



Derivatives Weekly Statistics Report

From 2006/02/27 To 2006/03/03

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2006	GOVI On 01-February-07			jGovi	256.2600	256.6980	256.2620	256.6980	0.00
27/02/2006	GOVI On 04-May-06			jGovi	243.1500	243.6050	243.1490	243.6050	699.00
27/02/2006	GOVI On 03-August-06			jGovi	247.5100	247.9710	247.5120	247.9710	0.00
27/02/2006	GOVI On 02-November-06			jGovi	251.8900	252.3420	251.8930	252.3420	0.00
27/02/2006	J152 On 28-February-06			jSwap	152.6000	9499.4162	0.0000	0.0006	0.00
27/02/2006	J153 On 31-August-10			jSwap	7.1700	7.1430	0.0140	0.0153	0.00
27/02/2006	J157 On 15-September-15			jSwap	7.2900	7.2490	0.0155	0.0183	0.00
27/02/2006	J186 On 21-December-26			jSwap	6.9500	6.9090	0.0603	0.0649	0.00
27/02/2006	J194 On 28-February-08			jSwap	7.0400	7.0200	0.0107	0.0112	0.00
27/02/2006	J201 On 22-December-14			jSwap	7.2600	7.2270	0.0160	0.0182	0.00
27/02/2006	J203 On 15-September-17			jSwap	7.2600	7.2310	0.0193	0.0221	0.00
27/02/2006	J204 On 21-December-18			jSwap	7.2500	7.2190	0.0209	0.0238	0.00
27/02/2006	J207 On 15-January-20			jSwap	7.2200	7.1900	0.0682	0.0713	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2006	JBAR On 16-March-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
27/02/2006	JFRA On 01-February-07			jFra	7.0500	7.0280	0.0173	0.0172	500.00
27/02/2006	JFRA On 04-May-06			jFra	7.0400	7.0110	0.0173	0.0172	0.00
27/02/2006	JFRA On 03-May-07			jFra	7.1700	7.1510	0.0176	0.0175	0.00
27/02/2006	JFRA On 03-August-06			jFra	6.9500	6.9250	0.0170	0.0170	0.00
27/02/2006	JFRA On 02-August-07			jFra	7.2700	7.2200	0.0178	0.0177	0.00
27/02/2006	JFRA On 02-November-06			jFra	6.9700	6.9500	0.0171	0.0170	0.00
27/02/2006	JFRA On 01-November-07			jFra	7.4000	7.4140	0.0195	0.0195	0.00
27/02/2006	JN02 On 04-May-06			jNote	7.1500	7.1280	0.1331	0.1327	0.00
27/02/2006	JN02 On 03-August-06			jNote	7.2000	7.1840	0.1340	0.1337	0.00
27/02/2006	JN02 On 02-November-06			jNote	7.2700	7.2500	0.1352	0.1348	0.00
27/02/2006	JN05 On 04-May-06			jNote	7.4000	7.3640	0.3080	0.3068	0.00
27/02/2006	JN05 On 03-August-06			jNote	7.4300	7.3900	0.3088	0.3075	0.00
27/02/2006	JN05 On 02-November-06			jNote	7.4600	7.4210	0.3098	0.3085	0.00
27/02/2006	JN10 On 04-May-06			jNote	7.4300	7.4010	0.5225	0.5209	0.00
27/02/2006	JN10 On 03-August-06			jNote	7.4500	7.4130	0.5228	0.5212	0.00
27/02/2006	JN10 On 02-November-06			jNote	7.4600	7.4270	0.5233	0.5216	0.00
27/02/2006	JROD On 28-February-06			jRod	6.6800	6.5310	0.0000	0.0031	0.00
27/02/2006	JROD On 31-March-06			jRod	6.7600	6.6210	0.0029	0.0029	0.00
27/02/2006	JROD On 28-April-06			jRod	6.8800	6.7370	0.0024	0.0024	0.00
27/02/2006	JROD On 31-May-06			jRod	6.8900	6.8180	0.0053	0.0053	0.00
27/02/2006	JROD On 30-June-06			jRod	6.9600	6.8920	0.0050	0.0049	0.00
27/02/2006	JROD On 31-July-06			jRod	7.0300	6.9640	0.0045	0.0045	0.00
27/02/2006	JROD On 31-August-06			jRod	6.9800	6.9350	0.0073	0.0073	0.00
27/02/2006	R153 On 01-February-07			Bond Future	7.1900	7.1500	123.6645	123.8054	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2006	R153 On 04-May-06			Bond Future	7.1800	7.1420	123.6955	123.8524	11.00
27/02/2006	R153 On 03-August-06			Bond Future	7.1700	7.1290	125.9150	126.0711	1.00
27/02/2006	R153 On 02-November-06			Bond Future	7.1700	7.1310	121.5574	121.7080	0.00
27/02/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	51457	52804	51457	52804	0.00
27/02/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	51457	52804	51457	52804	0.00
27/02/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	3941	3782	3941	3782	0.00
27/02/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3941	3782	3941	3782	0.00
27/02/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	16070	17401	16070	17401	0.00
27/02/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	2957	2719	2957	2719	0.00
27/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	24622	26091	24622	26091	0.00
27/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1389	1290	1389	1290	0.00
27/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	33880	35413	33880	35413	0.00
27/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	635	599	635	599	0.00
27/02/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	43438	44996	43438	44996	0.00
27/02/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	43438	44996	43438	44996	0.00
27/02/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	43438	44996	43438	44996	0.00
27/02/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	43438	44996	43438	44996	0.00
27/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	43438	44996	43438	44996	0.00
27/02/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	288	277	288	277	20.00
27/02/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	288	277	288	277	20.00
27/02/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	288	277	288	277	20.00
27/02/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	288	277	288	277	20.00
