



Derivatives Weekly Statistics Report

From 2005/10/24 To 2005/10/28

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	GOVI On 02-February-06			jGovi	228.3700	228.5190	228.3730	228.5190	0.00
24/10/2005	GOVI On 04-May-06			jGovi	232.5800	232.7210	232.5780	232.7210	57.00
24/10/2005	GOVI On 03-August-06			jGovi	236.9900	237.1220	236.9860	237.1220	0.00
24/10/2005	GOVI On 03-November-05			jGovi	224.4100	224.5450	224.4060	224.5450	463.00
24/10/2005	GOVI On 02-November-06			jGovi	241.5900	241.7140	241.5870	241.7140	0.00
24/10/2005	J152 On 28-February-06			jSwap	7.1500	7.1520	0.0017	0.0017	0.00
24/10/2005	J153 On 31-August-10			jSwap	7.9400	7.9340	0.0182	0.0179	0.00
24/10/2005	J157 On 15-September-15			jSwap	8.2000	8.1820	0.0476	0.0466	0.00
24/10/2005	J186 On 21-December-26			jSwap	7.8600	7.8410	0.0371	0.0356	0.00
24/10/2005	J194 On 28-February-08			jSwap	7.8000	7.7860	0.0068	0.0065	0.00
24/10/2005	J201 On 22-December-14			jSwap	8.1300	8.1140	0.0422	0.0413	0.00
24/10/2005	J203 On 15-September-17			jSwap	8.1600	8.1450	0.0508	0.0493	0.00
24/10/2005	J204 On 21-December-18			jSwap	8.1200	8.1030	0.0514	0.0503	0.00
24/10/2005	J207 On 15-January-20			jSwap	8.1100	8.0930	0.0091	0.0081	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	JBAR On 16-March-05			jBar	7.0400	7.0430	0.0000	0.0000	0.00
24/10/2005	JFRA On 02-February-06			jFra	7.4500	7.4390	0.0182	0.0182	0.00
24/10/2005	JFRA On 01-February-07			jFra	8.0400	8.0010	0.0196	0.0196	500.00
24/10/2005	JFRA On 04-May-06			jFra	7.6800	7.6340	0.0188	0.0187	0.00
24/10/2005	JFRA On 03-May-07			jFra	8.1300	8.0710	0.0199	0.0197	0.00
24/10/2005	JFRA On 03-August-06			jFra	7.8500	7.8090	0.0192	0.0191	0.00
24/10/2005	JFRA On 02-August-07			jFra	8.2100	8.1340	0.0200	0.0199	0.00
24/10/2005	JFRA On 03-November-05			jFra	7.1000	7.1040	0.0174	0.0174	0.00
24/10/2005	JFRA On 02-November-06			jFra	7.9400	7.9090	0.0194	0.0193	0.00
24/10/2005	JFRA On 01-November-07			jFra	8.2100	8.2690	0.0216	0.0217	0.00
24/10/2005	JN02 On 02-February-06			jNote	7.9300	7.9000	0.1464	0.1459	0.00
24/10/2005	JN02 On 03-November-05			jNote	7.7900	7.7490	0.1428	0.1422	0.00
24/10/2005	JN05 On 02-February-06			jNote	8.2000	8.1720	0.3348	0.3340	0.00
24/10/2005	JN05 On 03-November-05			jNote	8.1200	8.0940	0.3324	0.3317	0.00
24/10/2005	JN10 On 02-February-06			jNote	8.2800	8.2530	0.5609	0.5600	0.00
24/10/2005	JN10 On 03-November-05			jNote	8.2300	8.2120	0.5597	0.5588	0.00
24/10/2005	JROD On 31-January-06			jRod	6.8700	6.7990	0.0055	0.0055	0.00
24/10/2005	JROD On 28-February-06			jRod	6.9500	6.8830	0.0049	0.0049	0.00
24/10/2005	JROD On 31-March-06			jRod	7.0600	6.9930	0.0044	0.0044	0.00
24/10/2005	JROD On 28-April-06			jRod	7.0300	6.9780	0.0070	0.0070	0.00
24/10/2005	JROD On 31-May-06			jRod	7.1200	7.0680	0.0063	0.0063	0.00
24/10/2005	JROD On 30-June-06			jRod	7.2100	7.1540	0.0056	0.0056	0.00
24/10/2005	JROD On 31-July-06			jRod	7.1600	7.1120	0.0080	0.0082	0.00
24/10/2005	JROD On 31-August-06			jRod	7.2500	7.1870	0.0071	0.0074	0.00
24/10/2005	JROD On 31-October-05			jRod	6.6700	6.5260	0.0020	0.0020	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	JROD On 30-November-05			jRod	6.7400	6.5970	0.0017	0.0017	0.00
24/10/2005	JROD On 30-December-05			jRod	6.8600	6.7160	0.0014	0.0014	0.00
24/10/2005	R152 On 03-November-05			Bond Future	7.1600	7.1650	103.7206	103.7196	0.00
24/10/2005	R153 On 02-February-06			Bond Future	8.0400	8.0320	124.3445	124.3864	2.00
24/10/2005	R153 On 04-May-06			Bond Future	8.0800	8.0720	120.0450	120.0847	0.00
24/10/2005	R153 On 03-August-06			Bond Future	8.1100	8.0980	122.3225	122.3600	0.00
24/10/2005	R153 On 03-November-05			Bond Future	7.9800	7.9710	122.1772	122.2169	138.00
24/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	13503	13808	13503	13808	0.00
24/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	16763	16672	16763	16672	0.00
24/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	18571	18915	18571	18915	0.00
24/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	18571	18915	18571	18915	0.00
24/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	18571	18915	18571	18915	0.00
24/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	18571	18915	18571	18915	0.00
24/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	18571	18915	18571	18915	0.00
24/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	11926	11874	11926	11874	20.00
24/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	11926	11874	11926	11874	20.00
24/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	11926	11874	11926	11874	20.00
24/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	11926	11874	11926	11874	20.00
24/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	11926	11874	11926	11874	20.00
24/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	6284	6493	6284	6493	0.00
24/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	29676	29488	29676	29488	0.00
24/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	9420	9679	9420	9679	0.00
24/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	22693	22554	22693	22554	0.00
24/10/2005	R157 On 02-February-06			Bond Future	8.2500	8.2330	139.7515	139.8717	1.00
24/10/2005	R157 On 04-May-06			Bond Future	8.2800	8.2650	135.5009	135.6261	0.00
