.00
24/11/2005	R153 On 02-February-06	8.25	Call	Option on Bond Future	30756	31841	30756	31841	1.00
24/11/2005	R153 On 02-February-06	8.25	Put	Option on Bond Future	1750	1637	1750	1637	0.00
24/11/2005	R153 On 02-February-06	7.00	Call	Option on Bond Future	1187	1369	1187	1369	0.00
24/11/2005	R153 On 02-February-06	7.00	Put	Option on Bond Future	25478	24461	25478	24461	0.00
24/11/2005	R153 On 02-February-06	7.25	Call	Option on Bond Future	3504	3891	3504	3891	0.00
24/11/2005	R153 On 02-February-06	7.25	Put	Option on Bond Future	16894	16083	16894	16083	0.00
24/11/2005	R153 On 02-February-06	6.75	Call	Option on Bond Future	363	434	363	434	0.00
24/11/2005	R153 On 02-February-06	6.75	Put	Option on Bond Future	35678	34551	35678	34551	0.00
24/11/2005	R153 On 02-February-06	8.50	Call	Option on Bond Future	40273	41411	40273	41411	0.00
24/11/2005	R153 On 02-February-06	8.50	Put	Option on Bond Future	962	902	962	902	0.00
24/11/2005	R153 On 02-February-06	8.75	Call	Option on Bond Future	50035	51201	50035	51201	0.00
24/11/2005	R153 On 02-February-06	8.75	Put	Option on Bond Future	534	502	534	502	0.00
24/11/2005	R153 On 02-February-06	9.00	Call	Option on Bond Future	59880	61061	59880	61061	0.00
24/11/2005	R153 On 02-February-06	9.00	Put	Option on Bond Future	301	285	301	285	0.00
24/11/2005	R153 On 04-May-06	6.75	Call	Option on Bond Future	3551	3851	3551	3851	0.00
24/11/2005	R153 On 04-May-06	6.75	Put	Option on Bond Future	36807	35685	36807	35685	0.00
24/11/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	5812	6241	5812	6241	0.00
24/11/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	28616	27624	28616	27624	0.00
24/11/2005	R153 On 04-May-06	7.25	Call	Option on Bond Future	8998	9578	8998	9578	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2005	R153 On 04-May-06	7.25	Put	Option on Bond Future	21463	20620	21463	20620	0.00
24/11/2005	R153 On 04-May-06	8.50	Call	Option on Bond Future	40195	41448	40195	41448	0.00
24/11/2005	R153 On 04-May-06	8.50	Put	Option on Bond Future	2595	2426	2595	2426	0.00
24/11/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	48749	50069	48749	50069	0.00
24/11/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	1453	1351	1453	1351	0.00
24/11/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	57657	59021	57657	59021	0.00
24/11/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	768	710	768	710	0.00
24/11/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	66762	68154	66762	68154	0.00
24/11/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	382	351	382	351	0.00
24/11/2005	R153 On 03-August-06	7.00	Call	Option on Bond Future	6751	7249	6751	7249	0.00
24/11/2005	R153 On 03-August-06	7.00	Put	Option on Bond Future	28032	26953	28032	26953	0.00
24/11/2005	R153 On 03-August-06	7.25	Call	Option on Bond Future	10736	11396	10736	11396	0.00
24/11/2005	R153 On 03-August-06	7.25	Put	Option on Bond Future	22249	21333	22249	21333	0.00
24/11/2005	R153 On 03-August-06	8.25	Call	Option on Bond Future	35393	36562	35393	36562	0.00
24/11/2005	R153 On 03-August-06	8.25	Put	Option on Bond Future	8821	8414	8821	8414	0.00
24/11/2005	R153 On 03-August-06	8.50	Call	Option on Bond Future	43151	44394	43151	44394	0.00
24/11/2005	R153 On 03-August-06	8.50	Put	Option on Bond Future	7298	6966	7298	6966	0.00
24/11/2005	R153 On 03-August-06	8.75	Call	Option on Bond Future	51152	52454	51152	52454	0.00
24/11/2005	R153 On 03-August-06	8.75	Put	Option on Bond Future	6112	5839	6112	5839	0.00
24/11/2005	R153 On 03-August-06	9.00	Call	Option on Bond Future	59313	60662	59313	60662	0.00
24/11/2005	R153 On 03-August-06	9.00	Put	Option on Bond Future	5180	4953	5180	4953	0.00
24/11/2005	R157 On 02-February-06			Bond Future	7.7900	7.7520	143.5310	143.8059	140.00
24/11/2005	R157 On 04-May-06			Bond Future	7.7900	7.7560	139.4011	139.6943	0.00
24/11/2005	R157 On 03-August-06			Bond Future	7.8000	7.7580	142.0215	142.3318	0.00
24/11/2005	R157 On 02-February-06	7.75	Call	Option on Bond Future	16677	18160	16677	18160	0.00
24/11/2005	R157 On 02-February-06	7.75	Put	Option on Bond Future	19593	18327	19593	18327	0.00
24/11/2005	R157 On 04-May-06	7.75	Call	Option on Bond Future	25059	26602	25059	26602	0.00
24/11/2005	R157 On 04-May-06	7.75	Put	Option on Bond Future	28480	27091	28480	27091	0.00
24/11/2005	R157 On 03-August-06	7.75	Call	Option on Bond Future	32851	34478	32851	34478	0.00