27/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	288	277	288	277	20.00
27/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	22717	23758	22717	23758	0.00
27/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	10752	10287	10752	10287	0.00
27/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	29476	30621	29476	30621	0.00
27/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8493	8133	8493	8133	0.00
27/02/2006	R157 On 01-February-07			Bond Future	7.3100	7.2700	144.3358	144.6819	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2006	R157 On 04-May-06			Bond Future	7.2900	7.2520	143.5330	143.8891	7.00
27/02/2006	R157 On 03-August-06			Bond Future	7.2900	7.2500	146.1067	146.4628	4.00
27/02/2006	R157 On 02-November-06			Bond Future	7.3000	7.2550	141.8737	142.2291	0.00
27/02/2006	R186 On 01-February-07			Bond Future	6.9800	6.9330	138.9359	139.5078	0.00
27/02/2006	R186 On 04-May-06			Bond Future	6.9900	6.9470	142.0566	142.6266	0.00
27/02/2006	R186 On 03-August-06			Bond Future	6.9800	6.9390	139.3087	139.8889	0.00
27/02/2006	R186 On 02-November-06			Bond Future	6.9800	6.9340	141.7742	142.3505	0.00
27/02/2006	R194 On 01-February-07			Bond Future	6.8800	6.8450	107.5242	107.5593	0.00
27/02/2006	R194 On 04-May-06			Bond Future	6.9900	6.9610	106.9151	106.9671	50.00
27/02/2006	R194 On 03-August-06			Bond Future	6.9300	6.9000	108.8345	108.8841	0.00
27/02/2006	R194 On 02-November-06			Bond Future	6.8900	6.8600	105.6925	105.7357	0.00
27/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	12529	12801	12529	12801	0.00
27/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3605	3526	3605	3526	0.00
27/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	16591	16887	16591	16887	0.00
27/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2596	2542	2596	2542	0.00
27/02/2006	R201 On 01-February-07			Bond Future	7.2900	7.2470	109.7744	110.0116	0.00
27/02/2006	R201 On 04-May-06			Bond Future	7.2700	7.2330	112.6833	112.9314	0.00
27/02/2006	R201 On 03-August-06			Bond Future	7.2700	7.2320	110.2909	110.5400	0.00
27/02/2006	R201 On 02-November-06			Bond Future	7.2700	7.2360	112.2411	112.4843	0.00
27/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	35865	37394	35865	37394	0.00
27/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	22571	21728	22571	21728	0.00
27/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	94580	96819	94580	96819	0.00
27/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5228	5035	5228	5035	0.00
27/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	107073	109373	107073	109373	0.00
27/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	3530	3397	3530	3397	0.00
27/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10804	11615	10804	11615	0.00
27/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	44804	43243	44804	43243	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2006	R203 On 01-February-07			Bond Future	7.3000	7.2600	110.2136	110.5038	0.00
27/02/2006	R203 On 04-May-06			Bond Future	7.2800	7.2470	108.6001	108.8888	0.00
27/02/2006	R203 On 03-August-06			Bond Future	7.2800	7.2440	110.5540	110.8463	0.00
27/02/2006	R203 On 02-November-06			Bond Future	7.2900	7.2490	108.3385	108.6261	0.00
27/02/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	108261	111163	108261	111163	0.00
27/02/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	108261	111163	108261	111163	0.00
27/02/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	108261	111163	108261	111163	0.00
27/02/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	108261	111163	108261	111163	0.00
27/02/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	108261	111163	108261	111163	0.00
27/02/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	108261	111163	108261	111163	0.00
27/02/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	243	222	243	222	0.00
27/02/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	243	222	243	222	0.00
27/02/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	243	222	243	222	0.00
27/02/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	243	222	243	222	0.00
27/02/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	243	222	243	222	0.00
27/02/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	243	222	243	222	0.00
27/02/2006	R204 On 01-February-07			Bond Future	7.2700	7.2370	106.7263	107.0287	0.00
27/02/2006	R204 On 04-May-06			Bond Future	7.2600	7.2270	109.0646	109.3712	0.00
27/02/2006	R204 On 03-August-06			Bond Future	7.2600	7.2270	106.9840	107.2866	0.00
27/02/2006	R204 On 02-November-06			Bond Future	7.2700	7.2290	108.8738	109.1806	0.00
27/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	66216	68831	66216	68831	0.00
27/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7717	7263	7717	7263	0.00
27/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	81903	84691	81903	84691	0.00
27/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4472	4191	4472	4191	0.00
27/02/2006	R207 On 01-February-07			Bond Future	7.2400	7.2030	100.5002	100.8251	0.00
