



Derivatives Weekly Statistics Report

From 2005/10/17 To 2005/10/21

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	GOVI On 02-February-06			jGovi	229.1100	228.9170	229.1080	228.9170	0.00
17/10/2005	GOVI On 04-May-06			jGovi	233.3100	233.1120	233.3050	233.1120	57.00
17/10/2005	GOVI On 03-August-06			jGovi	237.6600	237.4680	237.6630	237.4680	0.00
17/10/2005	GOVI On 03-November-05			jGovi	225.1200	224.9270	225.1210	224.9270	463.00
17/10/2005	GOVI On 02-November-06			jGovi	242.1800	241.9850	242.1820	241.9850	0.00
17/10/2005	J152 On 28-February-06			jSwap	7.1400	7.1430	0.0017	0.0017	0.00
17/10/2005	J153 On 31-August-10			jSwap	7.9000	7.9240	0.0164	0.0175	0.00
17/10/2005	J157 On 15-September-15			jSwap	8.1500	8.1620	0.0443	0.0452	0.00
17/10/2005	J186 On 21-December-26			jSwap	7.7900	7.7960	0.0300	0.0309	0.00
17/10/2005	J194 On 28-February-08			jSwap	7.6700	7.6750	0.0037	0.0040	0.00
17/10/2005	J201 On 22-December-14			jSwap	8.0800	8.0930	0.0389	0.0398	0.00
17/10/2005	J203 On 15-September-17			jSwap	8.1000	8.1080	0.0458	0.0465	0.00
17/10/2005	J204 On 21-December-18			jSwap	8.0600	8.0720	0.0465	0.0477	0.00
17/10/2005	J207 On 15-January-20			jSwap	8.0500	8.0650	0.0042	0.0056	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	JBAR On 16-March-05			jBar	7.0300	7.0360	0.0000	0.0000	0.00
17/10/2005	JFRA On 02-February-06			jFra	7.3000	7.2980	0.0179	0.0179	0.00
17/10/2005	JFRA On 01-February-07			jFra	7.8300	7.8260	0.0192	0.0191	500.00
17/10/2005	JFRA On 04-May-06			jFra	7.4500	7.4330	0.0182	0.0182	0.00
17/10/2005	JFRA On 03-May-07			jFra	7.9600	7.9620	0.0195	0.0195	0.00
17/10/2005	JFRA On 03-August-06			jFra	7.5700	7.5460	0.0185	0.0185	0.00
17/10/2005	JFRA On 02-August-07			jFra	8.0500	8.0790	0.0197	0.0197	0.00
17/10/2005	JFRA On 03-November-05			jFra	7.1000	7.1030	0.0174	0.0174	0.00
17/10/2005	JFRA On 02-November-06			jFra	7.7000	7.6840	0.0188	0.0188	0.00
17/10/2005	JFRA On 01-November-07			jFra	8.1600	8.1730	0.0214	0.0215	0.00
17/10/2005	JN02 On 02-February-06			jNote	7.7400	7.7410	0.1433	0.1433	0.00
17/10/2005	JN02 On 03-November-05			jNote	7.6100	7.6030	0.1397	0.1397	0.00
17/10/2005	JN05 On 02-February-06			jNote	8.1200	8.1360	0.3326	0.3333	0.00
17/10/2005	JN05 On 03-November-05			jNote	8.0400	8.0540	0.3302	0.3308	0.00
17/10/2005	JN10 On 02-February-06			jNote	8.2200	8.2290	0.5588	0.5593	0.00
17/10/2005	JN10 On 03-November-05			jNote	8.1800	8.1890	0.5577	0.5581	0.00
17/10/2005	JROD On 31-January-06			jRod	6.8800	6.8110	0.0055	0.0055	0.00
17/10/2005	JROD On 28-February-06			jRod	6.9500	6.8850	0.0049	0.0049	0.00
17/10/2005	JROD On 31-March-06			jRod	7.0500	6.9750	0.0045	0.0045	0.00
17/10/2005	JROD On 28-April-06			jRod	7.0000	6.9510	0.0072	0.0072	0.00
17/10/2005	JROD On 31-May-06			jRod	7.0800	7.0210	0.0065	0.0066	0.00
17/10/2005	JROD On 30-June-06			jRod	7.1600	7.0890	0.0059	0.0061	0.00
17/10/2005	JROD On 31-July-06			jRod	7.1100	7.0490	0.0085	0.0088	0.00
17/10/2005	JROD On 31-August-06			jRod	7.1800	7.1070	0.0078	0.0081	0.00
17/10/2005	JROD On 31-October-05			jRod	6.6800	6.5370	0.0019	0.0019	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	JROD On 30-November-05			jRod	6.7600	6.6200	0.0017	0.0016	0.00
17/10/2005	JROD On 30-December-05			jRod	6.8800	6.7430	0.0014	0.0013	0.00
17/10/2005	R152 On 03-November-05			Bond Future	7.1700	7.1740	103.7190	103.7168	0.00
17/10/2005	R153 On 02-February-06			Bond Future	7.9900	8.0150	124.5707	124.4575	2.00
17/10/2005	R153 On 04-May-06			Bond Future	8.0300	8.0550	120.2675	120.1522	0.00
17/10/2005	R153 On 03-August-06			Bond Future	8.0600	8.0880	122.5141	122.3976	0.00
17/10/2005	R153 On 03-November-05			Bond Future	7.9300	7.9550	122.3979	122.2875	254.00
17/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	14852	14402	14852	14402	0.00
17/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	15887	16590	15887	16590	0.00
17/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	7155	6915	7155	6915	0.00
17/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	28321	29235	28321	29235	0.00
17/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	10529	10192	10529	10192	0.00
17/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	21576	22392	21576	22392	0.00
17/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	20143	19573	20143	19573	0.00
17/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	20143	19573	20143	19573	0.00
17/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	20143	19573	20143	19573	0.00
17/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	20143	19573	20143	19573	0.00
17/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	20143	19573	20143	19573	0.00
17/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	11273	11856	11273	11856	0.00
17/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	11273	11856	11273	11856	0.00
17/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	11273	11856	11273	11856	0.00
17/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	11273	11856	11273	11856	0.00
17/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	11273	11856	11273	11856	0.00
17/10/2005	R157 On 02-February-06			Bond Future	8.1900	8.2100	140.1850	140.0563	1.00
17/10/2005	R157 On 04-May-06			Bond Future	8.2300	8.2420	135.9320	135.8064	0.00