24/11/2005	R157 On 03-August-06	7.75	Put	Option on Bond Future	36593	35116	36593	35116	0.00
24/11/2005	R157 On 02-February-06	8.00	Call	Option on Bond Future	29016	30960	29016	30960	0.00
24/11/2005	R157 On 02-February-06	8.00	Put	Option on Bond Future	11287	10484	11287	10484	0.00
24/11/2005	R157 On 04-May-06	8.00	Call	Option on Bond Future	37050	38929	37050	38929	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2005	R157 On 04-May-06	8.00	Put	Option on Bond Future	20274	19221	20274	19221	0.00
24/11/2005	R157 On 03-August-06	8.00	Call	Option on Bond Future	44743	46643	44743	46643	0.00
24/11/2005	R157 On 03-August-06	8.00	Put	Option on Bond Future	28739	27535	28739	27535	0.00
24/11/2005	R157 On 04-May-06	7.50	Call	Option on Bond Future	15351	16515	15351	16515	50.00
24/11/2005	R157 On 04-May-06	7.50	Put	Option on Bond Future	39378	37610	39378	37610	0.00
24/11/2005	R157 On 02-February-06	8.25	Call	Option on Bond Future	44463	46733	44463	46733	250.00
24/11/2005	R157 On 02-February-06	8.25	Put	Option on Bond Future	6507	6029	6507	6029	250.00
24/11/2005	R157 On 04-May-06	8.25	Call	Option on Bond Future	51438	53585	51438	53585	0.00
24/11/2005	R157 On 04-May-06	8.25	Put	Option on Bond Future	14864	14079	14864	14079	0.00
24/11/2005	R157 On 03-August-06	8.25	Call	Option on Bond Future	58727	60851	58727	60851	0.00
24/11/2005	R157 On 03-August-06	8.25	Put	Option on Bond Future	23360	22380	23360	22380	0.00
24/11/2005	R157 On 04-May-06	8.75	Call	Option on Bond Future	83250	85748	83250	85748	0.00
24/11/2005	R157 On 04-May-06	8.75	Put	Option on Bond Future	8239	7806	8239	7806	115.00
24/11/2005	R157 On 02-February-06	6.75	Call	Option on Bond Future	169	217	169	217	0.00
24/11/2005	R157 On 02-February-06	6.75	Put	Option on Bond Future	90019	87319	90019	87319	0.00
24/11/2005	R157 On 02-February-06	7.00	Call	Option on Bond Future	721	886	721	886	0.00
24/11/2005	R157 On 02-February-06	7.00	Put	Option on Bond Future	68163	65580	68163	65580	0.00
24/11/2005	R157 On 02-February-06	7.25	Call	Option on Bond Future	2883	3359	2883	3359	0.00
24/11/2005	R157 On 02-February-06	7.25	Put	Option on Bond Future	48374	46101	48374	46101	0.00
24/11/2005	R157 On 02-February-06	7.50	Call	Option on Bond Future	7927	8880	7927	8880	0.00
24/11/2005	R157 On 02-February-06	7.50	Put	Option on Bond Future	31912	30116	31912	30116	0.00
24/11/2005	R157 On 02-February-06	8.50	Call	Option on Bond Future	61489	63964	61489	63964	0.00
24/11/2005	R157 On 02-February-06	8.50	Put	Option on Bond Future	3713	3439	3713	3439	0.00
24/11/2005	R157 On 02-February-06	8.75	Call	Option on Bond Future	79335	81930	79335	81930	0.00
24/11/2005	R157 On 02-February-06	8.75	Put	Option on Bond Future	2135	1981	2135	1981	0.00
24/11/2005	R157 On 02-February-06	9.00	Call	Option on Bond Future	97473	100136	97473	100136	0.00
24/11/2005	R157 On 02-February-06	9.00	Put	Option on Bond Future	1238	1152	1238	1152	0.00
24/11/2005	R157 On 02-February-06	9.25	Call	Option on Bond Future	115424	118134	115424	118134	0.00
24/11/2005	R157 On 02-February-06	9.25	Put	Option on Bond Future	532	494	532	494	0.00
24/11/2005	R157 On 04-May-06	7.00	Call	Option on Bond Future	3705	4148	3705	4148	0.00
24/11/2005	R157 On 04-May-06	7.00	Put	Option on Bond Future	70205	67716	70205	67716	0.00
24/11/2005	R157 On 04-May-06	7.25	Call	Option on Bond Future	8261	9041	8261	9041	0.00
24/11/2005	R157 On 04-May-06	7.25	Put	Option on Bond Future	53311	51159	53311	51159	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2005	R157 On 04-May-06	8.50	Call	Option on Bond Future	66965	69315	66965	69315	0.00
24/11/2005	R157 On 04-May-06	8.50	Put	Option on Bond Future	10982	10400	10982	10400	0.00
24/11/2005	R157 On 04-May-06	9.00	Call	Option on Bond Future	99938	102546	99938	102546	0.00
24/11/2005	R157 On 04-May-06	9.00	Put	Option on Bond Future	6273	5948	6273	5948	0.00
24/11/2005	R157 On 04-May-06	9.25	Call	Option on Bond Future	115940	118654	115940	118654	0.00
24/11/2005	R157 On 04-May-06	9.25	Put	Option on Bond Future	3984	3766	3984	3766	0.00
24/11/2005	R157 On 03-August-06	7.00	Call	Option on Bond Future	8086	8770	8086	8770	0.00
24/11/2005	R157 On 03-August-06	7.00	Put	Option on Bond Future	73444	71024	73444	71024	0.00
24/11/2005	R157 On 03-August-06	7.25	Call	Option on Bond Future	14315	15315	14315	15315	0.00