27/02/2006	R207 On 04-May-06			Bond Future	7.2400	7.1980	102.3970	102.7161	0.00
27/02/2006	R207 On 03-August-06			Bond Future	7.2400	7.1970	100.5931	100.9172	0.00

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27/02/2006	R207 On 02-November-06			Bond Future	7.2400	7.1980	102.3682	102.6887	0.00
28/02/2006	GOVI On 01-February-07			jGovi	255.9100	256.2620	255.9090	256.2620	0.00
28/02/2006	GOVI On 04-May-06			jGovi	242.7800	243.1490	242.7760	243.1490	699.00
28/02/2006	GOVI On 03-August-06			jGovi	247.1500	247.5120	247.1470	247.5120	0.00
28/02/2006	GOVI On 02-November-06			jGovi	251.5300	251.8930	251.5340	251.8930	0.00
28/02/2006	J152 On 28-February-06			jSwap	152.6000	152.5963	0.0000	0.0000	0.00
28/02/2006	J153 On 31-August-10			jSwap	7.2100	7.1740	0.0111	0.0140	0.00
28/02/2006	J157 On 15-September-15			jSwap	7.3200	7.2870	0.0131	0.0155	0.00
28/02/2006	J186 On 21-December-26			jSwap	6.9900	6.9500	0.0563	0.0603	0.00
28/02/2006	J194 On 28-February-08			jSwap	7.0500	7.0390	0.0082	0.0107	0.00
28/02/2006	J201 On 22-December-14			jSwap	7.3000	7.2610	0.0137	0.0160	0.00
28/02/2006	J203 On 15-September-17			jSwap	7.3000	7.2640	0.0167	0.0193	0.00
28/02/2006	J204 On 21-December-18			jSwap	7.2800	7.2530	0.0184	0.0209	0.00
28/02/2006	J207 On 15-January-20			jSwap	7.2500	7.2240	0.0655	0.0682	0.00
28/02/2006	JBAR On 16-March-05			jBar	7.0900	7.0830	0.0000	0.0000	0.00
28/02/2006	JFRA On 01-February-07			jFra	7.0600	7.0450	0.0173	0.0173	500.00
28/02/2006	JFRA On 04-May-06			jFra	7.0600	7.0420	0.0173	0.0173	0.00
28/02/2006	JFRA On 03-May-07			jFra	7.1900	7.1740	0.0176	0.0176	0.00
28/02/2006	JFRA On 03-August-06			jFra	6.9600	6.9490	0.0170	0.0170	0.00
28/02/2006	JFRA On 02-August-07			jFra	7.2700	7.2660	0.0178	0.0178	0.00
28/02/2006	JFRA On 02-November-06			jFra	6.9800	6.9700	0.0171	0.0171	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2006	JFRA On 01-November-07			jFra	7.4400	7.3980	0.0196	0.0195	0.00
28/02/2006	JN02 On 04-May-06			jNote	7.1700	7.1490	0.1334	0.1331	0.00
28/02/2006	JN02 On 03-August-06			jNote	7.2200	7.2030	0.1344	0.1340	0.00
28/02/2006	JN02 On 02-November-06			jNote	7.2900	7.2710	0.1356	0.1352	0.00
28/02/2006	JN05 On 04-May-06			jNote	7.4300	7.3980	0.3093	0.3080	0.00
28/02/2006	JN05 On 03-August-06			jNote	7.4700	7.4260	0.3103	0.3088	0.00
28/02/2006	JN05 On 02-November-06			jNote	7.5000	7.4590	0.3114	0.3098	0.00
28/02/2006	JN10 On 04-May-06			jNote	7.4900	7.4340	0.5250	0.5225	0.00
28/02/2006	JN10 On 03-August-06			jNote	7.5000	7.4470	0.5254	0.5228	0.00
28/02/2006	JN10 On 02-November-06			jNote	7.5200	7.4630	0.5258	0.5233	0.00
28/02/2006	JROD On 28-February-06			jRod	6.7500	6.6830	0.0000	0.0000	0.00
28/02/2006	JROD On 31-March-06			jRod	6.6800	6.7620	0.0029	0.0029	0.00
28/02/2006	JROD On 28-April-06			jRod	6.8000	6.8810	0.0025	0.0024	0.00
28/02/2006	JROD On 31-May-06			jRod	6.9500	6.8860	0.0023	0.0053	0.00
28/02/2006	JROD On 30-June-06			jRod	6.9300	6.9590	0.0049	0.0050	0.00
28/02/2006	JROD On 31-July-06			jRod	7.0000	7.0320	0.0045	0.0045	0.00
28/02/2006	JROD On 31-August-06			jRod	7.0600	6.9810	0.0043	0.0073	0.00
28/02/2006	R153 On 01-February-07			Bond Future	7.2100	7.1910	123.5958	123.6645	0.00
28/02/2006	R153 On 04-May-06			Bond Future	7.2000	7.1800	123.6130	123.6955	13.00
28/02/2006	R153 On 03-August-06			Bond Future	7.1900	7.1690	125.8409	125.9150	1.00
28/02/2006	R153 On 02-November-06			Bond Future	7.1900	7.1720	121.4840	121.5574	0.00
28/02/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	50813	51457	50813	51457	0.00
28/02/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	50813	51457	50813	51457	0.00
28/02/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4031	3941	4031	3941	0.00
28/02/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	4031	3941	4031	3941	0.00

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28/02/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	15407	16070	15407	16070	0.00
28/02/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	3119	2957	3119	2957	0.00
28/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	23873	24622	23873	24622	0.00
28/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1465	1389	1465	1389	0.00
28/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	33088	33880	33088	33880	0.00
28/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	668	635	668	635	0.00
28/02/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	42626	43438	42626	43438	0.00
28/02/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	42626	43438	42626	43438	0.00
28/02/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	42626	43438	42626	43438	0.00
28/02/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	42626	43438	42626	43438	0.00
28/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	42626	43438	42626	43438	0.00
28/02/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	302	288	302	288	20.00
28/02/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	302	288	302	288	20.00