17/10/2005	R157 On 03-August-06			Bond Future	8.2500	8.2680	138.4770	138.3467	0.00
17/10/2005	R157 On 03-November-05			Bond Future	8.1500	8.1660	137.7373	137.6137	13.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	R186 On 02-February-06			Bond Future	7.8700	7.8770	128.1455	128.0232	0.00
17/10/2005	R186 On 04-May-06			Bond Future	7.8800	7.8890	130.4957	130.3744	0.00
17/10/2005	R186 On 03-August-06			Bond Future	7.8900	7.8970	127.6340	127.5136	0.00
17/10/2005	R186 On 03-November-05			Bond Future	7.8500	7.8600	131.1156	130.9922	0.00
17/10/2005	R194 On 02-February-06			Bond Future	7.7900	7.7960	108.5483	108.5272	0.00
17/10/2005	R194 On 04-May-06			Bond Future	7.8400	7.8470	105.4676	105.4472	0.00
17/10/2005	R194 On 03-August-06			Bond Future	7.8700	7.8830	107.4410	107.4204	0.00
17/10/2005	R194 On 03-November-05			Bond Future	7.7100	7.7160	106.6535	106.6320	0.00
17/10/2005	R201 On 02-February-06			Bond Future	8.1800	8.1990	104.6571	104.5617	0.00
17/10/2005	R201 On 04-May-06			Bond Future	8.2200	8.2320	106.5776	106.4782	0.00
17/10/2005	R201 On 03-August-06			Bond Future	8.2400	8.2590	104.1527	104.0555	0.00
17/10/2005	R201 On 03-November-05			Bond Future	8.1500	8.1600	107.1720	107.0745	0.00
17/10/2005	R203 On 02-February-06			Bond Future	8.1600	8.1680	103.9805	103.8986	0.00
17/10/2005	R203 On 04-May-06			Bond Future	8.1800	8.1920	101.7124	101.6391	0.00
17/10/2005	R203 On 03-August-06			Bond Future	8.2000	8.2110	103.6194	103.5400	0.00
17/10/2005	R203 On 03-November-05			Bond Future	8.1200	8.1340	102.1609	102.0852	0.00
17/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	53816	53398	53816	53398	0.00
17/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	53816	53398	53816	53398	0.00
17/10/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	53816	53398	53816	53398	0.00
17/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	53816	53398	53816	53398	0.00
17/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	53816	53398	53816	53398	0.00
17/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	53816	53398	53816	53398	0.00
17/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	15145	15520	15145	15520	0.00
17/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	15145	15520	15145	15520	0.00
17/10/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	15145	15520	15145	15520	0.00
17/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	15145	15520	15145	15520	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	15145	15520	15145	15520	0.00
17/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	15145	15520	15145	15520	0.00
17/10/2005	R204 On 02-February-06			Bond Future	8.1400	8.1570	99.9200	99.8027	0.00
17/10/2005	R204 On 04-May-06			Bond Future	8.1700	8.1810	101.7558	101.6324	0.00
17/10/2005	R204 On 03-August-06			Bond Future	8.1800	8.2000	99.6191	99.4973	0.00
17/10/2005	R204 On 03-November-05			Bond Future	8.1100	8.1280	102.1516	102.0247	0.00
17/10/2005	R207 On 02-February-06			Bond Future	8.1200	8.1340	93.2955	93.1622	0.00
17/10/2005	R207 On 04-May-06			Bond Future	8.1400	8.1570	95.0095	94.8700	0.00
17/10/2005	R207 On 03-August-06			Bond Future	8.1600	8.1760	93.1437	92.9982	0.00
17/10/2005	R207 On 03-November-05			Bond Future	8.0900	8.1090	95.2485	95.1057	0.00
18/10/2005	GOVI On 02-February-06			jGovi	228.8800	229.1080	228.8750	229.1080	0.00
18/10/2005	GOVI On 04-May-06			jGovi	233.0700	233.3050	233.0740	233.3050	57.00
18/10/2005	GOVI On 03-August-06			jGovi	237.4400	237.6630	237.4380	237.6630	0.00
18/10/2005	GOVI On 03-November-05			jGovi	224.8900	225.1210	224.8910	225.1210	463.00
18/10/2005	GOVI On 02-November-06			jGovi	241.9600	242.1820	241.9630	242.1820	0.00
18/10/2005	J152 On 28-February-06			jSwap	7.1500	7.1420	0.0017	0.0017	0.00
18/10/2005	J153 On 31-August-10			jSwap	7.9000	7.8990	0.0166	0.0164	0.00
18/10/2005	J157 On 15-September-15			jSwap	8.1700	8.1480	0.0461	0.0443	0.00
18/10/2005	J186 On 21-December-26			jSwap	7.8200	7.7870	0.0331	0.0300	0.00
18/10/2005	J194 On 28-February-08			jSwap	7.6800	7.6650	0.0040	0.0037	0.00
18/10/2005	J201 On 22-December-14			jSwap	8.1000	8.0790	0.0405	0.0389	0.00
18/10/2005	J203 On 15-September-17			jSwap	8.1300	8.0980	0.0480	0.0458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	J204 On 21-December-18			jSwap	8.0800	8.0570	0.0485	0.0465	0.00
18/10/2005	J207 On 15-January-20			jSwap	8.0700	8.0480	0.0061	0.0042	0.00
18/10/2005	JBAR On 16-March-05			jBar	7.0400	7.0320	0.0000	0.0000	0.00
18/10/2005	JFRA On 02-February-06			jFra	7.3000	7.3030	0.0179	0.0179	0.00
18/10/2005	JFRA On 01-February-07			jFra	7.8600	7.8290	0.0192	0.0192	500.00
18/10/2005	JFRA On 04-May-06			jFra	7.4700	7.4450	0.0183	0.0182	0.00
18/10/2005	JFRA On 03-May-07			jFra	7.9900	7.9620	0.0195	0.0195	0.00
18/10/2005	JFRA On 03-August-06			jFra	7.5900	7.5670	0.0186	0.0185	0.00
18/10/2005	JFRA On 02-August-07			jFra	8.0600	8.0500	0.0197	0.0197	0.00
18/10/2005	JFRA On 03-November-05			jFra	7.1000	7.0950	0.0174	0.0174	0.00
18/10/2005	JFRA On 02-November-06			jFra	7.7200	7.7000	0.0189	0.0188	0.00
18/10/2005	JFRA On 01-November-07			jFra	8.1700	8.1610	0.0215	0.0214	0.00
18/10/2005	JN02 On 02-February-06			jNote	7.7600	7.7430	0.1436	0.1433	0.00
18/10/2005	JN02 On 03-November-05			jNote	7.6200	7.6060	0.1400	0.1397	0.00