24/10/2005	R157 On 03-August-06			Bond Future	8.3000	8.2880	138.0713	138.1936	0.00
24/10/2005	R157 On 03-November-05			Bond Future	8.2000	8.1880	137.3176	137.4327	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	R186 On 02-February-06			Bond Future	7.9400	7.9220	127.2813	127.4753	0.00
24/10/2005	R186 On 04-May-06			Bond Future	7.9500	7.9350	129.6384	129.8188	0.00
24/10/2005	R186 On 03-August-06			Bond Future	7.9600	7.9420	126.7950	126.9740	0.00
24/10/2005	R186 On 03-November-05			Bond Future	7.9200	7.9040	130.2807	130.4518	0.00
24/10/2005	R194 On 02-February-06			Bond Future	7.9500	7.9350	108.2284	108.2609	0.00
24/10/2005	R194 On 04-May-06			Bond Future	8.0200	8.0020	105.1539	105.1844	0.00
24/10/2005	R194 On 03-August-06			Bond Future	8.0700	8.0490	107.1495	107.1759	0.00
24/10/2005	R194 On 03-November-05			Bond Future	7.8500	7.8370	106.3431	106.3730	0.00
24/10/2005	R201 On 02-February-06			Bond Future	8.2400	8.2220	104.3142	104.4157	0.00
24/10/2005	R201 On 04-May-06			Bond Future	8.2700	8.2550	106.2363	106.3354	0.00
24/10/2005	R201 On 03-August-06			Bond Future	8.3000	8.2800	103.8372	103.9281	0.00
24/10/2005	R201 On 03-November-05			Bond Future	8.2000	8.1820	106.8343	106.9316	0.00
24/10/2005	R203 On 02-February-06			Bond Future	8.2300	8.2070	103.4611	103.6091	0.00
24/10/2005	R203 On 04-May-06			Bond Future	8.2500	8.2320	101.1938	101.3468	0.00
24/10/2005	R203 On 03-August-06			Bond Future	8.2700	8.2490	103.1159	103.2666	0.00
24/10/2005	R203 On 03-November-05			Bond Future	8.1900	8.1710	101.6555	101.8060	0.00
24/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	49982	51163	49982	51163	0.00
24/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	49982	51163	49982	51163	0.00
24/10/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	49982	51163	49982	51163	0.00
24/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	49982	51163	49982	51163	0.00
24/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	49982	51163	49982	51163	0.00
24/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	49982	51163	49982	51163	0.00
24/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	16347	16020	16347	16020	0.00
24/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	16347	16020	16347	16020	0.00
24/10/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	16347	16020	16347	16020	0.00
24/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	16347	16020	16347	16020	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	16347	16020	16347	16020	0.00
24/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	16347	16020	16347	16020	0.00
24/10/2005	R204 On 02-February-06			Bond Future	8.2100	8.1910	99.4131	99.5375	0.00
24/10/2005	R204 On 04-May-06			Bond Future	8.2300	8.2150	101.2481	101.3709	0.00
24/10/2005	R204 On 03-August-06			Bond Future	8.2500	8.2330	99.1333	99.2468	0.00
24/10/2005	R204 On 03-November-05			Bond Future	8.1800	8.1600	101.6533	101.7717	0.00
24/10/2005	R207 On 02-February-06			Bond Future	8.1800	8.1650	92.8185	92.9199	0.00
24/10/2005	R207 On 04-May-06			Bond Future	8.2000	8.1880	94.5303	94.6305	0.00
24/10/2005	R207 On 03-August-06			Bond Future	8.2200	8.2050	92.6777	92.7768	0.00
24/10/2005	R207 On 03-November-05			Bond Future	8.1500	8.1380	94.7816	94.8763	0.00
25/10/2005	GOVI On 02-February-06			jGovi	228.7800	228.3730	228.7830	228.3730	0.00
25/10/2005	GOVI On 04-May-06			jGovi	232.9900	232.5780	232.9870	232.5780	57.00
25/10/2005	GOVI On 03-August-06			jGovi	237.3900	236.9860	237.3850	236.9860	0.00
25/10/2005	GOVI On 03-November-05			jGovi	224.8100	224.4060	224.8110	224.4060	463.00
25/10/2005	GOVI On 02-November-06			jGovi	241.9700	241.5870	241.9680	241.5870	0.00
25/10/2005	J152 On 28-February-06			jSwap	7.1500	7.1520	0.0017	0.0017	0.00
25/10/2005	J153 On 31-August-10			jSwap	7.9100	7.9430	0.0169	0.0182	0.00
25/10/2005	J157 On 15-September-15			jSwap	8.1600	8.1970	0.0454	0.0476	0.00
25/10/2005	J186 On 21-December-26			jSwap	7.8200	7.8560	0.0336	0.0371	0.00
25/10/2005	J194 On 28-February-08			jSwap	7.7600	7.7990	0.0059	0.0068	0.00
25/10/2005	J201 On 22-December-14			jSwap	8.1000	8.1280	0.0400	0.0422	0.00
25/10/2005	J203 On 15-September-17			jSwap	8.1300	8.1640	0.0483	0.0508	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2005	J204 On 21-December-18			jSwap	8.0800	8.1170	0.0488	0.0514	0.00
25/10/2005	J207 On 15-January-20			jSwap	8.0700	8.1060	0.0062	0.0091	0.00
25/10/2005	JBAR On 16-March-05			jBar	7.0400	7.0430	0.0000	0.0000	0.00
25/10/2005	JFRA On 02-February-06			jFra	7.4200	7.4490	0.0182	0.0182	0.00
25/10/2005	JFRA On 01-February-07			jFra	8.0300	8.0360	0.0196	0.0196	500.00
25/10/2005	JFRA On 04-May-06			jFra	7.6700	7.6840	0.0188	0.0188	0.00
25/10/2005	JFRA On 03-May-07			jFra	8.1100	8.1310	0.0198	0.0199	0.00
25/10/2005	JFRA On 03-August-06			jFra	7.8600	7.8520	0.0192	0.0192	0.00
25/10/2005	JFRA On 02-August-07			jFra	8.1200	8.2070	0.0199	0.0200	0.00
25/10/2005	JFRA On 03-November-05			jFra	7.0900	7.0960	0.0174	0.0174	0.00
25/10/2005	JFRA On 02-November-06			jFra	7.9400	7.9440	0.0194	0.0194	0.00
25/10/2005	JFRA On 01-November-07			jFra	8.2200	8.2120	0.0216	0.0216	0.00
25/10/2005	JN02 On 02-February-06			jNote	7.9100	7.9310	0.1461	0.1464	0.00
25/10/2005	JN02 On 03-November-05			jNote	7.7700	7.7850	0.1424	0.1428	0.00
25/10/2005	JN05 On 02-February-06			jNote	8.1700	8.1950	0.3341	0.3348	0.00