28/02/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	302	288	302	288	20.00
28/02/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	302	288	302	288	20.00
28/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	302	288	302	288	20.00
28/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	22231	22717	22231	22717	0.00
28/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	11000	10752	11000	10752	0.00
28/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	28937	29476	28937	29476	0.00
28/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8689	8493	8689	8493	0.00
28/02/2006	R157 On 01-February-07			Bond Future	7.3500	7.3140	144.0457	144.3358	0.00
28/02/2006	R157 On 04-May-06			Bond Future	7.3300	7.2940	143.2372	143.5330	7.00
28/02/2006	R157 On 03-August-06			Bond Future	7.3300	7.2930	145.8178	146.1067	4.00
28/02/2006	R157 On 02-November-06			Bond Future	7.3400	7.2990	141.5838	141.8737	0.00
28/02/2006	R186 On 01-February-07			Bond Future	7.0100	6.9750	138.4350	138.9359	0.00
28/02/2006	R186 On 04-May-06			Bond Future	7.0200	6.9880	141.5729	142.0566	0.00
28/02/2006	R186 On 03-August-06			Bond Future	7.0200	6.9810	138.8143	139.3087	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2006	R186 On 02-November-06			Bond Future	7.0100	6.9760	141.2832	141.7742	0.00
28/02/2006	R194 On 01-February-07			Bond Future	6.9000	6.8790	107.5025	107.5242	0.00
28/02/2006	R194 On 04-May-06			Bond Future	7.0100	6.9910	106.8788	106.9151	50.00
28/02/2006	R194 On 03-August-06			Bond Future	6.9500	6.9330	108.8029	108.8345	0.00
28/02/2006	R194 On 02-November-06			Bond Future	6.9200	6.8940	105.6658	105.6925	0.00
28/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	12370	12529	12370	12529	0.00
28/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3662	3605	3662	3605	0.00
28/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	16415	16591	16415	16591	0.00
28/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2637	2596	2637	2596	0.00
28/02/2006	R201 On 01-February-07			Bond Future	7.3200	7.2850	109.5442	109.7744	0.00
28/02/2006	R201 On 04-May-06			Bond Future	7.3100	7.2700	112.4493	112.6833	0.00
28/02/2006	R201 On 03-August-06			Bond Future	7.3100	7.2700	110.0556	110.2909	0.00
28/02/2006	R201 On 02-November-06			Bond Future	7.3100	7.2740	112.0049	112.2411	0.00
28/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	34488	35865	34488	35865	0.00
28/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	23496	22571	23496	22571	0.00
28/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	92481	94580	92481	94580	0.00
28/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5491	5228	5491	5228	0.00
28/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	104900	107073	104900	107073	0.00
28/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	3718	3530	3718	3530	0.00
28/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10108	10804	10108	10804	0.00
28/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	46411	44804	46411	44804	0.00
28/02/2006	R203 On 01-February-07			Bond Future	7.3300	7.2980	109.9396	110.2136	0.00
28/02/2006	R203 On 04-May-06			Bond Future	7.3200	7.2830	108.3204	108.6001	0.00
28/02/2006	R203 On 03-August-06			Bond Future	7.3200	7.2810	110.2706	110.5540	0.00
28/02/2006	R203 On 02-November-06			Bond Future	7.3200	7.2860	108.0597	108.3385	0.00
28/02/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	105461	108261	105461	108261	0.00
28/02/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	105461	108261	105461	108261	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	105461	108261	105461	108261	0.00
28/02/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	105461	108261	105461	108261	0.00
28/02/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	105461	108261	105461	108261	0.00
28/02/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	105461	108261	105461	108261	0.00
28/02/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	277	243	277	243	0.00
28/02/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	277	243	277	243	0.00
28/02/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	277	243	277	243	0.00
28/02/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	277	243	277	243	0.00
28/02/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	277	243	277	243	0.00
28/02/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	277	243	277	243	0.00
28/02/2006	R204 On 01-February-07			Bond Future	7.3100	7.2740	106.4738	106.7263	0.00
28/02/2006	R204 On 04-May-06			Bond Future	7.2900	7.2630	108.8015	109.0646	0.00
28/02/2006	R204 On 03-August-06			Bond Future	7.2900	7.2630	106.7243	106.9840	0.00
28/02/2006	R204 On 02-November-06			Bond Future	7.3000	7.2660	108.6176	108.8738	0.00
28/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	64115	66216	64115	66216	0.00
28/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8178	7717	8178	7717	0.00
28/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	79636	81903	79636	81903	0.00