18/10/2005	JN05 On 02-February-06			jNote	8.1300	8.1170	0.3329	0.3326	0.00
18/10/2005	JN05 On 03-November-05			jNote	8.0500	8.0380	0.3305	0.3302	0.00
18/10/2005	JN10 On 02-February-06			jNote	8.2500	8.2180	0.5605	0.5588	0.00
18/10/2005	JN10 On 03-November-05			jNote	8.2100	8.1790	0.5594	0.5577	0.00
18/10/2005	JROD On 31-January-06			jRod	6.8800	6.8780	0.0055	0.0055	0.00
18/10/2005	JROD On 28-February-06			jRod	6.9600	6.9540	0.0049	0.0049	0.00
18/10/2005	JROD On 31-March-06			jRod	7.0600	7.0460	0.0044	0.0045	0.00
18/10/2005	JROD On 28-April-06			jRod	7.0200	7.0020	0.0071	0.0072	0.00
18/10/2005	JROD On 31-May-06			jRod	7.1000	7.0800	0.0064	0.0065	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	JROD On 30-June-06			jRod	7.1800	7.1570	0.0057	0.0059	0.00
18/10/2005	JROD On 31-July-06			jRod	7.1400	7.1090	0.0083	0.0085	0.00
18/10/2005	JROD On 31-August-06			jRod	7.2100	7.1780	0.0075	0.0078	0.00
18/10/2005	JROD On 31-October-05			jRod	6.6700	6.6760	0.0019	0.0019	0.00
18/10/2005	JROD On 30-November-05			jRod	6.7600	6.7580	0.0017	0.0017	0.00
18/10/2005	JROD On 30-December-05			jRod	6.8800	6.8790	0.0014	0.0014	0.00
18/10/2005	R152 On 03-November-05			Bond Future	7.1700	7.1670	103.7178	103.7190	0.00
18/10/2005	R153 On 02-February-06			Bond Future	7.9900	7.9880	124.5540	124.5707	2.00
18/10/2005	R153 On 04-May-06			Bond Future	8.0300	8.0260	120.2516	120.2675	0.00
18/10/2005	R153 On 03-August-06			Bond Future	8.0600	8.0570	122.5028	122.5141	0.00
18/10/2005	R153 On 03-November-05			Bond Future	7.9300	7.9300	122.3803	122.3979	254.00
18/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	14734	14852	14734	14852	0.00
18/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	15929	15887	15929	15887	0.00
18/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	7074	7155	7074	7155	0.00
18/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	28399	28321	28399	28321	0.00
18/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	10430	10529	10430	10529	0.00
18/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	21636	21576	21636	21576	0.00
18/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	20010	20143	20010	20143	0.00
18/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	20010	20143	20010	20143	0.00
18/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	20010	20143	20010	20143	0.00
18/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	20010	20143	20010	20143	0.00
18/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	20010	20143	20010	20143	0.00
18/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	11299	11273	11299	11273	0.00
18/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	11299	11273	11299	11273	0.00
18/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	11299	11273	11299	11273	0.00
18/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	11299	11273	11299	11273	0.00
18/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	11299	11273	11299	11273	0.00

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18/10/2005	R157 On 02-February-06			Bond Future	8.2200	8.1940	139.9760	140.1850	1.00
18/10/2005	R157 On 04-May-06			Bond Future	8.2500	8.2260	135.7280	135.9320	0.00
18/10/2005	R157 On 03-August-06			Bond Future	8.2800	8.2510	138.2701	138.4770	0.00
18/10/2005	R157 On 03-November-05			Bond Future	8.1800	8.1510	137.5396	137.7373	13.00
18/10/2005	R186 On 02-February-06			Bond Future	7.9000	7.8670	127.7670	128.1455	0.00
18/10/2005	R186 On 04-May-06			Bond Future	7.9100	7.8790	130.1203	130.4957	0.00
18/10/2005	R186 On 03-August-06			Bond Future	7.9200	7.8870	127.2613	127.6340	0.00
18/10/2005	R186 On 03-November-05			Bond Future	7.8800	7.8500	130.7462	131.1156	0.00
18/10/2005	R194 On 02-February-06			Bond Future	7.8000	7.7850	108.5176	108.5483	0.00
18/10/2005	R194 On 04-May-06			Bond Future	7.8500	7.8350	105.4405	105.4676	0.00
18/10/2005	R194 On 03-August-06			Bond Future	7.8900	7.8690	107.4159	107.4410	0.00
18/10/2005	R194 On 03-November-05			Bond Future	7.7200	7.7060	106.6235	106.6535	0.00
18/10/2005	R201 On 02-February-06			Bond Future	8.2100	8.1840	104.4982	104.6571	0.00
18/10/2005	R201 On 04-May-06			Bond Future	8.2400	8.2160	106.4161	106.5776	0.00
18/10/2005	R201 On 03-August-06			Bond Future	8.2700	8.2430	103.9948	104.1527	0.00
18/10/2005	R201 On 03-November-05			Bond Future	8.1700	8.1450	107.0095	107.1720	0.00
18/10/2005	R203 On 02-February-06			Bond Future	8.1900	8.1570	103.7500	103.9805	0.00
18/10/2005	R203 On 04-May-06			Bond Future	8.2100	8.1820	101.4855	101.7124	0.00
18/10/2005	R203 On 03-August-06			Bond Future	8.2300	8.2000	103.3888	103.6194	0.00
18/10/2005	R203 On 03-November-05			Bond Future	8.1500	8.1240	101.9417	102.1609	0.00
18/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	52153	53816	52153	53816	0.00
18/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	52153	53816	52153	53816	0.00
18/10/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	52153	53816	52153	53816	0.00
18/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	52153	53816	52153	53816	0.00
18/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	52153	53816	52153	53816	0.00
18/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	52153	53816	52153	53816	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	15788	15145	15788	15145	0.00