24/11/2005	R157 On 03-August-06	7.25	Put	Option on Bond Future	58729	56625	58729	56625	0.00
24/11/2005	R157 On 03-August-06	7.50	Call	Option on Bond Future	22598	23920	22598	23920	0.00
24/11/2005	R157 On 03-August-06	7.50	Put	Option on Bond Future	46476	44694	46476	44694	0.00
24/11/2005	R157 On 03-August-06	8.50	Call	Option on Bond Future	73576	75880	73576	75880	0.00
24/11/2005	R157 On 03-August-06	8.50	Put	Option on Bond Future	19217	18418	19217	18418	0.00
24/11/2005	R157 On 03-August-06	8.75	Call	Option on Bond Future	89028	91476	89028	91476	0.00
24/11/2005	R157 On 03-August-06	8.75	Put	Option on Bond Future	16045	15389	16045	15389	0.00
24/11/2005	R157 On 03-August-06	9.00	Call	Option on Bond Future	104786	107348	104786	107348	0.00
24/11/2005	R157 On 03-August-06	9.00	Put	Option on Bond Future	13536	12993	13536	12993	0.00
24/11/2005	R157 On 03-August-06	9.25	Call	Option on Bond Future	119132	121815	119132	121815	0.00
24/11/2005	R157 On 03-August-06	9.25	Put	Option on Bond Future	9963	9542	9963	9542	0.00
24/11/2005	R186 On 02-February-06			Bond Future	7.4200	7.3620	133.8135	134.5623	0.00
24/11/2005	R186 On 04-May-06			Bond Future	7.4200	7.3550	136.3248	137.1083	0.00
24/11/2005	R186 On 03-August-06			Bond Future	7.4100	7.3480	133.5858	134.3906	0.00
24/11/2005	R186 On 02-February-06	7.25	Call	Option on Bond Future	13852	16886	13852	16886	0.00
24/11/2005	R186 On 02-February-06	7.25	Put	Option on Bond Future	36241	31787	36241	31787	0.00
24/11/2005	R186 On 04-May-06	7.25	Call	Option on Bond Future	25509	29010	25509	29010	0.00
24/11/2005	R186 On 04-May-06	7.25	Put	Option on Bond Future	47224	42891	47224	42891	0.00
24/11/2005	R186 On 03-August-06	7.25	Call	Option on Bond Future	34714	38472	34714	38472	0.00
24/11/2005	R186 On 03-August-06	7.25	Put	Option on Bond Future	55633	51344	55633	51344	0.00
24/11/2005	R186 On 02-February-06	7.50	Call	Option on Bond Future	30005	34672	30005	34672	0.00
24/11/2005	R186 On 02-February-06	7.50	Put	Option on Bond Future	19474	16653	19474	16653	0.00
24/11/2005	R186 On 04-May-06	7.50	Call	Option on Bond Future	42653	47287	42653	47287	0.00
24/11/2005	R186 On 04-May-06	7.50	Put	Option on Bond Future	31672	28472	31672	28472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2005	R186 On 03-August-06	7.50	Call	Option on Bond Future	52504	57185	52504	57185	0.00
24/11/2005	R186 On 03-August-06	7.50	Put	Option on Bond Future	40952	37586	40952	37586	0.00
24/11/2005	R186 On 02-February-06	7.75	Call	Option on Bond Future	51894	57809	51894	57809	0.00
24/11/2005	R186 On 02-February-06	7.75	Put	Option on Bond Future	9653	8080	9653	8080	0.00
24/11/2005	R186 On 04-May-06	7.75	Call	Option on Bond Future	63347	68914	63347	68914	0.00
24/11/2005	R186 On 04-May-06	7.75	Put	Option on Bond Future	20862	18595	20862	18595	0.00
24/11/2005	R186 On 03-August-06	7.75	Call	Option on Bond Future	72963	78416	72963	78416	0.00
24/11/2005	R186 On 03-August-06	7.75	Put	Option on Bond Future	30114	27520	30114	27520	0.00
24/11/2005	R186 On 02-February-06	8.00	Call	Option on Bond Future	77658	84313	77658	84313	0.00
24/11/2005	R186 On 02-February-06	8.00	Put	Option on Bond Future	4865	4032	4865	4032	0.00
24/11/2005	R186 On 04-May-06	8.00	Call	Option on Bond Future	87236	93472	87236	93472	0.00
24/11/2005	R186 On 04-May-06	8.00	Put	Option on Bond Future	14388	12790	14388	12790	0.00
24/11/2005	R186 On 03-August-06	8.00	Call	Option on Bond Future	96348	102383	96348	102383	0.00
24/11/2005	R186 On 03-August-06	8.00	Put	Option on Bond Future	23328	21316	23328	21316	0.00
24/11/2005	R186 On 02-February-06	6.50	Call	Option on Bond Future	151	245	151	245	0.00
24/11/2005	R186 On 02-February-06	6.50	Put	Option on Bond Future	129117	121723	129117	121723	0.00
24/11/2005	R186 On 02-February-06	6.75	Call	Option on Bond Future	908	1333	908	1333	0.00
24/11/2005	R186 On 02-February-06	6.75	Put	Option on Bond Future	92986	85923	92986	85923	0.00
24/11/2005	R186 On 02-February-06	7.00	Call	Option on Bond Future	4561	6005	4561	6005	0.00
24/11/2005	R186 On 02-February-06	7.00	Put	Option on Bond Future	61133	55089	61133	55089	0.00
24/11/2005	R186 On 02-February-06	8.25	Call	Option on Bond Future	104705	111762	104705	111762	0.00
24/11/2005	R186 On 02-February-06	8.25	Put	Option on Bond Future	2467	2035	2467	2035	0.00
24/11/2005	R186 On 02-February-06	8.50	Call	Option on Bond Future	131902	139166	131902	139166	0.00