25/10/2005	JN05 On 03-November-05			jNote	8.1000	8.1160	0.3317	0.3324	0.00
25/10/2005	JN10 On 02-February-06			jNote	8.2500	8.2750	0.5599	0.5609	0.00
25/10/2005	JN10 On 03-November-05			jNote	8.2200	8.2340	0.5588	0.5597	0.00
25/10/2005	JROD On 31-January-06			jRod	6.8700	6.8680	0.0055	0.0055	0.00
25/10/2005	JROD On 28-February-06			jRod	6.9500	6.9530	0.0050	0.0049	0.00
25/10/2005	JROD On 31-March-06			jRod	7.0600	7.0620	0.0044	0.0044	0.00
25/10/2005	JROD On 28-April-06			jRod	7.0200	7.0250	0.0070	0.0070	0.00
25/10/2005	JROD On 31-May-06			jRod	7.1200	7.1200	0.0063	0.0063	0.00

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25/10/2005	JROD On 30-June-06			jRod	7.2100	7.2120	0.0056	0.0056	0.00
25/10/2005	JROD On 31-July-06			jRod	7.1600	7.1620	0.0080	0.0080	0.00
25/10/2005	JROD On 31-August-06			jRod	7.2500	7.2450	0.0071	0.0071	0.00
25/10/2005	JROD On 31-October-05			jRod	6.6700	6.6690	0.0020	0.0020	0.00
25/10/2005	JROD On 30-November-05			jRod	6.7300	6.7370	0.0017	0.0017	0.00
25/10/2005	JROD On 30-December-05			jRod	6.8500	6.8550	0.0014	0.0014	0.00
25/10/2005	R152 On 03-November-05			Bond Future	7.1600	7.1620	103.7221	103.7206	0.00
25/10/2005	R153 On 02-February-06			Bond Future	8.0000	8.0420	124.5036	124.3445	2.00
25/10/2005	R153 On 04-May-06			Bond Future	8.0400	8.0820	120.2039	120.0450	0.00
25/10/2005	R153 On 03-August-06			Bond Future	8.0700	8.1080	122.4765	122.3225	0.00
25/10/2005	R153 On 03-November-05			Bond Future	7.9400	7.9800	122.3361	122.1772	134.00
25/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	14227	13503	14227	13503	0.00
25/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	15898	16763	15898	16763	0.00
25/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	19461	18571	19461	18571	0.00
25/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	19461	18571	19461	18571	0.00
25/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	19461	18571	19461	18571	0.00
25/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	19461	18571	19461	18571	0.00
25/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	19461	18571	19461	18571	0.00
25/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	11227	11926	11227	11926	20.00
25/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	11227	11926	11227	11926	20.00
25/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	11227	11926	11227	11926	20.00
25/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	11227	11926	11227	11926	20.00
25/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	11227	11926	11227	11926	20.00
25/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	6699	6284	6699	6284	0.00
25/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	28502	29676	28502	29676	0.00
25/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	9982	9420	9982	9420	0.00
25/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	21665	22693	21665	22693	0.00

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25/10/2005	R157 On 02-February-06			Bond Future	8.2100	8.2480	140.0483	139.7515	1.00
25/10/2005	R157 On 04-May-06			Bond Future	8.2400	8.2810	135.7986	135.5009	0.00
25/10/2005	R157 On 03-August-06			Bond Future	8.2700	8.3040	138.3697	138.0713	0.00
25/10/2005	R157 On 03-November-05			Bond Future	8.1700	8.2020	137.6055	137.3176	8.00
25/10/2005	R186 On 02-February-06			Bond Future	7.9000	7.9380	127.7305	127.2813	0.00
25/10/2005	R186 On 04-May-06			Bond Future	7.9100	7.9500	130.0719	129.6384	0.00
25/10/2005	R186 On 03-August-06			Bond Future	7.9200	7.9570	127.2374	126.7950	0.00
25/10/2005	R186 On 03-November-05			Bond Future	7.8800	7.9180	130.7093	130.2807	0.00
25/10/2005	R194 On 02-February-06			Bond Future	7.9100	7.9520	108.3183	108.2284	0.00
25/10/2005	R194 On 04-May-06			Bond Future	7.9700	8.0200	105.2419	105.1539	0.00
25/10/2005	R194 On 03-August-06			Bond Future	8.0100	8.0670	107.2303	107.1495	0.00
25/10/2005	R194 On 03-November-05			Bond Future	7.8100	7.8510	106.4328	106.3431	0.00
25/10/2005	R201 On 02-February-06			Bond Future	8.2000	8.2380	104.5490	104.3142	0.00
25/10/2005	R201 On 04-May-06			Bond Future	8.2300	8.2710	106.4720	106.2363	0.00
25/10/2005	R201 On 03-August-06			Bond Future	8.2600	8.2950	104.0676	103.8372	0.00
25/10/2005	R201 On 03-November-05			Bond Future	8.1600	8.1970	107.0680	106.8343	0.00
25/10/2005	R203 On 02-February-06			Bond Future	8.1900	8.2270	103.7277	103.4611	0.00
25/10/2005	R203 On 04-May-06			Bond Future	8.2200	8.2530	101.4709	101.1938	0.00
25/10/2005	R203 On 03-August-06			Bond Future	8.2300	8.2700	103.3888	103.1159	0.00
25/10/2005	R203 On 03-November-05			Bond Future	8.1600	8.1910	101.9266	101.6555	0.00
25/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	51821	49982	51821	49982	0.00
25/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	51821	49982	51821	49982	0.00
25/10/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	51821	49982	51821	49982	0.00
25/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	51821	49982	51821	49982	0.00
25/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	51821	49982	51821	49982	0.00
25/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	51821	49982	51821	49982	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	15456	16347	15456	16347	0.00
25/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	15456	16347	15456	16347	0.00
