



Derivatives Weekly Statistics Report

From 2006/03/20 To 2006/03/24

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2006	GOVI On 01-February-07			jGovi	255.2600	255.6870	255.2640	255.6870	0.00
20/03/2006	GOVI On 04-May-06			jGovi	242.1600	242.5950	242.1550	242.5950	699.00
20/03/2006	GOVI On 03-August-06			jGovi	246.5000	246.9500	246.5040	246.9500	0.00
20/03/2006	GOVI On 02-November-06			jGovi	250.9000	251.3340	250.8960	251.3340	0.00
20/03/2006	J153 On 31-August-10			jSwap	7.2300	7.1940	0.0102	0.0117	0.00
20/03/2006	J157 On 15-September-15			jSwap	7.4100	7.3650	0.0064	0.0092	0.00
20/03/2006	J186 On 21-December-26			jSwap	7.0600	7.0330	0.0486	0.0511	0.00
20/03/2006	J194 On 28-February-08			jSwap	7.0300	7.0000	0.0086	0.0092	0.00
20/03/2006	J201 On 22-December-14			jSwap	7.3500	7.3120	0.0100	0.0126	0.00
20/03/2006	J203 On 15-September-17			jSwap	7.3800	7.3440	0.0090	0.0120	0.00
20/03/2006	J204 On 21-December-18			jSwap	7.3500	7.3100	0.0128	0.0161	0.00
20/03/2006	J207 On 15-January-20			jSwap	7.3200	7.2810	0.0598	0.0632	0.00
20/03/2006	JBAR On 16-March-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2006	JFRA On 01-February-07			jFra	7.0300	7.0050	0.0172	0.0172	500.00
20/03/2006	JFRA On 07-February-08			jFra	7.4600	7.4130	0.0183	0.0182	0.00
20/03/2006	JFRA On 04-May-06			jFra	7.1100	7.1030	0.0174	0.0174	0.00
20/03/2006	JFRA On 03-May-07			jFra	7.1600	7.1380	0.0175	0.0175	0.00
20/03/2006	JFRA On 03-August-06			jFra	6.9400	6.9200	0.0170	0.0170	0.00
20/03/2006	JFRA On 02-August-07			jFra	7.2800	7.2560	0.0178	0.0178	0.00
20/03/2006	JFRA On 02-November-06			jFra	7.0100	6.9860	0.0172	0.0171	0.00
20/03/2006	JFRA On 01-November-07			jFra	7.3800	7.3560	0.0194	0.0194	0.00
20/03/2006	JN02 On 04-May-06			jNote	7.1700	7.1410	0.1334	0.1329	0.00
20/03/2006	JN02 On 03-August-06			jNote	7.2200	7.1890	0.1343	0.1338	0.00
20/03/2006	JN02 On 02-November-06			jNote	7.3000	7.2650	0.1357	0.1351	0.00
20/03/2006	JN05 On 04-May-06			jNote	7.4700	7.4360	0.3107	0.3094	0.00
20/03/2006	JN05 On 03-August-06			jNote	7.5100	7.4710	0.3118	0.3106	0.00
20/03/2006	JN05 On 02-November-06			jNote	7.5500	7.5160	0.3133	0.3120	0.00
20/03/2006	JN10 On 04-May-06			jNote	7.5400	7.5280	0.5276	0.5275	0.00
20/03/2006	JN10 On 03-August-06			jNote	7.5500	7.5430	0.5278	0.5280	0.00
20/03/2006	JN10 On 02-November-06			jNote	7.5700	7.5630	0.5282	0.5285	0.00
20/03/2006	JROD On 31-March-06			jRod	6.6300	6.5590	0.0030	0.0030	0.00
20/03/2006	JROD On 28-April-06			jRod	6.7000	6.6340	0.0027	0.0027	0.00
20/03/2006	JROD On 31-May-06			jRod	6.8400	6.7780	0.0025	0.0025	0.00
20/03/2006	JROD On 30-June-06			jRod	6.8800	6.8430	0.0052	0.0052	0.00
20/03/2006	JROD On 31-July-06			jRod	6.9500	6.9170	0.0048	0.0048	0.00
20/03/2006	JROD On 31-August-06			jRod	7.0100	6.9790	0.0045	0.0045	0.00
20/03/2006	R153 On 01-February-07			Bond Future	7.2500	7.1990	123.4792	123.6370	0.00
20/03/2006	R153 On 04-May-06			Bond Future	7.2300	7.1870	123.4976	123.6666	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
20/03/2006	R153 On 03-August-06			Bond Future	7.2200	7.1760	125.7163	125.8877	1.00
20/03/2006	R153 On 02-November-06			Bond Future	7.2200	7.1780	121.3667	121.5354	0.00
20/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	47709	49261	47709	49261	0.00
20/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	47709	49261	47709	49261	0.00
20/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	2100	1965	2100	1965	0.00
20/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2100	1965	2100	1965	0.00
20/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	12451	13953	12451	13953	0.00
20/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	1317	1129	1317	1129	0.00
20/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	21568	23217	21568	23217	0.00