28/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4766	4472	4766	4472	0.00
28/02/2006	R207 On 01-February-07			Bond Future	7.2700	7.2420	100.2678	100.5002	0.00
28/02/2006	R207 On 04-May-06			Bond Future	7.2600	7.2350	102.1565	102.3970	0.00
28/02/2006	R207 On 03-August-06			Bond Future	7.2600	7.2350	100.3552	100.5931	0.00
28/02/2006	R207 On 02-November-06			Bond Future	7.2600	7.2360	102.1329	102.3682	0.00
02/03/2006	GOVI On 01-February-07			jGovi	256.1300	255.9090	256.1260	255.9090	0.00
02/03/2006	GOVI On 04-May-06			jGovi	242.9600	242.7760	242.9580	242.7760	699.00
02/03/2006	GOVI On 03-August-06			jGovi	247.3400	247.1470	247.3410	247.1470	0.00
02/03/2006	GOVI On 02-November-06			jGovi	251.7500	251.5340	251.7470	251.5340	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2006	J153 On 31-August-10			jSwap	7.2000	7.2080	0.0112	0.0111	0.00
02/03/2006	J157 On 15-September-15			jSwap	7.3000	7.3200	0.0145	0.0131	0.00
02/03/2006	J186 On 21-December-26			jSwap	6.9700	6.9850	0.0586	0.0563	0.00
02/03/2006	J194 On 28-February-08			jSwap	7.0400	7.0520	0.0085	0.0082	0.00
02/03/2006	J201 On 22-December-14			jSwap	7.2800	7.2950	0.0147	0.0137	0.00
02/03/2006	J203 On 15-September-17			jSwap	7.2800	7.2960	0.0178	0.0167	0.00
02/03/2006	J204 On 21-December-18			jSwap	7.2700	7.2820	0.0196	0.0184	0.00
02/03/2006	J207 On 15-January-20			jSwap	7.2400	7.2530	0.0669	0.0655	0.00
02/03/2006	JBAR On 16-March-05			jBar	7.0900	7.0920	0.0000	0.0000	0.00
02/03/2006	JFRA On 01-February-07			jFra	7.0600	7.0590	0.0173	0.0173	500.00
02/03/2006	JFRA On 04-May-06			jFra	7.0800	7.0550	0.0174	0.0173	0.00
02/03/2006	JFRA On 03-May-07			jFra	7.1800	7.1900	0.0176	0.0176	0.00
02/03/2006	JFRA On 03-August-06			jFra	6.9500	6.9550	0.0170	0.0170	0.00
02/03/2006	JFRA On 02-August-07			jFra	7.2800	7.2710	0.0178	0.0178	0.00
02/03/2006	JFRA On 02-November-06			jFra	6.9900	6.9820	0.0171	0.0171	0.00
02/03/2006	JFRA On 01-November-07			jFra	7.4100	7.4420	0.0195	0.0196	0.00
02/03/2006	JN02 On 04-May-06			jNote	7.1600	7.1660	0.1333	0.1334	0.00
02/03/2006	JN02 On 03-August-06			jNote	7.2200	7.2220	0.1343	0.1344	0.00
02/03/2006	JN02 On 02-November-06			jNote	7.2900	7.2930	0.1355	0.1356	0.00
02/03/2006	JN05 On 04-May-06			jNote	7.4500	7.4340	0.3098	0.3093	0.00
02/03/2006	JN05 On 03-August-06			jNote	7.4800	7.4660	0.3108	0.3103	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2006	JN05 On 02-November-06			jNote	7.5200	7.5040	0.3121	0.3114	0.00
02/03/2006	JN10 On 04-May-06			jNote	7.4900	7.4850	0.5250	0.5250	0.00
02/03/2006	JN10 On 03-August-06			jNote	7.5000	7.4990	0.5254	0.5254	0.00
02/03/2006	JN10 On 02-November-06			jNote	7.5200	7.5150	0.5259	0.5258	0.00
02/03/2006	JROD On 31-March-06			jRod	6.7500	6.6840	0.0029	0.0029	0.00
02/03/2006	JROD On 28-April-06			jRod	6.8600	6.8020	0.0025	0.0025	0.00
02/03/2006	JROD On 31-May-06			jRod	7.0100	6.9460	0.0023	0.0023	0.00
02/03/2006	JROD On 30-June-06			jRod	6.9600	6.9250	0.0049	0.0049	0.00
02/03/2006	JROD On 31-July-06			jRod	7.0300	6.9960	0.0045	0.0045	0.00
02/03/2006	JROD On 31-August-06			jRod	7.0900	7.0550	0.0043	0.0043	0.00
02/03/2006	R153 On 01-February-07			Bond Future	7.2000	7.2110	123.6267	123.5958	0.00
02/03/2006	R153 On 04-May-06			Bond Future	7.2000	7.2000	123.6295	123.6130	13.00
02/03/2006	R153 On 03-August-06			Bond Future	7.1800	7.1880	125.8604	125.8409	1.00
02/03/2006	R153 On 02-November-06			Bond Future	7.1800	7.1920	121.5133	121.4840	0.00
02/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	51014	50813	51014	50813	0.00
02/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	51014	50813	51014	50813	0.00
02/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	3939	4031	3939	4031	0.00
02/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3939	4031	3939	4031	0.00
02/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	15431	15407	15431	15407	0.00
02/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	2978	3119	2978	3119	0.00
02/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	23945	23873	23945	23873	0.00
02/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1373	1465	1373	1465	0.00
02/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	33198	33088	33198	33088	0.00
02/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	613	668	613	668	0.00
02/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	42760	42626	42760	42626	0.00
02/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	42760	42626	42760	42626	0.00
02/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	42760	42626	42760	42626	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	42760	42626	42760	42626	0.00
02/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	42760	42626	42760	42626	0.00
02/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	271	302	271	302	20.00
02/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	271	302	271	302	20.00
02/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	271	302	271	302	20.00
02/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	271	302	271	302	20.00