25/10/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	15456	16347	15456	16347	0.00
25/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	15456	16347	15456	16347	0.00
25/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	15456	16347	15456	16347	0.00
25/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	15456	16347	15456	16347	0.00
25/10/2005	R204 On 02-February-06			Bond Future	8.1700	8.2070	99.7012	99.4131	0.00
25/10/2005	R204 On 04-May-06			Bond Future	8.1900	8.2310	101.5400	101.2481	0.00
25/10/2005	R204 On 03-August-06			Bond Future	8.2100	8.2480	99.4137	99.1333	0.00
25/10/2005	R204 On 03-November-05			Bond Future	8.1400	8.1750	101.9297	101.6533	0.00
25/10/2005	R207 On 02-February-06			Bond Future	8.1400	8.1780	93.0996	92.8185	0.00
25/10/2005	R207 On 04-May-06			Bond Future	8.1600	8.2010	94.8159	94.5303	0.00
25/10/2005	R207 On 03-August-06			Bond Future	8.1800	8.2180	92.9676	92.6777	0.00
25/10/2005	R207 On 03-November-05			Bond Future	8.1200	8.1500	95.0582	94.7816	0.00
26/10/2005	GOVI On 02-February-06			jGovi	229.9600	228.7830	229.9560	228.7830	463.00
26/10/2005	GOVI On 04-May-06			jGovi	234.1800	232.9870	234.1770	232.9870	62.00
26/10/2005	GOVI On 03-August-06			jGovi	238.5800	237.3850	238.5780	237.3850	0.00
26/10/2005	GOVI On 03-November-05			jGovi	225.9700	224.8110	225.9660	224.8110	463.00
26/10/2005	GOVI On 02-November-06			jGovi	243.1500	241.9680	243.1480	241.9680	0.00
26/10/2005	J152 On 28-February-06			jSwap	7.1500	7.1490	0.0017	0.0017	0.00
26/10/2005	J153 On 31-August-10			jSwap	7.8400	7.9090	0.0138	0.0169	0.00
26/10/2005	J157 On 15-September-15			jSwap	8.0500	8.1630	0.0380	0.0454	0.00
26/10/2005	J186 On 21-December-26			jSwap	7.7100	7.8210	0.0221	0.0336	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	J194 On 28-February-08			jSwap	7.7000	7.7610	0.0045	0.0059	0.00
26/10/2005	J201 On 22-December-14			jSwap	7.9800	8.0950	0.0325	0.0400	0.00
26/10/2005	J203 On 15-September-17			jSwap	8.0100	8.1300	0.0394	0.0483	0.00
26/10/2005	J204 On 21-December-18			jSwap	7.9700	8.0840	0.0394	0.0488	0.00
26/10/2005	J207 On 15-January-20			jSwap	7.9600	8.0720	0.0036	0.0062	0.00
26/10/2005	JBAR On 16-March-05			jBar	7.0400	7.0430	0.0000	0.0000	0.00
26/10/2005	JFRA On 02-February-06			jFra	7.3400	7.4170	0.0180	0.0182	0.00
26/10/2005	JFRA On 01-February-07			jFra	7.9800	8.0300	0.0195	0.0196	500.00
26/10/2005	JFRA On 04-May-06			jFra	7.5900	7.6740	0.0186	0.0188	0.00
26/10/2005	JFRA On 03-May-07			jFra	8.0700	8.1050	0.0197	0.0198	0.00
26/10/2005	JFRA On 03-August-06			jFra	7.7900	7.8560	0.0190	0.0192	0.00
26/10/2005	JFRA On 02-August-07			jFra	8.1800	8.1210	0.0200	0.0199	0.00
26/10/2005	JFRA On 03-November-05			jFra	7.0800	7.0910	0.0174	0.0174	0.00
26/10/2005	JFRA On 02-November-06			jFra	7.8900	7.9440	0.0193	0.0194	0.00
26/10/2005	JFRA On 01-November-07			jFra	8.1200	8.2150	0.0213	0.0216	0.00
26/10/2005	JN02 On 02-February-06			jNote	7.8600	7.9120	0.1452	0.1461	0.00
26/10/2005	JN02 On 03-November-05			jNote	7.7200	7.7650	0.1418	0.1424	0.00
26/10/2005	JN05 On 02-February-06			jNote	8.0800	8.1740	0.3309	0.3341	0.00
26/10/2005	JN05 On 03-November-05			jNote	8.0100	8.0950	0.3287	0.3317	0.00
26/10/2005	JN10 On 02-February-06			jNote	8.0900	8.2540	0.5519	0.5599	0.00
26/10/2005	JN10 On 03-November-05			jNote	8.0600	8.2150	0.5510	0.5588	0.00
26/10/2005	JROD On 31-January-06			jRod	6.8600	6.8660	0.0056	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
26/10/2005	JROD On 28-February-06			jRod	6.9500	6.9490	0.0050	0.0050	0.00
26/10/2005	JROD On 31-March-06			jRod	7.0600	7.0580	0.0044	0.0044	0.00
26/10/2005	JROD On 28-April-06			jRod	7.0200	7.0220	0.0070	0.0070	0.00
26/10/2005	JROD On 31-May-06			jRod	7.1200	7.1180	0.0063	0.0063	0.00
26/10/2005	JROD On 30-June-06			jRod	7.2100	7.2110	0.0056	0.0056	0.00
26/10/2005	JROD On 31-July-06			jRod	7.1600	7.1620	0.0080	0.0080	0.00
26/10/2005	JROD On 31-August-06			jRod	7.2500	7.2460	0.0071	0.0071	0.00
26/10/2005	JROD On 31-October-05			jRod	6.6700	6.6680	0.0020	0.0020	0.00
26/10/2005	JROD On 30-November-05			jRod	6.7300	6.7340	0.0017	0.0017	0.00
26/10/2005	JROD On 30-December-05			jRod	6.8400	6.8510	0.0014	0.0014	0.00
26/10/2005	R152 On 03-November-05			Bond Future	7.1600	7.1570	103.7228	103.7221	0.00
26/10/2005	R153 On 02-February-06			Bond Future	7.9200	8.0040	124.8522	124.5036	258.00
26/10/2005	R153 On 04-May-06			Bond Future	7.9500	8.0420	120.5584	120.2039	0.00
26/10/2005	R153 On 03-August-06			Bond Future	7.9700	8.0670	122.8268	122.4765	0.00
26/10/2005	R153 On 03-November-05			Bond Future	7.8700	7.9440	122.6812	122.3361	137.00
26/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	15986	14227	15986	14227	0.00
26/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	14112	15898	14112	15898	0.00
26/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	21590	19461	21590	19461	0.00
26/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	21590	19461	21590	19461	0.00
26/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	21590	19461	21590	19461	0.00
26/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	21590	19461	21590	19461	0.00
26/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	21590	19461	21590	19461	0.00
26/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	9811	11227	9811	11227	20.00