20/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	313	274	313	274	0.00
20/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	31333	33017	31333	33017	0.00
20/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	67	61	67	61	0.00
20/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	41184	42874	41184	42874	0.00
20/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	41184	42874	41184	42874	0.00
20/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	41184	42874	41184	42874	0.00
20/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	41184	42874	41184	42874	0.00
20/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	41184	42874	41184	42874	0.00
20/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	13	13	13	13	20.00
20/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	13	13	13	13	20.00
20/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	13	13	13	13	20.00
20/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	13	13	13	13	20.00
20/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	13	13	13	13	20.00
20/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	17816	18978	17816	18978	0.00
20/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	7758	7233	7758	7233	0.00
20/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	24602	25912	24602	25912	0.00
20/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5527	5150	5527	5150	0.00
20/03/2006	R157 On 01-February-07			Bond Future	7.4200	7.3770	143.5069	143.8423	0.00
20/03/2006	R157 On 04-May-06			Bond Future	7.3900	7.3490	142.7236	143.0685	7.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2006	R157 On 03-August-06			Bond Future	7.3900	7.3500	145.2833	145.6366	4.00
20/03/2006	R157 On 02-November-06			Bond Future	7.4000	7.3580	141.0544	141.3990	0.00
20/03/2006	R186 On 01-February-07			Bond Future	7.0900	7.0630	137.4014	137.7491	0.00
20/03/2006	R186 On 04-May-06			Bond Future	7.1000	7.0700	140.5720	140.9272	35.00
20/03/2006	R186 On 03-August-06			Bond Future	7.0900	7.0650	137.8064	138.1592	0.00
20/03/2006	R186 On 02-November-06			Bond Future	7.0900	7.0620	140.2550	140.6055	0.00
20/03/2006	R194 On 01-February-07			Bond Future	6.8800	6.8250	107.5283	107.5799	0.00
20/03/2006	R194 On 04-May-06			Bond Future	7.0000	6.9620	106.8978	106.9653	101.00
20/03/2006	R194 On 03-August-06			Bond Future	6.9400	6.8990	108.8180	108.8856	0.00
20/03/2006	R194 On 02-November-06			Bond Future	6.9000	6.8490	105.6887	105.7497	0.00
20/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	10916	11328	10916	11328	0.00
20/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1951	1846	1951	1846	0.00
20/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	15235	15687	15235	15687	0.00
20/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1199	1135	1199	1135	0.00
20/03/2006	R201 On 01-February-07			Bond Future	7.3900	7.3480	109.1164	109.3827	0.00
20/03/2006	R201 On 04-May-06			Bond Future	7.3700	7.3250	112.0429	112.3158	66.00
20/03/2006	R201 On 03-August-06			Bond Future	7.3700	7.3280	109.6389	109.9122	0.00
20/03/2006	R201 On 02-November-06			Bond Future	7.3800	7.3330	111.5916	111.8648	0.00
20/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	23826	25443	23826	25443	0.00
20/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	17111	16065	17111	16065	0.00
20/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	84211	86834	84211	86834	0.00
20/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1354	1246	1354	1246	0.00
20/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	97729	100404	97729	100404	0.00
20/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	680	623	680	623	0.00
20/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3785	4321	3785	4321	0.00
20/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	44365	42238	44365	42238	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2006	R203 On 01-February-07			Bond Future	7.4100	7.3700	109.3492	109.6666	0.00