24/11/2005	R186 On 02-February-06	8.50	Put	Option on Bond Future	1278	1054	1278	1054	0.00
24/11/2005	R186 On 02-February-06	8.75	Call	Option on Bond Future	158677	166047	158677	166047	0.00
24/11/2005	R186 On 02-February-06	8.75	Put	Option on Bond Future	683	565	683	565	0.00
24/11/2005	R186 On 02-February-06	9.00	Call	Option on Bond Future	184637	192080	184637	192080	0.00
24/11/2005	R186 On 02-February-06	9.00	Put	Option on Bond Future	245	200	245	200	0.00
24/11/2005	R186 On 04-May-06	6.50	Call	Option on Bond Future	2041	2611	2041	2611	0.00
24/11/2005	R186 On 04-May-06	6.50	Put	Option on Bond Future	129544	122279	129544	122279	0.00
24/11/2005	R186 On 04-May-06	6.75	Call	Option on Bond Future	5176	6382	5176	6382	0.00
24/11/2005	R186 On 04-May-06	6.75	Put	Option on Bond Future	96076	89446	96076	89446	0.00
24/11/2005	R186 On 04-May-06	7.00	Call	Option on Bond Future	12945	15234	12945	15234	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2005	R186 On 04-May-06	7.00	Put	Option on Bond Future	68602	63056	68602	63056	0.00
24/11/2005	R186 On 04-May-06	8.25	Call	Option on Bond Future	112240	118943	112240	118943	0.00
24/11/2005	R186 On 04-May-06	8.25	Put	Option on Bond Future	10121	8989	10121	8989	0.00
24/11/2005	R186 On 04-May-06	8.50	Call	Option on Bond Future	137629	144652	137629	144652	0.00
24/11/2005	R186 On 04-May-06	8.50	Put	Option on Bond Future	7285	6474	7285	6474	0.00
24/11/2005	R186 On 04-May-06	8.75	Call	Option on Bond Future	162939	170183	162939	170183	0.00
24/11/2005	R186 On 04-May-06	8.75	Put	Option on Bond Future	5372	4781	5372	4781	0.00
24/11/2005	R186 On 04-May-06	9.00	Call	Option on Bond Future	186985	194449	186985	194449	0.00
24/11/2005	R186 On 04-May-06	9.00	Put	Option on Bond Future	3153	2782	3153	2782	0.00
24/11/2005	R186 On 03-August-06	6.75	Call	Option on Bond Future	10174	11899	10174	11899	0.00
24/11/2005	R186 On 03-August-06	6.75	Put	Option on Bond Future	99768	93446	99768	93446	0.00
24/11/2005	R186 On 03-August-06	7.00	Call	Option on Bond Future	20385	23120	20385	23120	0.00
24/11/2005	R186 On 03-August-06	7.00	Put	Option on Bond Future	75001	69689	75001	69689	0.00
24/11/2005	R186 On 03-August-06	8.25	Call	Option on Bond Future	120598	127067	120598	127067	0.00
24/11/2005	R186 On 03-August-06	8.25	Put	Option on Bond Future	18482	16904	18482	16904	0.00
24/11/2005	R186 On 03-August-06	8.50	Call	Option on Bond Future	145105	151899	145105	151899	0.00
24/11/2005	R186 On 03-August-06	8.50	Put	Option on Bond Future	14926	13672	14926	13672	0.00
24/11/2005	R186 On 03-August-06	8.75	Call	Option on Bond Future	169576	176612	169576	176612	0.00
24/11/2005	R186 On 03-August-06	8.75	Put	Option on Bond Future	12321	11310	12321	11310	0.00
24/11/2005	R186 On 03-August-06	9.00	Call	Option on Bond Future	191860	199168	191860	199168	0.00
24/11/2005	R186 On 03-August-06	9.00	Put	Option on Bond Future	8476	7737	8476	7737	0.00
24/11/2005	R186 On 03-August-06	9.25	Call	Option on Bond Future	214322	221842	214322	221842	0.00
24/11/2005	R186 On 03-August-06	9.25	Put	Option on Bond Future	5719	5191	5719	5191	0.00
24/11/2005	R194 On 02-February-06			Bond Future	7.4000	7.3880	109.2946	109.3140	0.00
24/11/2005	R194 On 04-May-06			Bond Future	7.3600	7.3420	106.2756	106.3099	0.00
24/11/2005	R194 On 03-August-06			Bond Future	7.3100	7.2810	108.2687	108.3134	0.00
24/11/2005	R194 On 02-February-06	7.50	Call	Option on Bond Future	4883	5024	4883	5024	0.00
24/11/2005	R194 On 02-February-06	7.50	Put	Option on Bond Future	2910	2856	2910	2856	0.00
24/11/2005	R194 On 04-May-06	7.25	Call	Option on Bond Future	3807	3973	3807	3973	0.00
24/11/2005	R194 On 04-May-06	7.25	Put	Option on Bond Future	5732	5555	5732	5555	0.00
24/11/2005	R194 On 03-August-06	7.25	Call	Option on Bond Future	5337	5565	5337	5565	0.00
24/11/2005	R194 On 03-August-06	7.25	Put	Option on Bond Future	6247	6028	6247	6028	0.00
24/11/2005	R194 On 04-May-06	7.50	Call	Option on Bond Future	6251	6466	6251	6466	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2005	R194 On 04-May-06	7.50	Put	Option on Bond Future	3885	3757	3885	3757	0.00
24/11/2005	R194 On 03-August-06	7.50	Call	Option on Bond Future	7603	7875	7603	7875	0.00
24/11/2005	R194 On 03-August-06	7.50	Put	Option on Bond Future	4790	4614	4790	4614	0.00
24/11/2005	R194 On 02-February-06	7.75	Call	Option on Bond Future	8277	8446	8277	8446	0.00