18/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	15788	15145	15788	15145	0.00
18/10/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	15788	15145	15788	15145	0.00
18/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	15788	15145	15788	15145	0.00
18/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	15788	15145	15788	15145	0.00
18/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	15788	15145	15788	15145	0.00
18/10/2005	R204 On 02-February-06			Bond Future	8.1700	8.1420	99.7246	99.9200	0.00
18/10/2005	R204 On 04-May-06			Bond Future	8.1900	8.1650	101.5554	101.7558	0.00
18/10/2005	R204 On 03-August-06			Bond Future	8.2100	8.1840	99.4213	99.6191	0.00
18/10/2005	R204 On 03-November-05			Bond Future	8.1400	8.1120	101.9535	102.1516	0.00
18/10/2005	R207 On 02-February-06			Bond Future	8.1400	8.1170	93.1153	93.2955	0.00
18/10/2005	R207 On 04-May-06			Bond Future	8.1600	8.1390	94.8313	95.0095	0.00
18/10/2005	R207 On 03-August-06			Bond Future	8.1800	8.1570	92.9600	93.1437	0.00
18/10/2005	R207 On 03-November-05			Bond Future	8.1100	8.0910	95.0740	95.2485	0.00
19/10/2005	GOVI On 02-February-06			jGovi	229.0200	228.8750	229.0200	228.8750	0.00
19/10/2005	GOVI On 04-May-06			jGovi	233.2300	233.0740	233.2250	233.0740	57.00
19/10/2005	GOVI On 03-August-06			jGovi	237.5900	237.4380	237.5910	237.4380	0.00
19/10/2005	GOVI On 03-November-05			jGovi	225.0300	224.8910	225.0300	224.8910	463.00
19/10/2005	GOVI On 02-November-06			jGovi	242.1100	241.9630	242.1130	241.9630	0.00
19/10/2005	J152 On 28-February-06			jSwap	7.1600	7.1490	0.0017	0.0017	0.00
19/10/2005	J153 On 31-August-10			jSwap	7.8900	7.9030	0.0161	0.0166	0.00
19/10/2005	J157 On 15-September-15			jSwap	8.1600	8.1740	0.0450	0.0461	0.00
19/10/2005	J186 On 21-December-26			jSwap	7.8100	7.8170	0.0320	0.0331	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2005	J194 On 28-February-08			jSwap	7.6700	7.6790	0.0038	0.0040	0.00
19/10/2005	J201 On 22-December-14			jSwap	8.0900	8.1030	0.0395	0.0405	0.00
19/10/2005	J203 On 15-September-17			jSwap	8.1100	8.1270	0.0468	0.0480	0.00
19/10/2005	J204 On 21-December-18			jSwap	8.0800	8.0810	0.0480	0.0485	0.00
19/10/2005	J207 On 15-January-20			jSwap	8.0700	8.0700	0.0060	0.0061	0.00
19/10/2005	JBAR On 16-March-05			jBar	7.0400	7.0360	0.0000	0.0000	0.00
19/10/2005	JFRA On 02-February-06			jFra	7.2900	7.2960	0.0178	0.0179	0.00
19/10/2005	JFRA On 01-February-07			jFra	7.8100	7.8620	0.0191	0.0192	500.00
19/10/2005	JFRA On 04-May-06			jFra	7.4700	7.4690	0.0183	0.0183	0.00
19/10/2005	JFRA On 03-May-07			jFra	7.9400	7.9880	0.0194	0.0195	0.00
19/10/2005	JFRA On 03-August-06			jFra	7.5700	7.5880	0.0185	0.0186	0.00
19/10/2005	JFRA On 02-August-07			jFra	8.0500	8.0630	0.0197	0.0197	0.00
19/10/2005	JFRA On 03-November-05			jFra	7.1100	7.0970	0.0174	0.0174	0.00
19/10/2005	JFRA On 02-November-06			jFra	7.6800	7.7170	0.0188	0.0189	0.00
19/10/2005	JFRA On 01-November-07			jFra	8.1600	8.1710	0.0214	0.0215	0.00
19/10/2005	JN02 On 02-February-06			jNote	7.7400	7.7600	0.1432	0.1436	0.00
19/10/2005	JN02 On 03-November-05			jNote	7.6000	7.6210	0.1397	0.1400	0.00
19/10/2005	JN05 On 02-February-06			jNote	8.1000	8.1270	0.3321	0.3329	0.00
19/10/2005	JN05 On 03-November-05			jNote	8.0300	8.0470	0.3298	0.3305	0.00
19/10/2005	JN10 On 02-February-06			jNote	8.2400	8.2520	0.5599	0.5605	0.00
19/10/2005	JN10 On 03-November-05			jNote	8.2000	8.2120	0.5588	0.5594	0.00
19/10/2005	JROD On 31-January-06			jRod	6.8800	6.8790	0.0055	0.0055	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2005	JROD On 28-February-06			jRod	6.9700	6.9590	0.0049	0.0049	0.00
19/10/2005	JROD On 31-March-06			jRod	7.0700	7.0590	0.0044	0.0044	0.00
19/10/2005	JROD On 28-April-06			jRod	7.0300	7.0150	0.0070	0.0071	0.00
19/10/2005	JROD On 31-May-06			jRod	7.1200	7.1000	0.0063	0.0064	0.00
19/10/2005	JROD On 30-June-06			jRod	7.2000	7.1840	0.0056	0.0057	0.00
19/10/2005	JROD On 31-July-06			jRod	7.1500	7.1350	0.0082	0.0083	0.00
19/10/2005	JROD On 31-August-06			jRod	7.2300	7.2110	0.0073	0.0075	0.00
19/10/2005	JROD On 31-October-05			jRod	6.6700	6.6740	0.0019	0.0019	0.00
19/10/2005	JROD On 30-November-05			jRod	6.7500	6.7550	0.0017	0.0017	0.00
19/10/2005	JROD On 30-December-05			jRod	6.8800	6.8760	0.0014	0.0014	0.00
19/10/2005	R152 On 03-November-05			Bond Future	7.1800	7.1710	103.7156	103.7178	0.00
19/10/2005	R153 On 02-February-06			Bond Future	7.9800	7.9920	124.6127	124.5540	2.00
19/10/2005	R153 On 04-May-06			Bond Future	8.0200	8.0300	120.3113	120.2516	0.00
19/10/2005	R153 On 03-August-06			Bond Future	8.0400	8.0600	122.5667	122.5028	0.00
19/10/2005	R153 On 03-November-05			Bond Future	7.9200	7.9340	122.4333	122.3803	254.00
19/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	14992	14734	14992	14734	0.00
19/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	15590	15929	15590	15929	0.00
19/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	7218	7074	7218	7074	0.00
19/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	27947	28399	27947	28399	0.00
19/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	10628	10430	10628	10430	0.00
19/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	21237	21636	21237	21636	0.00
19/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	20330	20010	20330	20010	0.00