26/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	9811	11227	9811	11227	20.00
26/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	9811	11227	9811	11227	20.00
26/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	9811	11227	9811	11227	20.00
26/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	9811	11227	9811	11227	20.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	7744	6699	7744	6699	0.00
26/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	26002	28502	26002	28502	0.00
26/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	11372	9982	11372	9982	0.00
26/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	19509	21665	19509	21665	0.00
26/10/2005	R157 On 02-February-06			Bond Future	8.0900	8.2110	140.9928	140.0483	137.00
26/10/2005	R157 On 04-May-06			Bond Future	8.1200	8.2430	136.7603	135.7986	0.00
26/10/2005	R157 On 03-August-06			Bond Future	8.1400	8.2650	139.3320	138.3697	0.00
26/10/2005	R157 On 03-November-05			Bond Future	8.0500	8.1670	138.5404	137.6055	8.00
26/10/2005	R186 On 02-February-06			Bond Future	7.7800	7.9010	129.1920	127.7305	0.00
26/10/2005	R186 On 04-May-06			Bond Future	7.7900	7.9140	131.5584	130.0719	0.00
26/10/2005	R186 On 03-August-06			Bond Future	7.8000	7.9200	128.7375	127.2374	0.00
26/10/2005	R186 On 03-November-05			Bond Future	7.7700	7.8830	132.1462	130.7093	0.00
26/10/2005	R194 On 02-February-06			Bond Future	7.8300	7.9050	108.4697	108.3183	0.00
26/10/2005	R194 On 04-May-06			Bond Future	7.8800	7.9680	105.3929	105.2419	0.00
26/10/2005	R194 On 03-August-06			Bond Future	7.9100	8.0120	107.3761	107.2303	0.00
26/10/2005	R194 On 03-November-05			Bond Future	7.7400	7.8090	106.5806	106.4328	0.00
26/10/2005	R201 On 02-February-06			Bond Future	8.0700	8.2010	105.3600	104.5490	0.00
26/10/2005	R201 On 04-May-06			Bond Future	8.1000	8.2330	107.2960	106.4720	0.00
26/10/2005	R201 On 03-August-06			Bond Future	8.1200	8.2570	104.8976	104.0676	0.00
26/10/2005	R201 On 03-November-05			Bond Future	8.0400	8.1610	107.8648	107.0680	0.00
26/10/2005	R203 On 02-February-06			Bond Future	8.0700	8.1910	104.6686	103.7277	0.00
26/10/2005	R203 On 04-May-06			Bond Future	8.0900	8.2150	102.4267	101.4709	0.00
26/10/2005	R203 On 03-August-06			Bond Future	8.1000	8.2320	104.3519	103.3888	0.00
26/10/2005	R203 On 03-November-05			Bond Future	8.0300	8.1550	102.8528	101.9266	0.00
26/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	58698	51821	58698	51821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	58698	51821	58698	51821	0.00
26/10/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	58698	51821	58698	51821	0.00
26/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	58698	51821	58698	51821	0.00
26/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	58698	51821	58698	51821	0.00
26/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	58698	51821	58698	51821	0.00
26/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	12702	15456	12702	15456	0.00
26/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	12702	15456	12702	15456	0.00
26/10/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	12702	15456	12702	15456	0.00
26/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	12702	15456	12702	15456	0.00
26/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	12702	15456	12702	15456	0.00
26/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	12702	15456	12702	15456	0.00
26/10/2005	R204 On 02-February-06			Bond Future	8.0500	8.1700	100.6830	99.7012	0.00
26/10/2005	R204 On 04-May-06			Bond Future	8.0600	8.1930	102.5397	101.5400	0.00
26/10/2005	R204 On 03-August-06			Bond Future	8.0800	8.2110	100.4309	99.4137	0.00
26/10/2005	R204 On 03-November-05			Bond Future	8.0200	8.1400	102.9015	101.9297	0.00
26/10/2005	R207 On 02-February-06			Bond Future	8.0200	8.1420	94.0688	93.0996	0.00
26/10/2005	R207 On 04-May-06			Bond Future	8.0400	8.1640	95.7973	94.8159	0.00
26/10/2005	R207 On 03-August-06			Bond Future	8.0500	8.1800	93.9611	92.9676	0.00
26/10/2005	R207 On 03-November-05			Bond Future	8.0000	8.1150	96.0152	95.0582	0.00
27/10/2005	GOVI On 02-February-06			jGovi	230.1600	229.9560	230.1560	229.9560	463.00
27/10/2005	GOVI On 04-May-06			jGovi	234.5000	234.1770	234.4970	234.1770	195.00
27/10/2005	GOVI On 03-August-06			jGovi	239.0000	238.5780	239.0020	238.5780	0.00
27/10/2005	GOVI On 03-November-05			jGovi	226.1200	225.9660	226.1160	225.9660	463.00
27/10/2005	GOVI On 02-November-06			jGovi	243.6500	243.1480	243.6520	243.1480	0.00
27/10/2005	J152 On 28-February-06			jSwap	7.2000	7.1510	0.0015	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
27/10/2005	J153 On 31-August-10			jSwap	7.8100	7.8350	0.0127	0.0138	0.00
27/10/2005	J157 On 15-September-15			jSwap	8.0400	8.0520	0.0369	0.0380	0.00
27/10/2005	J186 On 21-December-26			jSwap	7.6900	7.7090	0.0204	0.0221	0.00
27/10/2005	J194 On 28-February-08			jSwap	7.7300	7.6980	0.0051	0.0045	0.00
27/10/2005	J201 On 22-December-14			jSwap	7.9700	7.9810	0.0318	0.0325	0.00
27/10/2005	J203 On 15-September-17			jSwap	8.0000	8.0110	0.0386	0.0394	0.00
27/10/2005	J204 On 21-December-18			jSwap	7.9600	7.9690	0.0385	0.0394	0.00
27/10/2005	J207 On 15-January-20			jSwap	7.9400	7.9590	0.0048	0.0036	0.00
27/10/2005	JBAR On 16-March-05			jBar	7.1200	7.0430	0.0000	0.0000	0.00