24/11/2005	R194 On 02-February-06	7.75	Put	Option on Bond Future	1486	1461	1486	1461	0.00
24/11/2005	R194 On 04-May-06	7.75	Call	Option on Bond Future	9195	9449	9195	9449	0.00
24/11/2005	R194 On 04-May-06	7.75	Put	Option on Bond Future	2561	2472	2561	2472	0.00
24/11/2005	R194 On 03-August-06	7.75	Call	Option on Bond Future	10185	10495	10185	10495	0.00
24/11/2005	R194 On 03-August-06	7.75	Put	Option on Bond Future	3666	3528	3666	3528	0.00
24/11/2005	R194 On 04-May-06	8.00	Call	Option on Bond Future	12561	12845	12561	12845	0.00
24/11/2005	R194 On 04-May-06	8.00	Put	Option on Bond Future	1683	1623	1683	1623	0.00
24/11/2005	R194 On 03-August-06	8.00	Call	Option on Bond Future	13017	13356	13017	13356	0.00
24/11/2005	R194 On 03-August-06	8.00	Put	Option on Bond Future	2810	2702	2810	2702	0.00
24/11/2005	R194 On 02-February-06	8.00	Call	Option on Bond Future	12353	12537	12353	12537	0.00
24/11/2005	R194 On 02-February-06	8.00	Put	Option on Bond Future	774	764	774	764	0.00
24/11/2005	R194 On 02-February-06	7.25	Call	Option on Bond Future	2358	2456	2358	2456	0.00
24/11/2005	R194 On 02-February-06	7.25	Put	Option on Bond Future	5230	5135	5230	5135	0.00
24/11/2005	R194 On 02-February-06	6.25	Call	Option on Bond Future	7	8	7	8	0.00
24/11/2005	R194 On 02-February-06	6.25	Put	Option on Bond Future	22558	22366	22558	22366	0.00
24/11/2005	R194 On 02-February-06	6.50	Call	Option on Bond Future	43	49	43	49	0.00
24/11/2005	R194 On 02-February-06	6.50	Put	Option on Bond Future	17630	17442	17630	17442	0.00
24/11/2005	R194 On 02-February-06	6.75	Call	Option on Bond Future	204	223	204	223	0.00
24/11/2005	R194 On 02-February-06	6.75	Put	Option on Bond Future	12857	12682	12857	12682	0.00
24/11/2005	R194 On 02-February-06	7.00	Call	Option on Bond Future	862	915	862	915	0.00
24/11/2005	R194 On 02-February-06	7.00	Put	Option on Bond Future	8610	8469	8610	8469	0.00
24/11/2005	R194 On 02-February-06	8.25	Call	Option on Bond Future	16734	16925	16734	16925	0.00
24/11/2005	R194 On 02-February-06	8.25	Put	Option on Bond Future	395	392	395	392	0.00
24/11/2005	R194 On 02-February-06	8.50	Call	Option on Bond Future	21278	21471	21278	21471	0.00
24/11/2005	R194 On 02-February-06	8.50	Put	Option on Bond Future	207	207	207	207	0.00
24/11/2005	R194 On 02-February-06	8.75	Call	Option on Bond Future	25882	26076	25882	26076	0.00
24/11/2005	R194 On 02-February-06	8.75	Put	Option on Bond Future	108	109	108	109	0.00
24/11/2005	R194 On 02-February-06	9.00	Call	Option on Bond Future	30487	30681	30487	30681	0.00
24/11/2005	R194 On 02-February-06	9.00	Put	Option on Bond Future	38	38	38	38	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2005	R194 On 04-May-06	6.25	Call	Option on Bond Future	191	209	191	209	0.00
24/11/2005	R194 On 04-May-06	6.25	Put	Option on Bond Future	19517	19191	19517	19191	0.00
24/11/2005	R194 On 04-May-06	6.50	Call	Option on Bond Future	468	506	468	506	0.00
24/11/2005	R194 On 04-May-06	6.50	Put	Option on Bond Future	15407	15102	15407	15102	0.00
24/11/2005	R194 On 04-May-06	6.75	Call	Option on Bond Future	1020	1090	1020	1090	0.00
24/11/2005	R194 On 04-May-06	6.75	Put	Option on Bond Future	11598	11324	11598	11324	0.00
24/11/2005	R194 On 04-May-06	7.00	Call	Option on Bond Future	1995	2108	1995	2108	0.00
24/11/2005	R194 On 04-May-06	7.00	Put	Option on Bond Future	8235	8004	8235	8004	0.00
24/11/2005	R194 On 04-May-06	8.25	Call	Option on Bond Future	16283	16586	16283	16586	0.00
24/11/2005	R194 On 04-May-06	8.25	Put	Option on Bond Future	1183	1142	1183	1142	0.00
24/11/2005	R194 On 04-May-06	8.50	Call	Option on Bond Future	20135	20451	20135	20451	0.00
24/11/2005	R194 On 04-May-06	8.50	Put	Option on Bond Future	836	808	836	808	0.00
24/11/2005	R194 On 04-May-06	8.75	Call	Option on Bond Future	24087	24412	24087	24412	0.00
24/11/2005	R194 On 04-May-06	8.75	Put	Option on Bond Future	612	593	612	593	0.00
24/11/2005	R194 On 04-May-06	9.00	Call	Option on Bond Future	28079	28409	28079	28409	0.00
24/11/2005	R194 On 04-May-06	9.00	Put	Option on Bond Future	450	437	450	437	0.00
24/11/2005	R194 On 03-August-06	6.75	Call	Option on Bond Future	2267	2401	2267	2401	0.00
24/11/2005	R194 On 03-August-06	6.75	Put	Option on Bond Future	10680	10366	10680	10366	0.00
24/11/2005	R194 On 03-August-06	7.00	Call	Option on Bond Future	3453	3631	3453	3631	0.00
24/11/2005	R194 On 03-August-06	7.00	Put	Option on Bond Future	8105	7836	8105	7836	0.00