19/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	20330	20010	20330	20010	0.00
19/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	20330	20010	20330	20010	0.00
19/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	20330	20010	20330	20010	0.00
19/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	20330	20010	20330	20010	0.00
19/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	11023	11299	11023	11299	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	11023	11299	11023	11299	0.00
19/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	11023	11299	11023	11299	0.00
19/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	11023	11299	11023	11299	0.00
19/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	11023	11299	11023	11299	0.00
19/10/2005	R157 On 02-February-06			Bond Future	8.2000	8.2200	140.1206	139.9760	1.00
19/10/2005	R157 On 04-May-06			Bond Future	8.2300	8.2520	135.8770	135.7280	0.00
19/10/2005	R157 On 03-August-06			Bond Future	8.2600	8.2780	138.4233	138.2701	0.00
19/10/2005	R157 On 03-November-05			Bond Future	8.1600	8.1750	137.6714	137.5396	13.00
19/10/2005	R186 On 02-February-06			Bond Future	7.8900	7.8980	127.9133	127.7670	0.00
19/10/2005	R186 On 04-May-06			Bond Future	7.9000	7.9100	130.2654	130.1203	0.00
19/10/2005	R186 On 03-August-06			Bond Future	7.9100	7.9180	127.4054	127.2613	0.00
19/10/2005	R186 On 03-November-05			Bond Future	7.8700	7.8800	130.8814	130.7462	0.00
19/10/2005	R194 On 02-February-06			Bond Future	7.7900	7.8010	108.5483	108.5176	0.00
19/10/2005	R194 On 04-May-06			Bond Future	7.8300	7.8510	105.4744	105.4405	0.00
19/10/2005	R194 On 03-August-06			Bond Future	7.8600	7.8860	107.4499	107.4159	0.00
19/10/2005	R194 On 03-November-05			Bond Future	7.7100	7.7200	106.6535	106.6235	0.00
19/10/2005	R201 On 02-February-06			Bond Future	8.1900	8.2090	104.6125	104.4982	0.00
19/10/2005	R201 On 04-May-06			Bond Future	8.2200	8.2420	106.5341	106.4161	0.00
19/10/2005	R201 On 03-August-06			Bond Future	8.2500	8.2690	104.1101	103.9948	0.00
19/10/2005	R201 On 03-November-05			Bond Future	8.1500	8.1700	107.1200	107.0095	0.00
19/10/2005	R203 On 02-February-06			Bond Future	8.1700	8.1880	103.8763	103.7500	0.00
19/10/2005	R203 On 04-May-06			Bond Future	8.2000	8.2130	101.6171	101.4855	0.00
19/10/2005	R203 On 03-August-06			Bond Future	8.2100	8.2320	103.5184	103.3888	0.00
19/10/2005	R203 On 03-November-05			Bond Future	8.1400	8.1530	102.0625	101.9417	0.00
19/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	53012	52153	53012	52153	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	53012	52153	53012	52153	0.00
19/10/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	53012	52153	53012	52153	0.00
19/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	53012	52153	53012	52153	0.00
19/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	53012	52153	53012	52153	0.00
19/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	53012	52153	53012	52153	0.00
19/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	15350	15788	15350	15788	0.00
19/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	15350	15788	15350	15788	0.00
19/10/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	15350	15788	15350	15788	0.00
19/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	15350	15788	15350	15788	0.00
19/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	15350	15788	15350	15788	0.00
19/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	15350	15788	15350	15788	0.00
19/10/2005	R204 On 02-February-06			Bond Future	8.1600	8.1670	99.7793	99.7246	0.00
19/10/2005	R204 On 04-May-06			Bond Future	8.1800	8.1910	101.6093	101.5554	0.00
19/10/2005	R204 On 03-August-06			Bond Future	8.2000	8.2100	99.4745	99.4213	0.00
19/10/2005	R204 On 03-November-05			Bond Future	8.1300	8.1370	102.0010	101.9535	0.00
19/10/2005	R207 On 02-February-06			Bond Future	8.1400	8.1400	93.1231	93.1153	0.00
19/10/2005	R207 On 04-May-06			Bond Future	8.1600	8.1620	94.8313	94.8313	0.00
19/10/2005	R207 On 03-August-06			Bond Future	8.1800	8.1810	92.9676	92.9600	0.00
19/10/2005	R207 On 03-November-05			Bond Future	8.1100	8.1130	95.0740	95.0740	0.00
20/10/2005	GOVI On 02-February-06			jGovi	228.8800	229.0200	228.8840	229.0200	0.00
20/10/2005	GOVI On 04-May-06			jGovi	233.1000	233.2250	233.0970	233.2250	57.00
20/10/2005	GOVI On 03-August-06			jGovi	237.4900	237.5910	237.4940	237.5910	0.00
20/10/2005	GOVI On 03-November-05			jGovi	224.9000	225.0300	224.8990	225.0300	463.00
20/10/2005	GOVI On 02-November-06			jGovi	242.0700	242.1130	242.0690	242.1130	0.00
20/10/2005	J152 On 28-February-06			jSwap	7.1600	7.1590	0.0017	0.0017	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	J153 On 31-August-10			jSwap	7.9100	7.8910	0.0169	0.0161	0.00
20/10/2005	J157 On 15-September-15			jSwap	8.1500	8.1570	0.0447	0.0450	0.00
20/10/2005	J186 On 21-December-26			jSwap	7.8100	7.8060	0.0321	0.0320	0.00
20/10/2005	J194 On 28-February-08			jSwap	7.7400	7.6660	0.0055	0.0038	0.00
20/10/2005	J201 On 22-December-14			jSwap	8.0800	8.0870	0.0392	0.0395	0.00
20/10/2005	J203 On 15-September-17			jSwap	8.1200	8.1110	0.0471	0.0468	0.00
20/10/2005	J204 On 21-December-18			jSwap	8.0700	8.0750	0.0476	0.0480	0.00
20/10/2005	J207 On 15-January-20			jSwap	8.0600	8.0700	0.0051	0.0060	0.00