20/03/2006	R203 On 04-May-06			Bond Future	7.3900	7.3480	107.7560	108.0815	0.00
20/03/2006	R203 On 03-August-06			Bond Future	7.3900	7.3490	109.6912	110.0196	0.00
20/03/2006	R203 On 02-November-06			Bond Future	7.4000	7.3550	107.4742	107.8049	0.00
20/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	99626	102884	99626	102884	0.00
20/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	99626	102884	99626	102884	0.00
20/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	99626	102884	99626	102884	0.00
20/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	99626	102884	99626	102884	0.00
20/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	99626	102884	99626	102884	0.00
20/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	99626	102884	99626	102884	0.00
20/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	236	211	236	211	0.00
20/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	236	211	236	211	0.00
20/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	236	211	236	211	0.00
20/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	236	211	236	211	0.00
20/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	236	211	236	211	0.00
20/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	236	211	236	211	0.00
20/03/2006	R204 On 01-February-07			Bond Future	7.3800	7.3410	105.8420	106.1816	0.00
20/03/2006	R204 On 04-May-06			Bond Future	7.3700	7.3240	108.2023	108.5478	80.00
20/03/2006	R204 On 03-August-06			Bond Future	7.3700	7.3260	106.1078	106.4571	0.00
20/03/2006	R204 On 02-November-06			Bond Future	7.3700	7.3300	108.0012	108.3458	0.00
20/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	58394	61246	58394	61246	0.00
20/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8621	8027	8621	8027	0.00
20/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	73669	76746	73669	76746	0.00
20/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4963	4594	4963	4594	0.00
20/03/2006	R207 On 01-February-07			Bond Future	7.3500	7.3070	99.6242	99.9618	0.00
20/03/2006	R207 On 04-May-06			Bond Future	7.3400	7.2960	101.5415	101.8740	0.00
20/03/2006	R207 On 03-August-06			Bond Future	7.3400	7.2970	99.7217	100.0673	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2006	R207 On 02-November-06			Bond Future	7.3400	7.2990	101.4981	101.8399	0.00
22/03/2006	GOVI On 01-February-07			jGovi	255.0400	255.2640	255.0350	255.2640	0.00
22/03/2006	GOVI On 04-May-06			jGovi	241.8500	242.1550	241.8510	242.1550	699.00
22/03/2006	GOVI On 03-August-06			jGovi	246.2100	246.5040	246.2100	246.5040	0.00
22/03/2006	GOVI On 02-November-06			jGovi	250.6300	250.8960	250.6300	250.8960	0.00
22/03/2006	J153 On 31-August-10			jSwap	7.2600	7.2330	0.0090	0.0102	0.00
22/03/2006	J157 On 15-September-15			jSwap	7.4100	7.4050	0.0062	0.0064	0.00
22/03/2006	J186 On 21-December-26			jSwap	7.1000	7.0550	0.0440	0.0486	0.00
22/03/2006	J194 On 28-February-08			jSwap	7.0800	7.0330	0.0077	0.0086	0.00
22/03/2006	J201 On 22-December-14			jSwap	7.3700	7.3510	0.0088	0.0100	0.00
22/03/2006	J203 On 15-September-17			jSwap	7.3900	7.3830	0.0083	0.0090	0.00
22/03/2006	J204 On 21-December-18			jSwap	7.3600	7.3480	0.0116	0.0128	0.00
22/03/2006	J207 On 15-January-20			jSwap	7.3400	7.3190	0.0582	0.0598	0.00
22/03/2006	JBAR On 16-March-05			jBar	7.0900	7.0830	0.0000	0.0000	0.00
22/03/2006	JFRA On 01-February-07			jFra	7.0700	7.0330	0.0173	0.0172	500.00
22/03/2006	JFRA On 07-February-08			jFra	7.5000	7.4570	0.0183	0.0183	0.00
22/03/2006	JFRA On 04-May-06			jFra	7.1500	7.1140	0.0175	0.0174	0.00
22/03/2006	JFRA On 03-May-07			jFra	7.2000	7.1590	0.0176	0.0175	0.00
22/03/2006	JFRA On 03-August-06			jFra	6.9600	6.9390	0.0171	0.0170	0.00