24/11/2005	R194 On 03-August-06	8.25	Call	Option on Bond Future	16143	16505	16143	16505	0.00
24/11/2005	R194 On 03-August-06	8.25	Put	Option on Bond Future	2267	2181	2267	2181	0.00
24/11/2005	R194 On 03-August-06	8.50	Call	Option on Bond Future	19407	19786	19407	19786	0.00
24/11/2005	R194 On 03-August-06	8.50	Put	Option on Bond Future	1879	1810	1879	1810	0.00
24/11/2005	R194 On 03-August-06	8.75	Call	Option on Bond Future	22723	23115	22723	23115	0.00
24/11/2005	R194 On 03-August-06	8.75	Put	Option on Bond Future	1561	1506	1561	1506	0.00
24/11/2005	R194 On 03-August-06	9.00	Call	Option on Bond Future	26111	26513	26111	26513	0.00
24/11/2005	R194 On 03-August-06	9.00	Put	Option on Bond Future	1333	1287	1333	1287	0.00
24/11/2005	R201 On 02-February-06			Bond Future	7.7600	7.7290	107.3876	107.6050	0.00
24/11/2005	R201 On 04-May-06			Bond Future	7.7700	7.7330	109.4065	109.6387	0.00
24/11/2005	R201 On 03-August-06			Bond Future	7.7800	7.7370	107.0421	107.2880	0.00
24/11/2005	R201 On 02-February-06	7.75	Call	Option on Bond Future	14697	15914	14697	15914	0.00
24/11/2005	R201 On 02-February-06	7.75	Put	Option on Bond Future	15487	14530	15487	14530	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2005	R201 On 04-May-06	7.75	Call	Option on Bond Future	22101	23355	22101	23355	0.00
24/11/2005	R201 On 04-May-06	7.75	Put	Option on Bond Future	23325	22258	23325	22258	0.00
24/11/2005	R201 On 03-August-06	7.75	Call	Option on Bond Future	28230	29545	28230	29545	0.00
24/11/2005	R201 On 03-August-06	7.75	Put	Option on Bond Future	29869	28724	29869	28724	0.00
24/11/2005	R201 On 02-February-06	8.00	Call	Option on Bond Future	24626	26185	24626	26185	0.00
24/11/2005	R201 On 02-February-06	8.00	Put	Option on Bond Future	9114	8498	9114	8498	0.00
24/11/2005	R201 On 04-May-06	8.00	Call	Option on Bond Future	31679	33180	31679	33180	0.00
24/11/2005	R201 On 04-May-06	8.00	Put	Option on Bond Future	16937	16116	16937	16116	0.00
24/11/2005	R201 On 03-August-06	8.00	Call	Option on Bond Future	37711	39229	37711	39229	0.00
24/11/2005	R201 On 03-August-06	8.00	Put	Option on Bond Future	23724	22782	23724	22782	0.00
24/11/2005	R201 On 04-May-06	8.25	Call	Option on Bond Future	43041	44741	43041	44741	0.00
24/11/2005	R201 On 04-May-06	8.25	Put	Option on Bond Future	12641	12019	12641	12019	0.00
24/11/2005	R201 On 03-August-06	8.25	Call	Option on Bond Future	48785	50473	48785	50473	0.00
24/11/2005	R201 On 03-August-06	8.25	Put	Option on Bond Future	19466	18694	19466	18694	0.00
24/11/2005	R201 On 02-February-06	8.25	Call	Option on Bond Future	36858	38659	36858	38659	0.00
24/11/2005	R201 On 02-February-06	8.25	Put	Option on Bond Future	5364	4991	5364	4991	0.00
24/11/2005	R201 On 02-February-06	6.50	Call	Option on Bond Future	53	70	53	70	0.00
24/11/2005	R201 On 02-February-06	6.50	Put	Option on Bond Future	87438	85280	87438	85280	0.00
24/11/2005	R201 On 02-February-06	6.75	Call	Option on Bond Future	241	302	241	302	0.00
24/11/2005	R201 On 02-February-06	6.75	Put	Option on Bond Future	69604	67491	69604	67491	0.00
24/11/2005	R201 On 02-February-06	7.00	Call	Option on Bond Future	873	1050	873	1050	0.00
24/11/2005	R201 On 02-February-06	7.00	Put	Option on Bond Future	52573	50575	52573	50575	0.00
24/11/2005	R201 On 02-February-06	7.25	Call	Option on Bond Future	2984	3427	2984	3427	0.00
24/11/2005	R201 On 02-February-06	7.25	Put	Option on Bond Future	37372	35642	37372	35642	0.00
24/11/2005	R201 On 02-February-06	7.50	Call	Option on Bond Future	7429	8247	7429	8247	0.00
24/11/2005	R201 On 02-February-06	7.50	Put	Option on Bond Future	24850	23494	24850	23494	0.00
24/11/2005	R201 On 02-February-06	8.50	Call	Option on Bond Future	50301	52257	50301	52257	0.00
24/11/2005	R201 On 02-February-06	8.50	Put	Option on Bond Future	3141	2923	3141	2923	0.00
24/11/2005	R201 On 02-February-06	8.75	Call	Option on Bond Future	64357	66406	64357	66406	0.00
24/11/2005	R201 On 02-February-06	8.75	Put	Option on Bond Future	1838	1713	1838	1713	0.00
24/11/2005	R201 On 02-February-06	9.00	Call	Option on Bond Future	78668	80771	78668	80771	0.00
24/11/2005	R201 On 02-February-06	9.00	Put	Option on Bond Future	1091	1020	1091	1020	0.00
24/11/2005	R201 On 02-February-06	9.25	Call	Option on Bond Future	92828	94969	92828	94969	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2005	R201 On 02-February-06	9.25	Put	Option on Bond Future	487	454	487	454	0.00