20/10/2005	JBAR On 16-March-05			jBar	7.0400	7.0430	0.0000	0.0000	0.00
20/10/2005	JFRA On 02-February-06			jFra	7.3900	7.2890	0.0181	0.0178	0.00
20/10/2005	JFRA On 01-February-07			jFra	7.9400	7.8090	0.0194	0.0191	500.00
20/10/2005	JFRA On 04-May-06			jFra	7.5900	7.4700	0.0186	0.0183	0.00
20/10/2005	JFRA On 03-May-07			jFra	8.0100	7.9360	0.0196	0.0194	0.00
20/10/2005	JFRA On 03-August-06			jFra	7.7300	7.5700	0.0189	0.0185	0.00
20/10/2005	JFRA On 02-August-07			jFra	8.0600	8.0520	0.0197	0.0197	0.00
20/10/2005	JFRA On 03-November-05			jFra	7.1100	7.1130	0.0174	0.0174	0.00
20/10/2005	JFRA On 02-November-06			jFra	7.8300	7.6840	0.0192	0.0188	0.00
20/10/2005	JFRA On 01-November-07			jFra	8.2100	8.1580	0.0216	0.0214	0.00
20/10/2005	JN02 On 02-February-06			jNote	7.8400	7.7370	0.1448	0.1432	0.00
20/10/2005	JN02 On 03-November-05			jNote	7.7000	7.6020	0.1412	0.1397	0.00
20/10/2005	JN05 On 02-February-06			jNote	8.1300	8.1040	0.3329	0.3321	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	JN05 On 03-November-05			jNote	8.0500	8.0270	0.3305	0.3298	0.00
20/10/2005	JN10 On 02-February-06			jNote	8.2200	8.2350	0.5587	0.5599	0.00
20/10/2005	JN10 On 03-November-05			jNote	8.1800	8.1960	0.5576	0.5588	0.00
20/10/2005	JROD On 31-January-06			jRod	6.8800	6.8810	0.0055	0.0055	0.00
20/10/2005	JROD On 28-February-06			jRod	6.9600	6.9670	0.0049	0.0049	0.00
20/10/2005	JROD On 31-March-06			jRod	7.0700	7.0720	0.0044	0.0044	0.00
20/10/2005	JROD On 28-April-06			jRod	7.0300	7.0270	0.0070	0.0070	0.00
20/10/2005	JROD On 31-May-06			jRod	7.1100	7.1160	0.0063	0.0063	0.00
20/10/2005	JROD On 30-June-06			jRod	7.2000	7.2020	0.0056	0.0056	0.00
20/10/2005	JROD On 31-July-06			jRod	7.1500	7.1490	0.0082	0.0082	0.00
20/10/2005	JROD On 31-August-06			jRod	7.2200	7.2260	0.0073	0.0073	0.00
20/10/2005	JROD On 31-October-05			jRod	6.6700	6.6730	0.0019	0.0019	0.00
20/10/2005	JROD On 30-November-05			jRod	6.7500	6.7510	0.0017	0.0017	0.00
20/10/2005	JROD On 30-December-05			jRod	6.8700	6.8750	0.0014	0.0014	0.00
20/10/2005	R152 On 03-November-05			Bond Future	7.1800	7.1780	103.7162	103.7156	0.00
20/10/2005	R153 On 02-February-06			Bond Future	8.0100	7.9780	124.4994	124.6127	2.00
20/10/2005	R153 On 04-May-06			Bond Future	8.0400	8.0150	120.2039	120.3113	0.00
20/10/2005	R153 On 03-August-06			Bond Future	8.0700	8.0430	122.4727	122.5667	0.00
20/10/2005	R153 On 03-November-05			Bond Future	7.9500	7.9220	122.3273	122.4333	137.00
20/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	14422	14992	14422	14992	0.00
20/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	16094	15590	16094	15590	0.00
20/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	6867	7218	6867	7218	0.00
20/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	28670	27947	28670	27947	0.00
20/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	10169	10628	10169	10628	0.00
20/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	21853	21237	21853	21237	0.00
20/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	19651	20330	19651	20330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	19651	20330	19651	20330	0.00
20/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	19651	20330	19651	20330	0.00
20/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	19651	20330	19651	20330	0.00
20/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	19651	20330	19651	20330	0.00
20/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	11418	11023	11418	11023	0.00
20/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	11418	11023	11418	11023	0.00
20/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	11418	11023	11418	11023	0.00
20/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	11418	11023	11418	11023	0.00
20/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	11418	11023	11418	11023	0.00
20/10/2005	R157 On 02-February-06			Bond Future	8.2000	8.2020	140.1286	140.1206	1.00
20/10/2005	R157 On 04-May-06			Bond Future	8.2300	8.2330	135.8849	135.8770	0.00
20/10/2005	R157 On 03-August-06			Bond Future	8.2500	8.2580	138.4540	138.4233	0.00
20/10/2005	R157 On 03-November-05			Bond Future	8.1600	8.1590	137.6796	137.6714	8.00
20/10/2005	R186 On 02-February-06			Bond Future	7.8900	7.8860	127.9133	127.9133	0.00
20/10/2005	R186 On 04-May-06			Bond Future	7.9000	7.8980	130.2654	130.2654	0.00
20/10/2005	R186 On 03-August-06			Bond Future	7.9000	7.9060	127.4294	127.4054	0.00
20/10/2005	R186 On 03-November-05			Bond Future	7.8700	7.8690	130.8814	130.8814	0.00
20/10/2005	R194 On 02-February-06			Bond Future	7.8800	7.7850	108.3624	108.5483	0.00
20/10/2005	R194 On 04-May-06			Bond Future	7.9400	7.8310	105.2877	105.4744	0.00
20/10/2005	R194 On 03-August-06			Bond Future	7.9800	7.8630	107.2774	107.4499	0.00
20/10/2005	R194 On 03-November-05			Bond Future	7.7900	7.7060	106.4692	106.6535	0.00
20/10/2005	R201 On 02-February-06			Bond Future	8.1900	8.1910	104.6443	104.6125	0.00
20/10/2005	R201 On 04-May-06			Bond Future	8.2200	8.2230	106.5714	106.5341	0.00
20/10/2005	R201 On 03-August-06			Bond Future	8.2400	8.2500	104.1709	104.1101	0.00
20/10/2005	R201 On 03-November-05			Bond Future	8.1500	8.1530	107.1590	107.1200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2005	R203 On 02-February-06			Bond Future	8.1800	8.1710	103.8391	103.8763	0.00