22/03/2006	JFRA On 02-August-07			jFra	7.3200	7.2820	0.0179	0.0178	0.00
22/03/2006	JFRA On 02-November-06			jFra	7.0400	7.0070	0.0172	0.0172	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2006	JFRA On 01-November-07			jFra	7.4000	7.3800	0.0195	0.0194	0.00
22/03/2006	JN02 On 04-May-06			jNote	7.2000	7.1650	0.1339	0.1334	0.00
22/03/2006	JN02 On 03-August-06			jNote	7.2600	7.2190	0.1349	0.1343	0.00
22/03/2006	JN02 On 02-November-06			jNote	7.3400	7.3010	0.1365	0.1357	0.00
22/03/2006	JN05 On 04-May-06			jNote	7.5100	7.4710	0.3119	0.3107	0.00
22/03/2006	JN05 On 03-August-06			jNote	7.5400	7.5070	0.3131	0.3118	0.00
22/03/2006	JN05 On 02-November-06			jNote	7.5900	7.5540	0.3145	0.3133	0.00
22/03/2006	JN10 On 04-May-06			jNote	7.5900	7.5380	0.5301	0.5276	0.00
22/03/2006	JN10 On 03-August-06			jNote	7.6000	7.5500	0.5304	0.5278	0.00
22/03/2006	JN10 On 02-November-06			jNote	7.6200	7.5670	0.5310	0.5282	0.00
22/03/2006	JROD On 31-March-06			jRod	6.7100	6.6310	0.0030	0.0030	0.00
22/03/2006	JROD On 28-April-06			jRod	6.7700	6.7040	0.0027	0.0027	0.00
22/03/2006	JROD On 31-May-06			jRod	6.9100	6.8430	0.0025	0.0025	0.00
22/03/2006	JROD On 30-June-06			jRod	6.9200	6.8760	0.0052	0.0052	0.00
22/03/2006	JROD On 31-July-06			jRod	6.9900	6.9500	0.0048	0.0048	0.00
22/03/2006	JROD On 31-August-06			jRod	7.0500	7.0120	0.0045	0.0045	0.00
22/03/2006	R153 On 01-February-07			Bond Future	7.2800	7.2450	123.3662	123.4792	0.00
22/03/2006	R153 On 04-May-06			Bond Future	7.2700	7.2280	123.3454	123.4976	13.00
22/03/2006	R153 On 03-August-06			Bond Future	7.2600	7.2200	125.5724	125.7163	1.00
22/03/2006	R153 On 02-November-06			Bond Future	7.2600	7.2240	121.2385	121.3667	0.00
22/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	46541	47709	46541	47709	0.00
22/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	46541	47709	46541	47709	0.00
22/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	2213	2100	2213	2100	0.00
22/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2213	2100	2213	2100	0.00
22/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	11156	12451	11156	12451	0.00

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22/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	1544	1317	1544	1317	0.00
22/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	20100	21568	20100	21568	0.00
22/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	368	313	368	313	0.00
22/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	29821	31333	29821	31333	0.00
22/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	77	67	77	67	0.00
22/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	39664	41184	39664	41184	0.00
22/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	39664	41184	39664	41184	0.00
22/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	39664	41184	39664	41184	0.00
22/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	39664	41184	39664	41184	0.00
22/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	39664	41184	39664	41184	0.00
22/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	15	13	15	13	20.00
22/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	15	13	15	13	20.00
22/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	15	13	15	13	20.00
22/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	15	13	15	13	20.00
22/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	15	13	15	13	20.00
22/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	16962	17816	16962	17816	0.00
22/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8186	7758	8186	7758	0.00
22/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	23630	24602	23630	24602	0.00
22/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5836	5527	5836	5527	0.00
22/03/2006	R157 On 01-February-07			Bond Future	7.4300	7.4200	143.4679	143.5069	0.00