02/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	271	302	271	302	20.00
02/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	22350	22231	22350	22231	0.00
02/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	10826	11000	10826	11000	0.00
02/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	29079	28937	29079	28937	0.00
02/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8537	8689	8537	8689	0.00
02/03/2006	R157 On 01-February-07			Bond Future	7.3300	7.3510	144.2338	144.0457	0.00
02/03/2006	R157 On 04-May-06			Bond Future	7.3100	7.3290	143.4062	143.2372	7.00
02/03/2006	R157 On 03-August-06			Bond Future	7.3100	7.3280	145.9993	145.8178	4.00
02/03/2006	R157 On 02-November-06			Bond Future	7.3100	7.3350	141.7689	141.5838	0.00
02/03/2006	R186 On 01-February-07			Bond Future	6.9900	7.0120	138.7461	138.4350	0.00
02/03/2006	R186 On 04-May-06			Bond Future	7.0000	7.0230	141.8490	141.5729	0.00
02/03/2006	R186 On 03-August-06			Bond Future	7.0000	7.0170	139.1024	138.8143	0.00
02/03/2006	R186 On 02-November-06			Bond Future	6.9900	7.0120	141.5830	141.2832	0.00
02/03/2006	R194 On 01-February-07			Bond Future	6.8600	6.9000	107.5397	107.5025	0.00
02/03/2006	R194 On 04-May-06			Bond Future	7.0000	7.0120	106.9030	106.8788	50.00
02/03/2006	R194 On 03-August-06			Bond Future	6.9300	6.9540	108.8330	108.8029	0.00
02/03/2006	R194 On 02-November-06			Bond Future	6.8900	6.9150	105.7026	105.6658	0.00
02/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	12608	12370	12608	12370	0.00
02/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3529	3662	3529	3662	0.00
02/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	16684	16415	16684	16415	0.00
02/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2535	2637	2535	2637	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2006	R201 On 01-February-07			Bond Future	7.3000	7.3220	109.6561	109.5442	0.00
02/03/2006	R201 On 04-May-06			Bond Future	7.2900	7.3050	112.5495	112.4493	0.00
02/03/2006	R201 On 03-August-06			Bond Future	7.2900	7.3060	110.1667	110.0556	0.00
02/03/2006	R201 On 02-November-06			Bond Future	7.2900	7.3110	112.1261	112.0049	0.00
02/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	35050	34488	35050	34488	0.00
02/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	22938	23496	22938	23496	0.00
02/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	93470	92481	93470	92481	0.00
02/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5268	5491	5268	5491	0.00
02/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	105945	104900	105945	104900	0.00
02/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	3551	3718	3551	3718	0.00
02/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10368	10108	10368	10108	0.00
02/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	45551	46411	45551	46411	0.00
02/03/2006	R203 On 01-February-07			Bond Future	7.3200	7.3340	110.0765	109.9396	0.00
02/03/2006	R203 On 04-May-06			Bond Future	7.3000	7.3180	108.4401	108.3204	0.00
02/03/2006	R203 On 03-August-06			Bond Future	7.3000	7.3170	110.3965	110.2706	0.00
02/03/2006	R203 On 02-November-06			Bond Future	7.3100	7.3220	108.1912	108.0597	0.00
02/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	106689	105461	106689	105461	0.00
02/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	106689	105461	106689	105461	0.00
02/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	106689	105461	106689	105461	0.00
02/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	106689	105461	106689	105461	0.00
02/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	106689	105461	106689	105461	0.00
02/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	106689	105461	106689	105461	0.00
02/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	247	277	247	277	0.00
02/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	247	277	247	277	0.00
02/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	247	277	247	277	0.00
02/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	247	277	247	277	0.00
02/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	247	277	247	277	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	247	277	247	277	0.00
02/03/2006	R204 On 01-February-07			Bond Future	7.2900	7.3050	106.6122	106.4738	0.00
02/03/2006	R204 On 04-May-06			Bond Future	7.2800	7.2940	108.9287	108.8015	0.00
02/03/2006	R204 On 03-August-06			Bond Future	7.2800	7.2940	106.8582	106.7243	0.00
02/03/2006	R204 On 02-November-06			Bond Future	7.2800	7.2970	108.7580	108.6176	0.00
02/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	65162	64115	65162	64115	0.00
02/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7821	8178	7821	8178	0.00
02/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	80801	79636	80801	79636	0.00
02/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4527	4766	4527	4766	0.00
02/03/2006	R207 On 01-February-07			Bond Future	7.2500	7.2700	100.4171	100.2678	0.00