20/10/2005	R203 On 04-May-06			Bond Future	8.2000	8.1950	101.5879	101.6171	0.00
20/10/2005	R203 On 03-August-06			Bond Future	8.2200	8.2140	103.5040	103.5184	0.00
20/10/2005	R203 On 03-November-05			Bond Future	8.1400	8.1370	102.0323	102.0625	0.00
20/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	52864	53012	52864	53012	0.00
20/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	52864	53012	52864	53012	0.00
20/10/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	52864	53012	52864	53012	0.00
20/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	52864	53012	52864	53012	0.00
20/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	52864	53012	52864	53012	0.00
20/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	52864	53012	52864	53012	0.00
20/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	15346	15350	15346	15350	0.00
20/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	15346	15350	15346	15350	0.00
20/10/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	15346	15350	15346	15350	0.00
20/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	15346	15350	15346	15350	0.00
20/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	15346	15350	15346	15350	0.00
20/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	15346	15350	15346	15350	0.00
20/10/2005	R204 On 02-February-06			Bond Future	8.1600	8.1600	99.8183	99.7793	0.00
20/10/2005	R204 On 04-May-06			Bond Future	8.1800	8.1840	101.6632	101.6093	0.00
20/10/2005	R204 On 03-August-06			Bond Future	8.1900	8.2030	99.5430	99.4745	0.00
20/10/2005	R204 On 03-November-05			Bond Future	8.1300	8.1310	102.0406	102.0010	0.00
20/10/2005	R207 On 02-February-06			Bond Future	8.1300	8.1390	93.2171	93.1231	0.00
20/10/2005	R207 On 04-May-06			Bond Future	8.1500	8.1620	94.9320	94.8313	0.00
20/10/2005	R207 On 03-August-06			Bond Future	8.1700	8.1800	93.0824	92.9676	0.00
20/10/2005	R207 On 03-November-05			Bond Future	8.1000	8.1130	95.1612	95.0740	0.00
21/10/2005	GOVI On 02-February-06			jGovi	228.5200	228.8840	228.5190	228.8840	0.00
21/10/2005	GOVI On 04-May-06			jGovi	232.7200	233.0970	232.7210	233.0970	57.00
21/10/2005	GOVI On 03-August-06			jGovi	237.1200	237.4940	237.1220	237.4940	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	GOVI On 03-November-05			jGovi	224.5500	224.8990	224.5450	224.8990	463.00
21/10/2005	GOVI On 02-November-06			jGovi	241.7100	242.0690	241.7140	242.0690	0.00
21/10/2005	J152 On 28-February-06			jSwap	7.1500	7.1560	0.0017	0.0017	0.00
21/10/2005	J153 On 31-August-10			jSwap	7.9300	7.9110	0.0179	0.0169	0.00
21/10/2005	J157 On 15-September-15			jSwap	8.1800	8.1540	0.0466	0.0447	0.00
21/10/2005	J186 On 21-December-26			jSwap	7.8400	7.8070	0.0356	0.0321	0.00
21/10/2005	J194 On 28-February-08			jSwap	7.7900	7.7440	0.0065	0.0055	0.00
21/10/2005	J201 On 22-December-14			jSwap	8.1100	8.0820	0.0413	0.0392	0.00
21/10/2005	J203 On 15-September-17			jSwap	8.1500	8.1150	0.0493	0.0471	0.00
21/10/2005	J204 On 21-December-18			jSwap	8.1000	8.0700	0.0503	0.0476	0.00
21/10/2005	J207 On 15-January-20			jSwap	8.0900	8.0590	0.0081	0.0051	0.00
21/10/2005	JBAR On 16-March-05			jBar	7.0400	7.0430	0.0000	0.0000	0.00
21/10/2005	JFRA On 02-February-06			jFra	7.4400	7.3910	0.0182	0.0181	0.00
21/10/2005	JFRA On 01-February-07			jFra	8.0000	7.9380	0.0196	0.0194	500.00
21/10/2005	JFRA On 04-May-06			jFra	7.6300	7.5910	0.0187	0.0186	0.00
21/10/2005	JFRA On 03-May-07			jFra	8.0700	8.0130	0.0197	0.0196	0.00
21/10/2005	JFRA On 03-August-06			jFra	7.8100	7.7310	0.0191	0.0189	0.00
21/10/2005	JFRA On 02-August-07			jFra	8.1300	8.0550	0.0199	0.0197	0.00
21/10/2005	JFRA On 03-November-05			jFra	7.1000	7.1130	0.0174	0.0174	0.00
21/10/2005	JFRA On 02-November-06			jFra	7.9100	7.8290	0.0193	0.0192	0.00
21/10/2005	JFRA On 01-November-07			jFra	8.2700	8.2050	0.0217	0.0216	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	JN02 On 02-February-06			jNote	7.9000	7.8360	0.1459	0.1448	0.00
21/10/2005	JN02 On 03-November-05			jNote	7.7500	7.6950	0.1422	0.1412	0.00
21/10/2005	JN05 On 02-February-06			jNote	8.1700	8.1330	0.3340	0.3329	0.00
21/10/2005	JN05 On 03-November-05			jNote	8.0900	8.0540	0.3317	0.3305	0.00
21/10/2005	JN10 On 02-February-06			jNote	8.2500	8.2220	0.5600	0.5587	0.00
21/10/2005	JN10 On 03-November-05			jNote	8.2100	8.1840	0.5588	0.5576	0.00
21/10/2005	JROD On 31-January-06			jRod	6.8000	6.8780	0.0055	0.0055	0.00
21/10/2005	JROD On 28-February-06			jRod	6.8800	6.9630	0.0049	0.0049	0.00
21/10/2005	JROD On 31-March-06			jRod	6.9900	7.0680	0.0044	0.0044	0.00
21/10/2005	JROD On 28-April-06			jRod	6.9800	7.0250	0.0070	0.0070	0.00
21/10/2005	JROD On 31-May-06			jRod	7.0700	7.1130	0.0063	0.0063	0.00
21/10/2005	JROD On 30-June-06			jRod	7.1500	7.1990	0.0056	0.0056	0.00
21/10/2005	JROD On 31-July-06			jRod	7.1100	7.1470	0.0082	0.0082	0.00
21/10/2005	JROD On 31-August-06			jRod	7.1900	7.2240	0.0074	0.0073	0.00
21/10/2005	JROD On 31-October-05			jRod	6.5300	6.6720	0.0020	0.0019	0.00
21/10/2005	JROD On 30-November-05			jRod	6.6000	6.7490	0.0017	0.0017	0.00
21/10/2005	JROD On 30-December-05			jRod	6.7200	6.8720	0.0014	0.0014	0.00
21/10/2005	R152 On 03-November-05			Bond Future	7.1700	7.1760	103.7196	103.7162	0.00
21/10/2005	R153 On 02-February-06			Bond Future	8.0300	8.0050	124.3864	124.4994	2.00