22/03/2006	R157 On 04-May-06			Bond Future	7.4000	7.3900	142.6397	142.7236	7.00
22/03/2006	R157 On 03-August-06			Bond Future	7.4000	7.3930	145.2095	145.2833	4.00
22/03/2006	R157 On 02-November-06			Bond Future	7.4100	7.4010	140.9984	141.0544	0.00
22/03/2006	R186 On 01-February-07			Bond Future	7.1200	7.0890	136.9486	137.4014	0.00
22/03/2006	R186 On 04-May-06			Bond Future	7.1300	7.0960	140.0961	140.5720	35.00
22/03/2006	R186 On 03-August-06			Bond Future	7.1300	7.0910	137.3200	137.8064	0.00
22/03/2006	R186 On 02-November-06			Bond Future	7.1200	7.0880	139.7854	140.2550	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2006	R194 On 01-February-07			Bond Future	6.9400	6.8750	107.4582	107.5283	0.00
22/03/2006	R194 On 04-May-06			Bond Future	7.0600	7.0010	106.7941	106.8978	101.00
22/03/2006	R194 On 03-August-06			Bond Future	7.0100	6.9440	108.7204	108.8180	0.00
22/03/2006	R194 On 02-November-06			Bond Future	6.9600	6.8970	105.6036	105.6887	0.00
22/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	10381	10916	10381	10916	0.00
22/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2116	1951	2116	1951	0.00
22/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	14639	15235	14639	15235	0.00
22/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1304	1199	1304	1199	0.00
22/03/2006	R201 On 01-February-07			Bond Future	7.4000	7.3910	109.0545	109.1164	0.00
22/03/2006	R201 On 04-May-06			Bond Future	7.3800	7.3660	111.9433	112.0429	66.00
22/03/2006	R201 On 03-August-06			Bond Future	7.3900	7.3700	109.5415	109.6389	0.00
22/03/2006	R201 On 02-November-06			Bond Future	7.3900	7.3760	111.5092	111.5916	0.00
22/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	23416	23826	23416	23826	0.00
22/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	17320	17111	17320	17111	0.00
22/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	83406	84211	83406	84211	0.00
22/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1373	1354	1373	1354	0.00
22/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	96913	97729	96913	97729	0.00
22/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	689	680	689	680	0.00
22/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3646	3785	3646	3785	0.00
22/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	44844	44365	44844	44365	0.00
22/03/2006	R203 On 01-February-07			Bond Future	7.4200	7.4120	109.3039	109.3492	0.00
22/03/2006	R203 On 04-May-06			Bond Future	7.4000	7.3890	107.6768	107.7560	0.00
22/03/2006	R203 On 03-August-06			Bond Future	7.4000	7.3910	109.6211	109.6912	0.00
22/03/2006	R203 On 02-November-06			Bond Future	7.4100	7.3980	107.4128	107.4742	0.00
22/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	98921	99626	98921	99626	0.00
22/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	98921	99626	98921	99626	0.00
22/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	98921	99626	98921	99626	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	98921	99626	98921	99626	0.00
22/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	98921	99626	98921	99626	0.00
22/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	98921	99626	98921	99626	0.00
22/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	233	236	233	236	0.00
22/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	233	236	233	236	0.00
22/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	233	236	233	236	0.00
22/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	233	236	233	236	0.00
22/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	233	236	233	236	0.00
22/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	233	236	233	236	0.00
22/03/2006	R204 On 01-February-07			Bond Future	7.3900	7.3830	105.7936	105.8420	0.00
22/03/2006	R204 On 04-May-06			Bond Future	7.3800	7.3650	108.1183	108.2023	80.00