27/10/2005	JFRA On 02-February-06			jFra	7.3900	7.3380	0.0181	0.0180	0.00
27/10/2005	JFRA On 01-February-07			jFra	8.0500	7.9750	0.0197	0.0195	500.00
27/10/2005	JFRA On 04-May-06			jFra	7.6500	7.5870	0.0187	0.0186	0.00
27/10/2005	JFRA On 03-May-07			jFra	8.1200	8.0650	0.0198	0.0197	0.00
27/10/2005	JFRA On 03-August-06			jFra	7.8500	7.7850	0.0192	0.0190	0.00
27/10/2005	JFRA On 02-August-07			jFra	8.0900	8.1810	0.0198	0.0200	0.00
27/10/2005	JFRA On 03-November-05			jFra	7.1700	7.0840	0.0175	0.0174	0.00
27/10/2005	JFRA On 02-November-06			jFra	7.9500	7.8890	0.0194	0.0193	0.00
27/10/2005	JFRA On 01-November-07			jFra	8.1300	8.1180	0.0214	0.0213	0.00
27/10/2005	JN02 On 02-February-06			jNote	7.9000	7.8580	0.1458	0.1452	0.00
27/10/2005	JN02 On 03-November-05			jNote	7.7700	7.7230	0.1425	0.1418	0.00
27/10/2005	JN05 On 02-February-06			jNote	8.0600	8.0810	0.3302	0.3309	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	JN05 On 03-November-05			jNote	8.0000	8.0080	0.3281	0.3287	0.00
27/10/2005	JN10 On 02-February-06			jNote	8.1100	8.0910	0.5531	0.5519	0.00
27/10/2005	JN10 On 03-November-05			jNote	8.0800	8.0570	0.5522	0.5510	0.00
27/10/2005	JROD On 31-January-06			jRod	6.9000	6.8640	0.0054	0.0056	0.00
27/10/2005	JROD On 28-February-06			jRod	6.9900	6.9470	0.0048	0.0050	0.00
27/10/2005	JROD On 31-March-06			jRod	7.0900	7.0550	0.0043	0.0044	0.00
27/10/2005	JROD On 28-April-06			jRod	7.0300	7.0200	0.0070	0.0070	0.00
27/10/2005	JROD On 31-May-06			jRod	7.1200	7.1150	0.0063	0.0063	0.00
27/10/2005	JROD On 30-June-06			jRod	7.2100	7.2100	0.0056	0.0056	0.00
27/10/2005	JROD On 31-July-06			jRod	7.1700	7.1640	0.0080	0.0080	0.00
27/10/2005	JROD On 31-August-06			jRod	7.2700	7.2510	0.0069	0.0071	0.00
27/10/2005	JROD On 31-October-05			jRod	6.6700	6.6670	0.0020	0.0020	0.00
27/10/2005	JROD On 30-November-05			jRod	6.7300	6.7270	0.0017	0.0017	0.00
27/10/2005	JROD On 30-December-05			jRod	6.8800	6.8440	0.0014	0.0014	0.00
27/10/2005	R152 On 03-November-05			Bond Future	7.2700	7.1550	103.6863	103.7228	0.00
27/10/2005	R153 On 02-February-06			Bond Future	7.8900	7.9210	124.9995	124.8522	258.00
27/10/2005	R153 On 04-May-06			Bond Future	7.9000	7.9530	120.7662	120.5584	0.00
27/10/2005	R153 On 03-August-06			Bond Future	7.9100	7.9740	123.0875	122.8268	0.00
27/10/2005	R153 On 03-November-05			Bond Future	7.8400	7.8660	122.7965	122.6812	137.00
27/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	17062	15986	17062	15986	0.00
27/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	13111	14112	13111	14112	0.00
27/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	22881	21590	22881	21590	0.00
27/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	22881	21590	22881	21590	0.00
27/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	22881	21590	22881	21590	0.00
27/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	22881	21590	22881	21590	0.00
27/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	22881	21590	22881	21590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	9025	9811	9025	9811	20.00
27/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	9025	9811	9025	9811	20.00
27/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	9025	9811	9025	9811	20.00
27/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	9025	9811	9025	9811	20.00
27/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	9025	9811	9025	9811	20.00
27/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	8395	7744	8395	7744	0.00
27/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	24575	26002	24575	26002	0.00
27/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	12230	11372	12230	11372	0.00
27/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	18290	19509	18290	19509	0.00
27/10/2005	R157 On 02-February-06			Bond Future	8.0700	8.0940	141.1551	140.9928	137.00
27/10/2005	R157 On 04-May-06			Bond Future	8.0900	8.1210	136.9983	136.7603	0.00
27/10/2005	R157 On 03-August-06			Bond Future	8.1000	8.1400	139.6264	139.3320	0.00
27/10/2005	R157 On 03-November-05			Bond Future	8.0400	8.0540	138.6651	138.5404	8.00
27/10/2005	R186 On 02-February-06			Bond Future	7.7600	7.7820	129.4153	129.1920	0.00
27/10/2005	R186 On 04-May-06			Bond Future	7.7700	7.7920	131.8540	131.5584	0.00
27/10/2005	R186 On 03-August-06			Bond Future	7.7700	7.7960	129.0923	128.7375	0.00
27/10/2005	R186 On 03-November-05			Bond Future	7.7500	7.7670	132.3338	132.1462	0.00
27/10/2005	R194 On 02-February-06			Bond Future	7.8500	7.8260	108.4313	108.4697	0.00
27/10/2005	R194 On 04-May-06			Bond Future	7.8700	7.8790	105.4065	105.3929	0.00
27/10/2005	R194 On 03-August-06			Bond Future	7.8700	7.9130	107.4336	107.3761	0.00
27/10/2005	R194 On 03-November-05			Bond Future	7.7700	7.7400	106.5185	106.5806	0.00
27/10/2005	R201 On 02-February-06			Bond Future	8.0600	8.0740	105.4563	105.3600	0.00
27/10/2005	R201 On 04-May-06			Bond Future	8.0800	8.1010	107.4468	107.2960	0.00
27/10/2005	R201 On 03-August-06			Bond Future	8.0900	8.1210	105.0942	104.8976	0.00
27/10/2005	R201 On 03-November-05			Bond Future	8.0300	8.0390	107.9370	107.8648	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2005	R203 On 02-February-06			Bond Future	8.0500	8.0650	104.7739	104.6686	0.00
27/10/2005	R203 On 04-May-06			Bond Future	8.0600	8.0850	102.5823	102.4267	0.00