02/03/2006	R207 On 04-May-06			Bond Future	7.2500	7.2630	102.2939	102.1565	0.00
02/03/2006	R207 On 03-August-06			Bond Future	7.2500	7.2630	100.4995	100.3552	0.00
02/03/2006	R207 On 02-November-06			Bond Future	7.2500	7.2640	102.2841	102.1329	0.00
03/03/2006	GOVI On 01-February-07			jGovi	255.6900	256.1260	255.6890	256.1260	0.00
03/03/2006	GOVI On 04-May-06			jGovi	242.5800	242.9580	242.5840	242.9580	699.00
03/03/2006	GOVI On 03-August-06			jGovi	246.9400	247.3410	246.9410	247.3410	0.00
03/03/2006	GOVI On 02-November-06			jGovi	251.3200	251.7470	251.3200	251.7470	0.00
03/03/2006	J153 On 31-August-10			jSwap	7.2400	7.2040	0.0099	0.0112	0.00
03/03/2006	J157 On 15-September-15			jSwap	7.3300	7.3000	0.0122	0.0145	0.00
03/03/2006	J186 On 21-December-26			jSwap	6.9900	6.9650	0.0558	0.0586	0.00
03/03/2006	J194 On 28-February-08			jSwap	7.0500	7.0390	0.0082	0.0085	0.00
03/03/2006	J201 On 22-December-14			jSwap	7.3100	7.2800	0.0124	0.0147	0.00
03/03/2006	J203 On 15-September-17			jSwap	7.3100	7.2820	0.0155	0.0178	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2006	J204 On 21-December-18			jSwap	7.2900	7.2680	0.0175	0.0196	0.00
03/03/2006	J207 On 15-January-20			jSwap	7.2600	7.2380	0.0649	0.0669	0.00
03/03/2006	JBAR On 16-March-05			jBar	7.0800	7.0920	0.0000	0.0000	0.00
03/03/2006	JFRA On 01-February-07			jFra	7.0600	7.0550	0.0173	0.0173	500.00
03/03/2006	JFRA On 04-May-06			jFra	7.0800	7.0800	0.0173	0.0174	0.00
03/03/2006	JFRA On 03-May-07			jFra	7.1900	7.1830	0.0176	0.0176	0.00
03/03/2006	JFRA On 03-August-06			jFra	6.9700	6.9470	0.0171	0.0170	0.00
03/03/2006	JFRA On 02-August-07			jFra	7.2900	7.2760	0.0178	0.0178	0.00
03/03/2006	JFRA On 02-November-06			jFra	7.0000	6.9920	0.0172	0.0171	0.00
03/03/2006	JFRA On 01-November-07			jFra	7.4000	7.4070	0.0195	0.0195	0.00
03/03/2006	JN02 On 04-May-06			jNote	7.1700	7.1640	0.1335	0.1333	0.00
03/03/2006	JN02 On 03-August-06			jNote	7.2300	7.2170	0.1345	0.1343	0.00
03/03/2006	JN02 On 02-November-06			jNote	7.3000	7.2900	0.1357	0.1355	0.00
03/03/2006	JN05 On 04-May-06			jNote	7.4700	7.4470	0.3107	0.3098	0.00
03/03/2006	JN05 On 03-August-06			jNote	7.5100	7.4790	0.3118	0.3108	0.00
03/03/2006	JN05 On 02-November-06			jNote	7.5500	7.5200	0.3130	0.3121	0.00
03/03/2006	JN10 On 04-May-06			jNote	7.5100	7.4880	0.5261	0.5250	0.00
03/03/2006	JN10 On 03-August-06			jNote	7.5300	7.5010	0.5265	0.5254	0.00
03/03/2006	JN10 On 02-November-06			jNote	7.5400	7.5180	0.5270	0.5259	0.00
03/03/2006	JROD On 31-March-06			jRod	6.6000	6.7470	0.0029	0.0029	0.00
03/03/2006	JROD On 28-April-06			jRod	6.7000	6.8610	0.0025	0.0025	0.00
03/03/2006	JROD On 31-May-06			jRod	6.8400	7.0090	0.0023	0.0023	0.00
03/03/2006	JROD On 30-June-06			jRod	6.8700	6.9610	0.0050	0.0049	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2006	JROD On 31-July-06			jRod	6.9500	7.0340	0.0046	0.0045	0.00
03/03/2006	JROD On 31-August-06			jRod	7.0100	7.0930	0.0044	0.0043	0.00
03/03/2006	R153 On 01-February-07			Bond Future	7.2600	7.2020	123.4450	123.6267	0.00
03/03/2006	R153 On 04-May-06			Bond Future	7.2300	7.1960	123.4770	123.6295	13.00
03/03/2006	R153 On 03-August-06			Bond Future	7.2300	7.1830	125.6969	125.8604	1.00
03/03/2006	R153 On 02-November-06			Bond Future	7.2300	7.1840	121.3374	121.5133	0.00
03/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	49510	51014	49510	51014	0.00
03/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	49510	51014	49510	51014	0.00
03/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4194	3939	4194	3939	0.00
03/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	4194	3939	4194	3939	0.00
03/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	14264	15431	14264	15431	0.00
03/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	3336	2978	3336	2978	0.00
03/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	22597	23945	22597	23945	0.00
03/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1548	1373	1548	1373	0.00
03/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	31754	33198	31754	33198	0.00
03/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	694	613	694	613	0.00
03/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	41271	42760	41271	42760	0.00
03/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	41271	42760	41271	42760	0.00
03/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	41271	42760	41271	42760	0.00
03/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	41271	42760	41271	42760	0.00
03/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	41271	42760	41271	42760	0.00
03/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	306	271	306	271	20.00
03/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	306	271	306	271	20.00
03/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	306	271	306	271	20.00
03/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	306	271	306	271	20.00
03/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	306	271	306	271	20.00
03/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	21243	22350	21243	22350	0.00