21/10/2005	R153 On 04-May-06			Bond Future	8.0700	8.0420	120.0847	120.2039	0.00
21/10/2005	R153 On 03-August-06			Bond Future	8.1000	8.0680	122.3600	122.4727	0.00
21/10/2005	R153 On 03-November-05			Bond Future	7.9700	7.9460	122.2169	122.3273	138.00
21/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	13808	14422	13808	14422	0.00
21/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	16672	16094	16672	16094	0.00
21/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	6493	6867	6493	6867	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	29488	28670	29488	28670	0.00
21/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	9679	10169	9679	10169	0.00
21/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	22554	21853	22554	21853	0.00
21/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	18915	19651	18915	19651	0.00
21/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	18915	19651	18915	19651	0.00
21/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	18915	19651	18915	19651	0.00
21/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	18915	19651	18915	19651	0.00
21/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	18915	19651	18915	19651	0.00
21/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	11874	11418	11874	11418	0.00
21/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	11874	11418	11874	11418	0.00
21/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	11874	11418	11874	11418	0.00
21/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	11874	11418	11874	11418	0.00
21/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	11874	11418	11874	11418	0.00
21/10/2005	R157 On 02-February-06			Bond Future	8.2300	8.2010	139.8717	140.1286	1.00
21/10/2005	R157 On 04-May-06			Bond Future	8.2700	8.2320	135.6261	135.8849	0.00
21/10/2005	R157 On 03-August-06			Bond Future	8.2900	8.2540	138.1936	138.4540	0.00
21/10/2005	R157 On 03-November-05			Bond Future	8.1900	8.1580	137.4327	137.6796	8.00
21/10/2005	R186 On 02-February-06			Bond Future	7.9200	7.8860	127.4753	127.9133	0.00
21/10/2005	R186 On 04-May-06			Bond Future	7.9400	7.8980	129.8188	130.2654	0.00
21/10/2005	R186 On 03-August-06			Bond Future	7.9400	7.9040	126.9740	127.4294	0.00
21/10/2005	R186 On 03-November-05			Bond Future	7.9000	7.8690	130.4518	130.8814	0.00
21/10/2005	R194 On 02-February-06			Bond Future	7.9400	7.8820	108.2609	108.3624	0.00
21/10/2005	R194 On 04-May-06			Bond Future	8.0000	7.9410	105.1844	105.2877	0.00
21/10/2005	R194 On 03-August-06			Bond Future	8.0500	7.9800	107.1759	107.2774	0.00
21/10/2005	R194 On 03-November-05			Bond Future	7.8400	7.7920	106.3730	106.4692	0.00
21/10/2005	R201 On 02-February-06			Bond Future	8.2200	8.1860	104.4157	104.6443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2005	R201 On 04-May-06			Bond Future	8.2600	8.2170	106.3354	106.5714	0.00
21/10/2005	R201 On 03-August-06			Bond Future	8.2800	8.2400	103.9281	104.1709	0.00
21/10/2005	R201 On 03-November-05			Bond Future	8.1800	8.1470	106.9316	107.1590	0.00
21/10/2005	R203 On 02-February-06			Bond Future	8.2100	8.1760	103.6091	103.8391	0.00
21/10/2005	R203 On 04-May-06			Bond Future	8.2300	8.1990	101.3468	101.5879	0.00
21/10/2005	R203 On 03-August-06			Bond Future	8.2500	8.2160	103.2666	103.5040	0.00
21/10/2005	R203 On 03-November-05			Bond Future	8.1700	8.1410	101.8060	102.0323	0.00
21/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	51163	52864	51163	52864	0.00
21/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	51163	52864	51163	52864	0.00
21/10/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	51163	52864	51163	52864	0.00
21/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	51163	52864	51163	52864	0.00
21/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	51163	52864	51163	52864	0.00
21/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	51163	52864	51163	52864	0.00
21/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	16020	15346	16020	15346	0.00
21/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	16020	15346	16020	15346	0.00
21/10/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	16020	15346	16020	15346	0.00
21/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	16020	15346	16020	15346	0.00
21/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	16020	15346	16020	15346	0.00
21/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	16020	15346	16020	15346	0.00
21/10/2005	R204 On 02-February-06			Bond Future	8.1900	8.1550	99.5375	99.8183	0.00
21/10/2005	R204 On 04-May-06			Bond Future	8.2200	8.1770	101.3709	101.6632	0.00
21/10/2005	R204 On 03-August-06			Bond Future	8.2300	8.1940	99.2468	99.5430	0.00
21/10/2005	R204 On 03-November-05			Bond Future	8.1600	8.1260	101.7717	102.0406	0.00
21/10/2005	R207 On 02-February-06			Bond Future	8.1700	8.1270	92.9199	93.2171	0.00
21/10/2005	R207 On 04-May-06			Bond Future	8.1900	8.1490	94.6305	94.9320	0.00
21/10/2005	R207 On 03-August-06			Bond Future	8.2100	8.1650	92.7768	93.0824	0.00
21/10/2005	R207 On 03-November-05			Bond Future	8.1400	8.1020	94.8763	95.1612	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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Grand Total:	6,207.00
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