27/10/2005	R203 On 03-August-06			Bond Future	8.0700	8.0990	104.5562	104.3519	0.00
27/10/2005	R203 On 03-November-05			Bond Future	8.0200	8.0330	102.9292	102.8528	0.00
27/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	60174	58698	60174	58698	0.00
27/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	60174	58698	60174	58698	0.00
27/10/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	60174	58698	60174	58698	0.00
27/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	60174	58698	60174	58698	0.00
27/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	60174	58698	60174	58698	0.00
27/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	60174	58698	60174	58698	0.00
27/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	12135	12702	12135	12702	0.00
27/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	12135	12702	12135	12702	0.00
27/10/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	12135	12702	12135	12702	0.00
27/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	12135	12702	12135	12702	0.00
27/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	12135	12702	12135	12702	0.00
27/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	12135	12702	12135	12702	0.00
27/10/2005	R204 On 02-February-06			Bond Future	8.0300	8.0450	100.7938	100.6830	0.00
27/10/2005	R204 On 04-May-06			Bond Future	8.0400	8.0640	102.6959	102.5397	0.00
27/10/2005	R204 On 03-August-06			Bond Future	8.0500	8.0780	100.6314	100.4309	0.00
27/10/2005	R204 On 03-November-05			Bond Future	8.0100	8.0180	102.9817	102.9015	0.00
27/10/2005	R207 On 02-February-06			Bond Future	8.0100	8.0190	94.1800	94.0688	0.00
27/10/2005	R207 On 04-May-06			Bond Future	8.0200	8.0380	95.9623	95.7973	0.00
27/10/2005	R207 On 03-August-06			Bond Future	8.0300	8.0510	94.1631	93.9611	0.00
27/10/2005	R207 On 03-November-05			Bond Future	7.9900	7.9950	96.0956	96.0152	0.00
28/10/2005	GOVI On 02-February-06			jGovi	229.9300	230.1560	229.9270	230.1560	463.00
28/10/2005	GOVI On 04-May-06			jGovi	234.2300	234.4970	234.2340	234.4970	195.00
28/10/2005	GOVI On 03-August-06			jGovi	238.7100	239.0020	238.7100	239.0020	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	GOVI On 03-November-05			jGovi	225.9000	226.1160	225.9000	226.1160	463.00
28/10/2005	GOVI On 02-November-06			jGovi	243.3400	243.6520	243.3400	243.6520	0.00
28/10/2005	J152 On 28-February-06			jSwap	7.1900	7.1970	0.0015	0.0015	0.00
28/10/2005	J153 On 31-August-10			jSwap	7.8300	7.8070	0.0135	0.0127	0.00
28/10/2005	J157 On 15-September-15			jSwap	8.0600	8.0360	0.0382	0.0369	0.00
28/10/2005	J186 On 21-December-26			jSwap	7.7100	7.6930	0.0224	0.0204	0.00
28/10/2005	J194 On 28-February-08			jSwap	7.7400	7.7250	0.0054	0.0051	0.00
28/10/2005	J201 On 22-December-14			jSwap	7.9900	7.9710	0.0330	0.0318	0.00
28/10/2005	J203 On 15-September-17			jSwap	8.0200	8.0000	0.0400	0.0386	0.00
28/10/2005	J204 On 21-December-18			jSwap	7.9800	7.9580	0.0401	0.0385	0.00
28/10/2005	J207 On 15-January-20			jSwap	7.9600	7.9440	0.0034	0.0048	0.00
28/10/2005	JBAR On 16-March-05			jBar	7.1200	7.1210	0.0000	0.0000	0.00
28/10/2005	JFRA On 02-February-06			jFra	7.3900	7.3920	0.0181	0.0181	0.00
28/10/2005	JFRA On 01-February-07			jFra	8.0000	8.0510	0.0196	0.0197	500.00
28/10/2005	JFRA On 04-May-06			jFra	7.6500	7.6540	0.0187	0.0187	0.00
28/10/2005	JFRA On 03-May-07			jFra	8.0800	8.1160	0.0197	0.0198	0.00
28/10/2005	JFRA On 03-August-06			jFra	7.8200	7.8500	0.0191	0.0192	0.00
28/10/2005	JFRA On 02-August-07			jFra	8.2000	8.0870	0.0200	0.0198	0.00
28/10/2005	JFRA On 03-November-05			jFra	7.1500	7.1650	0.0175	0.0175	0.00
28/10/2005	JFRA On 02-November-06			jFra	7.9100	7.9520	0.0193	0.0194	0.00
28/10/2005	JFRA On 01-November-07			jFra	8.2000	8.1290	0.0215	0.0214	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	JN02 On 02-February-06			jNote	7.9000	7.8960	0.1459	0.1458	0.00
28/10/2005	JN02 On 03-November-05			jNote	7.7600	7.7700	0.1424	0.1425	0.00
28/10/2005	JN05 On 02-February-06			jNote	8.0700	8.0640	0.3302	0.3302	0.00
28/10/2005	JN05 On 03-November-05			jNote	8.0000	7.9970	0.3282	0.3281	0.00
28/10/2005	JN10 On 02-February-06			jNote	8.1200	8.1100	0.5535	0.5531	0.00
28/10/2005	JN10 On 03-November-05			jNote	8.0800	8.0770	0.5525	0.5522	0.00
28/10/2005	JROD On 31-January-06			jRod	6.8200	6.9020	0.0054	0.0054	0.00
28/10/2005	JROD On 28-February-06			jRod	6.9100	6.9920	0.0049	0.0048	0.00
28/10/2005	JROD On 31-March-06			jRod	7.0000	7.0860	0.0042	0.0043	0.00
28/10/2005	JROD On 28-April-06			jRod	6.9800	7.0290	0.0070	0.0070	0.00
28/10/2005	JROD On 31-May-06			jRod	7.0600	7.1150	0.0065	0.0063	0.00
28/10/2005	JROD On 30-June-06			jRod	7.1600	7.2110	0.0055	0.0056	0.00
28/10/2005	JROD On 31-July-06			jRod	7.1400	7.1710	0.0080	0.0080	0.00
28/10/2005	JROD On 31-August-06			jRod	7.2300	7.2680	0.0071	0.0069	0.00
28/10/2005	JROD On 31-October-05			jRod	6.5200	6.6670	0.0000	0.0020	0.00
28/10/2005	JROD On 30-November-05			jRod	6.5800	6.7260	0.0018	0.0017	0.00
28/10/2005	JROD On 30-December-05			jRod	6.7200	6.8750	0.0014	0.0014	0.00
28/10/2005	R152 On 03-November-05			Bond Future	7.2500	7.2720	103.6935	103.6863	0.00
28/10/2005	R153 On 02-February-06			Bond Future	7.9100	7.8860	124.9069	124.9995	258.00
28/10/2005	R153 On 04-May-06			Bond Future	7.9300	7.9010	120.6583	120.7662	0.00