24/11/2005	R201 On 04-May-06	7.50	Call	Option on Bond Future	14180	15155	14180	15155	0.00
24/11/2005	R201 On 04-May-06	7.50	Put	Option on Bond Future	31685	30339	31685	30339	0.00
24/11/2005	R201 On 04-May-06	8.50	Call	Option on Bond Future	55274	57126	55274	57126	0.00
24/11/2005	R201 On 04-May-06	8.50	Put	Option on Bond Future	9515	9046	9515	9046	0.00
24/11/2005	R201 On 04-May-06	8.75	Call	Option on Bond Future	68063	70030	68063	70030	0.00
24/11/2005	R201 On 04-May-06	8.75	Put	Option on Bond Future	7241	6887	7241	6887	0.00
24/11/2005	R201 On 04-May-06	9.00	Call	Option on Bond Future	81175	83228	81175	83228	0.00
24/11/2005	R201 On 04-May-06	9.00	Put	Option on Bond Future	5579	5311	5579	5311	0.00
24/11/2005	R201 On 04-May-06	9.25	Call	Option on Bond Future	93731	95867	93731	95867	0.00
24/11/2005	R201 On 04-May-06	9.25	Put	Option on Bond Future	3642	3457	3642	3457	0.00
24/11/2005	R201 On 03-August-06	7.50	Call	Option on Bond Future	19991	21079	19991	21079	0.00
24/11/2005	R201 On 03-August-06	7.50	Put	Option on Bond Future	37556	36185	37556	36185	0.00
24/11/2005	R201 On 03-August-06	8.50	Call	Option on Bond Future	60508	62333	60508	62333	0.00
24/11/2005	R201 On 03-August-06	8.50	Put	Option on Bond Future	16145	15510	16145	15510	0.00
24/11/2005	R201 On 03-August-06	8.75	Call	Option on Bond Future	72665	74600	72665	74600	0.00
24/11/2005	R201 On 03-August-06	8.75	Put	Option on Bond Future	13539	13014	13539	13014	0.00
24/11/2005	R201 On 03-August-06	9.00	Call	Option on Bond Future	85093	87116	85093	87116	0.00
24/11/2005	R201 On 03-August-06	9.00	Put	Option on Bond Future	11480	11044	11480	11044	0.00
24/11/2005	R201 On 03-August-06	9.25	Call	Option on Bond Future	96381	98498	96381	98498	0.00
24/11/2005	R201 On 03-August-06	9.25	Put	Option on Bond Future	8552	8210	8552	8210	0.00
24/11/2005	R203 On 02-February-06			Bond Future	7.7600	7.7280	106.9954	107.2436	0.00
24/11/2005	R203 On 04-May-06			Bond Future	7.7700	7.7300	104.8319	105.0995	0.00
24/11/2005	R203 On 03-August-06			Bond Future	7.7700	7.7310	106.7953	107.0817	0.00
24/11/2005	R203 On 02-February-06	7.75	Call	Option on Bond Future	14683	16061	14683	16061	0.00
24/11/2005	R203 On 02-February-06	7.75	Put	Option on Bond Future	15458	14354	15458	14354	0.00
24/11/2005	R203 On 04-May-06	7.75	Call	Option on Bond Future	23579	25026	23579	25026	0.00
24/11/2005	R203 On 04-May-06	7.75	Put	Option on Bond Future	24725	23495	24725	23495	0.00
24/11/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	29353	30884	29353	30884	0.00
24/11/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	30783	29451	30783	29451	0.00
24/11/2005	R203 On 02-February-06	8.00	Call	Option on Bond Future	25879	27723	25879	27723	0.00
24/11/2005	R203 On 02-February-06	8.00	Put	Option on Bond Future	7511	6872	7511	6872	0.00
24/11/2005	R203 On 04-May-06	8.00	Call	Option on Bond Future	33836	35607	33836	35607	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2005	R203 On 04-May-06	8.00	Put	Option on Bond Future	16100	15194	16100	15194	0.00
24/11/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	39178	40987	39178	40987	0.00
24/11/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	21992	20938	21992	20938	0.00
24/11/2005	R203 On 04-May-06	8.25	Call	Option on Bond Future	46055	48108	46055	48108	0.00
24/11/2005	R203 On 04-May-06	8.25	Put	Option on Bond Future	9892	9269	9892	9269	0.00
24/11/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	50527	52590	50527	52590	0.00
24/11/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	15168	14367	15168	14367	0.00
24/11/2005	R203 On 02-February-06	8.25	Call	Option on Bond Future	40142	42319	40142	42319	0.00
24/11/2005	R203 On 02-February-06	8.25	Put	Option on Bond Future	3100	2794	3100	2794	0.00
24/11/2005	R203 On 02-February-06	7.00	Call	Option on Bond Future	956	1150	956	1150	0.00
24/11/2005	R203 On 02-February-06	7.00	Put	Option on Bond Future	62114	59825	62114	59825	0.00
24/11/2005	R203 On 02-February-06	7.25	Call	Option on Bond Future	2891	3351	2891	3351	0.00
24/11/2005	R203 On 02-February-06	7.25	Put	Option on Bond Future	43415	41392	43415	41392	0.00
24/11/2005	R203 On 02-February-06	7.50	Call	Option on Bond Future	7132	8009	7132	8009	0.00
24/11/2005	R203 On 02-February-06	7.50	Put	Option on Bond Future	27533	25927	27533	25927	0.00