03/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	11478	10826	11478	10826	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	27841	29079	27841	29079	0.00
03/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9059	8537	9059	8537	0.00
03/03/2006	R157 On 01-February-07			Bond Future	7.3700	7.3270	143.8892	144.2338	0.00
03/03/2006	R157 On 04-May-06			Bond Future	7.3500	7.3090	143.1023	143.4062	7.00
03/03/2006	R157 On 03-August-06			Bond Future	7.3500	7.3060	145.6695	145.9993	4.00
03/03/2006	R157 On 02-November-06			Bond Future	7.3500	7.3120	141.4311	141.7689	0.00
03/03/2006	R186 On 01-February-07			Bond Future	7.0200	6.9890	138.3406	138.7461	0.00
03/03/2006	R186 On 04-May-06			Bond Future	7.0300	7.0030	141.4902	141.8490	0.00
03/03/2006	R186 On 03-August-06			Bond Future	7.0200	6.9960	138.7322	139.1024	0.00
03/03/2006	R186 On 02-November-06			Bond Future	7.0200	6.9900	141.1880	141.5830	0.00
03/03/2006	R194 On 01-February-07			Bond Future	6.9100	6.8640	107.4891	107.5397	0.00
03/03/2006	R194 On 04-May-06			Bond Future	7.0200	6.9980	106.8736	106.9030	50.00
03/03/2006	R194 On 03-August-06			Bond Future	6.9600	6.9340	108.7924	108.8330	0.00
03/03/2006	R194 On 02-November-06			Bond Future	6.9300	6.8860	105.6531	105.7026	0.00
03/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	12249	12608	12249	12608	0.00
03/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3675	3529	3675	3529	0.00
03/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	16287	16684	16287	16684	0.00
03/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2642	2535	2642	2535	0.00
03/03/2006	R201 On 01-February-07			Bond Future	7.3500	7.3040	109.3827	109.6561	0.00
03/03/2006	R201 On 04-May-06			Bond Future	7.3300	7.2900	112.3092	112.5495	0.00
03/03/2006	R201 On 03-August-06			Bond Future	7.3300	7.2890	109.9056	110.1667	0.00
03/03/2006	R201 On 02-November-06			Bond Future	7.3300	7.2920	111.8584	112.1261	0.00
03/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	33443	35050	33443	35050	0.00
03/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	24065	22938	24065	22938	0.00
03/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	91100	93470	91100	93470	0.00
03/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5575	5268	5575	5268	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	103488	105945	103488	105945	0.00
03/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	3771	3551	3771	3551	0.00
03/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	9572	10368	9572	10368	0.00
03/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	47489	45551	47489	45551	0.00
03/03/2006	R203 On 01-February-07			Bond Future	7.3500	7.3160	109.7954	110.0765	0.00
03/03/2006	R203 On 04-May-06			Bond Future	7.3300	7.3030	108.1929	108.4401	0.00
03/03/2006	R203 On 03-August-06			Bond Future	7.3300	7.3010	110.1372	110.3965	0.00
03/03/2006	R203 On 02-November-06			Bond Future	7.3400	7.3050	107.9206	108.1912	0.00
03/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	104127	106689	104127	106689	0.00
03/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	104127	106689	104127	106689	0.00
03/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	104127	106689	104127	106689	0.00
03/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	104127	106689	104127	106689	0.00
03/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	104127	106689	104127	106689	0.00
03/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	104127	106689	104127	106689	0.00
03/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	279	247	279	247	0.00
03/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	279	247	279	247	0.00
03/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	279	247	279	247	0.00
03/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	279	247	279	247	0.00
03/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	279	247	279	247	0.00
03/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	279	247	279	247	0.00
03/03/2006	R204 On 01-February-07			Bond Future	7.3200	7.2880	106.3682	106.6122	0.00
03/03/2006	R204 On 04-May-06			Bond Future	7.3000	7.2790	108.7169	108.9287	0.00
03/03/2006	R204 On 03-August-06			Bond Future	7.3100	7.2780	106.6323	106.8582	0.00
03/03/2006	R204 On 02-November-06			Bond Future	7.3100	7.2800	108.5186	108.7580	0.00
03/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	63203	65162	63203	65162	0.00
03/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8255	7821	8255	7821	0.00
03/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	78684	80801	78684	80801	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4804	4527	4804	4527	0.00
03/03/2006	R207 On 01-February-07			Bond Future	7.2800	7.2520	100.1933	100.4171	0.00
03/03/2006	R207 On 04-May-06			Bond Future	7.2700	7.2470	102.0965	102.2939	0.00
03/03/2006	R207 On 03-August-06			Bond Future	7.2700	7.2460	100.2873	100.4995	0.00
03/03/2006	R207 On 02-November-06			Bond Future	7.2700	7.2460	102.0658	102.2841	0.00