28/10/2005	R153 On 03-August-06			Bond Future	7.9400	7.9050	122.9627	123.0875	0.00
28/10/2005	R153 On 03-November-05			Bond Future	7.8600	7.8400	122.7078	122.7965	138.00
28/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	16437	17062	16437	17062	0.00
28/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	13565	13111	13565	13111	0.00
28/10/2005	R153 On 04-May-06	9.25	Call	Option on Bond Future	22148	22881	22148	22881	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	R153 On 04-May-06	9.00	Call	Option on Bond Future	22148	22881	22148	22881	0.00
28/10/2005	R153 On 04-May-06	8.75	Call	Option on Bond Future	22148	22881	22148	22881	0.00
28/10/2005	R153 On 04-May-06	8.25	Call	Option on Bond Future	22148	22881	22148	22881	0.00
28/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	22148	22881	22148	22881	0.00
28/10/2005	R153 On 04-May-06	9.25	Put	Option on Bond Future	9371	9025	9371	9025	20.00
28/10/2005	R153 On 04-May-06	9.00	Put	Option on Bond Future	9371	9025	9371	9025	20.00
28/10/2005	R153 On 04-May-06	8.75	Put	Option on Bond Future	9371	9025	9371	9025	20.00
28/10/2005	R153 On 04-May-06	8.25	Put	Option on Bond Future	9371	9025	9371	9025	20.00
28/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	9371	9025	9371	9025	20.00
28/10/2005	R153 On 04-May-06	7.00	Call	Option on Bond Future	7997	8395	7997	8395	0.00
28/10/2005	R153 On 04-May-06	7.00	Put	Option on Bond Future	25257	24575	25257	24575	0.00
28/10/2005	R153 On 04-May-06	7.75	Call	Option on Bond Future	11719	12230	11719	12230	0.00
28/10/2005	R153 On 04-May-06	7.75	Put	Option on Bond Future	18858	18290	18858	18290	0.00
28/10/2005	R157 On 02-February-06			Bond Future	8.1000	8.0740	140.9847	141.1551	137.00
28/10/2005	R157 On 04-May-06			Bond Future	8.1200	8.0910	136.8000	136.9983	0.00
28/10/2005	R157 On 03-August-06			Bond Future	8.1300	8.1020	139.4172	139.6264	0.00
28/10/2005	R157 On 03-November-05			Bond Future	8.0600	8.0390	138.5071	138.6651	8.00
28/10/2005	R186 On 02-February-06			Bond Future	7.7900	7.7640	129.1548	129.4153	0.00
28/10/2005	R186 On 04-May-06			Bond Future	7.7900	7.7680	131.5830	131.8540	0.00
28/10/2005	R186 On 03-August-06			Bond Future	7.7900	7.7670	128.7986	129.0923	0.00
28/10/2005	R186 On 03-November-05			Bond Future	7.7700	7.7520	132.0962	132.3338	0.00
28/10/2005	R194 On 02-February-06			Bond Future	7.8600	7.8460	108.3968	108.4313	0.00
28/10/2005	R194 On 04-May-06			Bond Future	7.9000	7.8710	105.3573	105.4065	0.00
28/10/2005	R194 On 03-August-06			Bond Future	7.9200	7.8740	107.3732	107.4336	0.00
28/10/2005	R194 On 03-November-05			Bond Future	7.7800	7.7690	106.4885	106.5185	0.00
28/10/2005	R201 On 02-February-06			Bond Future	8.0800	8.0590	105.3215	105.4563	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2005	R201 On 04-May-06			Bond Future	8.1000	8.0770	107.2960	107.4468	0.00
28/10/2005	R201 On 03-August-06			Bond Future	8.1200	8.0890	104.9283	105.0942	0.00
28/10/2005	R201 On 03-November-05			Bond Future	8.0500	8.0280	107.8058	107.9370	0.00
28/10/2005	R203 On 02-February-06			Bond Future	8.0700	8.0510	104.6235	104.7739	0.00
28/10/2005	R203 On 04-May-06			Bond Future	8.0900	8.0640	102.4119	102.5823	0.00
28/10/2005	R203 On 03-August-06			Bond Future	8.1000	8.0710	104.3665	104.5562	0.00
28/10/2005	R203 On 03-November-05			Bond Future	8.0400	8.0230	102.7765	102.9292	0.00
28/10/2005	R203 On 03-August-06	8.25	Call	Option on Bond Future	58716	60174	58716	60174	0.00
28/10/2005	R203 On 03-August-06	7.75	Call	Option on Bond Future	58716	60174	58716	60174	0.00
28/10/2005	R203 On 03-August-06	9.25	Call	Option on Bond Future	58716	60174	58716	60174	0.00
28/10/2005	R203 On 03-August-06	9.00	Call	Option on Bond Future	58716	60174	58716	60174	0.00
28/10/2005	R203 On 03-August-06	8.75	Call	Option on Bond Future	58716	60174	58716	60174	0.00
28/10/2005	R203 On 03-August-06	8.00	Call	Option on Bond Future	58716	60174	58716	60174	0.00
28/10/2005	R203 On 03-August-06	8.25	Put	Option on Bond Future	12574	12135	12574	12135	0.00
28/10/2005	R203 On 03-August-06	7.75	Put	Option on Bond Future	12574	12135	12574	12135	0.00
28/10/2005	R203 On 03-August-06	9.25	Put	Option on Bond Future	12574	12135	12574	12135	0.00
28/10/2005	R203 On 03-August-06	9.00	Put	Option on Bond Future	12574	12135	12574	12135	0.00
28/10/2005	R203 On 03-August-06	8.75	Put	Option on Bond Future	12574	12135	12574	12135	0.00
28/10/2005	R203 On 03-August-06	8.00	Put	Option on Bond Future	12574	12135	12574	12135	0.00
28/10/2005	R204 On 02-February-06			Bond Future	8.0500	8.0310	100.6277	100.7938	0.00
28/10/2005	R204 On 04-May-06			Bond Future	8.0700	8.0440	102.5163	102.6959	0.00
28/10/2005	R204 On 03-August-06			Bond Future	8.0800	8.0520	100.4386	100.6314	0.00
28/10/2005	R204 On 03-November-05			Bond Future	8.0300	8.0080	102.8293	102.9817	0.00
28/10/2005	R207 On 02-February-06			Bond Future	8.0200	8.0050	94.0291	94.1800	0.00
28/10/2005	R207 On 04-May-06			Bond Future	8.0400	8.0170	95.7895	95.9623	0.00
28/10/2005	R207 On 03-August-06			Bond Future	8.0500	8.0250	93.9766	94.1631	0.00
28/10/2005	R207 On 03-November-05			Bond Future	8.0000	7.9850	95.9510	96.0956	0.00

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:									9,185.00
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