24/11/2005	R203 On 02-February-06	8.50	Call	Option on Bond Future	56330	58693	56330	58693	0.00
24/11/2005	R203 On 02-February-06	8.50	Put	Option on Bond Future	1071	952	1071	952	0.00
24/11/2005	R203 On 02-February-06	8.75	Call	Option on Bond Future	73338	75783	73338	75783	0.00
24/11/2005	R203 On 02-February-06	8.75	Put	Option on Bond Future	307	269	307	269	0.00
24/11/2005	R203 On 02-February-06	9.00	Call	Option on Bond Future	90444	92917	90444	92917	0.00
24/11/2005	R203 On 02-February-06	9.00	Put	Option on Bond Future	72	63	72	63	0.00
24/11/2005	R203 On 04-May-06	7.00	Call	Option on Bond Future	5439	5965	5439	5965	0.00
24/11/2005	R203 On 04-May-06	7.00	Put	Option on Bond Future	66093	63943	66093	63943	0.00
24/11/2005	R203 On 04-May-06	7.25	Call	Option on Bond Future	9513	10308	9513	10308	0.00
24/11/2005	R203 On 04-May-06	7.25	Put	Option on Bond Future	49841	47959	49841	47959	0.00
24/11/2005	R203 On 04-May-06	7.50	Call	Option on Bond Future	15480	16591	15480	16591	0.00
24/11/2005	R203 On 04-May-06	7.50	Put	Option on Bond Future	35976	34411	35976	34411	0.00
24/11/2005	R203 On 04-May-06	9.00	Call	Option on Bond Future	90400	92946	90400	92946	0.00
24/11/2005	R203 On 04-May-06	9.00	Put	Option on Bond Future	1568	1438	1568	1438	0.00
24/11/2005	R203 On 04-May-06	8.50	Call	Option on Bond Future	59860	62138	59860	62138	0.00
24/11/2005	R203 On 04-May-06	8.50	Put	Option on Bond Future	5714	5315	5714	5315	0.00
24/11/2005	R203 On 04-May-06	8.75	Call	Option on Bond Future	74793	77233	74793	77233	0.00
24/11/2005	R203 On 04-May-06	8.75	Put	Option on Bond Future	3095	2858	3095	2858	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2005	R203 On 03-August-06	7.00	Call	Option on Bond Future	9708	10428	9708	10428	0.00
24/11/2005	R203 On 03-August-06	7.00	Put	Option on Bond Future	69756	67613	69756	67613	0.00
24/11/2005	R203 On 03-August-06	7.25	Call	Option on Bond Future	14660	15631	14660	15631	0.00
24/11/2005	R203 On 03-August-06	7.25	Put	Option on Bond Future	54695	52802	54695	52802	0.00
24/11/2005	R203 On 03-August-06	7.50	Call	Option on Bond Future	21176	22422	21176	22422	0.00
24/11/2005	R203 On 03-August-06	7.50	Put	Option on Bond Future	41675	40058	41675	40058	0.00
24/11/2005	R203 On 03-August-06	8.50	Call	Option on Bond Future	63186	65467	63186	65467	0.00
24/11/2005	R203 On 03-August-06	8.50	Put	Option on Bond Future	10081	9499	10081	9499	0.00
24/11/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	76880	79339	76880	79339	0.00
24/11/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	6449	6044	6449	6044	0.00
24/11/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	91316	93910	91316	93910	0.00
24/11/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	3966	3697	3966	3697	0.00
24/11/2005	R204 On 02-February-06			Bond Future	7.7300	7.6950	103.2415	103.5038	0.00
24/11/2005	R204 On 04-May-06			Bond Future	7.7300	7.6970	105.1846	105.4600	0.00
24/11/2005	R204 On 03-August-06			Bond Future	7.7400	7.6990	103.1125	103.4084	0.00
24/11/2005	R204 On 02-February-06	8.00	Call	Option on Bond Future	29316	31317	29316	31317	0.00
24/11/2005	R204 On 02-February-06	8.00	Put	Option on Bond Future	7299	6676	7299	6676	0.00
24/11/2005	R204 On 04-May-06	8.00	Call	Option on Bond Future	37617	39483	37617	39483	0.00
24/11/2005	R204 On 04-May-06	8.00	Put	Option on Bond Future	16179	15291	16179	15291	0.00
24/11/2005	R204 On 03-August-06	8.00	Call	Option on Bond Future	43277	45186	43277	45186	0.00
24/11/2005	R204 On 03-August-06	8.00	Put	Option on Bond Future	22492	21442	22492	21442	0.00
24/11/2005	R207 On 02-February-06			Bond Future	7.6900	7.6570	96.7221	97.0030	0.00
24/11/2005	R207 On 04-May-06			Bond Future	7.7000	7.6590	98.5338	98.8363	0.00
24/11/2005	R207 On 03-August-06			Bond Future	7.7000	7.6610	96.7387	97.0542	0.00
24/11/2005	R207 On 02-February-06	8.00	Call	Option on Bond Future	31719	33914	31719	33914	0.00
24/11/2005	R207 On 02-February-06	8.00	Put	Option on Bond Future	6695	6081	6695	6081	0.00
24/11/2005	R207 On 04-May-06	8.00	Call	Option on Bond Future	39806	41899	39806	41899	0.00
24/11/2005	R207 On 04-May-06	8.00	Put	Option on Bond Future	15429	14497	15429	14497	0.00
24/11/2005	R207 On 03-August-06	8.00	Call	Option on Bond Future	45577	47653	45577	47653	0.00
24/11/2005	R207 On 03-August-06	8.00	Put	Option on Bond Future	21768	20690	21768	20690	0.00