22/03/2006	R204 On 03-August-06			Bond Future	7.3800	7.3680	106.0331	106.1078	0.00
22/03/2006	R204 On 02-November-06			Bond Future	7.3800	7.3720	107.9357	108.0012	0.00
22/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	57794	58394	57794	58394	0.00
22/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8676	8621	8676	8621	0.00
22/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	73040	73669	73040	73669	0.00
22/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4988	4963	4988	4963	0.00
22/03/2006	R207 On 01-February-07			Bond Future	7.3600	7.3480	99.5585	99.6242	0.00
22/03/2006	R207 On 04-May-06			Bond Future	7.3500	7.3350	101.4480	101.5415	0.00
22/03/2006	R207 On 03-August-06			Bond Future	7.3500	7.3380	99.6376	99.7217	0.00
22/03/2006	R207 On 02-November-06			Bond Future	7.3500	7.3400	101.4232	101.4981	0.00
23/03/2006	GOVI On 01-February-07			jGovi	254.9400	255.0350	254.9380	255.0350	0.00
23/03/2006	GOVI On 04-May-06			jGovi	241.7900	241.8510	241.7860	241.8510	699.00
23/03/2006	GOVI On 03-August-06			jGovi	246.1400	246.2100	246.1380	246.2100	0.00
23/03/2006	GOVI On 02-November-06			jGovi	250.5500	250.6300	250.5460	250.6300	0.00
23/03/2006	J153 On 31-August-10			jSwap	7.2500	7.2640	0.0096	0.0090	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2006	J157 On 15-September-15			jSwap	7.4200	7.4090	0.0054	0.0062	0.00
23/03/2006	J186 On 21-December-26			jSwap	7.1200	7.0960	0.0417	0.0440	0.00
23/03/2006	J194 On 28-February-08			jSwap	7.0700	7.0840	0.0079	0.0077	0.00
23/03/2006	J201 On 22-December-14			jSwap	7.3800	7.3690	0.0082	0.0088	0.00
23/03/2006	J203 On 15-September-17			jSwap	7.4000	7.3920	0.0076	0.0083	0.00
23/03/2006	J204 On 21-December-18			jSwap	7.3700	7.3620	0.0109	0.0116	0.00
23/03/2006	J207 On 15-January-20			jSwap	7.3500	7.3360	0.0573	0.0582	0.00
23/03/2006	JBAR On 16-March-05			jBar	7.0900	7.0920	0.0000	0.0000	0.00
23/03/2006	JFRA On 01-February-07			jFra	7.0500	7.0680	0.0173	0.0173	500.00
23/03/2006	JFRA On 07-February-08			jFra	7.4600	7.4950	0.0183	0.0183	0.00
23/03/2006	JFRA On 04-May-06			jFra	7.1400	7.1450	0.0175	0.0175	0.00
23/03/2006	JFRA On 03-May-07			jFra	7.1600	7.1960	0.0175	0.0176	0.00
23/03/2006	JFRA On 03-August-06			jFra	6.9500	6.9610	0.0170	0.0171	0.00
23/03/2006	JFRA On 02-August-07			jFra	7.2900	7.3210	0.0179	0.0179	0.00
23/03/2006	JFRA On 02-November-06			jFra	7.0200	7.0350	0.0172	0.0172	0.00
23/03/2006	JFRA On 01-November-07			jFra	7.3700	7.4000	0.0194	0.0195	0.00
23/03/2006	JN02 On 04-May-06			jNote	7.1700	7.1960	0.1335	0.1339	0.00
23/03/2006	JN02 On 03-August-06			jNote	7.2300	7.2560	0.1345	0.1349	0.00
23/03/2006	JN02 On 02-November-06			jNote	7.3200	7.3440	0.1360	0.1365	0.00
23/03/2006	JN05 On 04-May-06			jNote	7.5000	7.5090	0.3117	0.3119	0.00
23/03/2006	JN05 On 03-August-06			jNote	7.5300	7.5440	0.3128	0.3131	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2006	JN05 On 02-November-06			jNote	7.5800	7.5900	0.3142	0.3145	0.00
23/03/2006	JN10 On 04-May-06			jNote	7.6000	7.5870	0.5307	0.5301	0.00
23/03/2006	JN10 On 03-August-06			jNote	7.6100	7.6010	0.5310	0.5304	0.00
23/03/2006	JN10 On 02-November-06			jNote	7.6300	7.6210	0.5317	0.5310	0.00
23/03/2006	JROD On 31-March-06			jRod	6.7000	6.7050	0.0030	0.0030	0.00
23/03/2006	JROD On 28-April-06			jRod	6.7700	6.7720	0.0027	0.0027	0.00
23/03/2006	JROD On 31-May-06			jRod	6.9100	6.9110	0.0025	0.0025	0.00
23/03/2006	JROD On 30-June-06			jRod	6.9100	6.9150	0.0052	0.0052	0.00
23/03/2006	JROD On 31-July-06			jRod	6.9900	6.9900	0.0048	0.0048	0.00
23/03/2006	JROD On 31-August-06			jRod	7.0500	7.0490	0.0045	0.0045	0.00
23/03/2006	R153 On 01-February-07			Bond Future	7.2600	7.2780	123.4210	123.3662	0.00
23/03/2006	R153 On 04-May-06			Bond Future	7.2500	7.2650	123.4112	123.3454	13.00
23/03/2006	R153 On 03-August-06			Bond Future	7.2400	7.2570	125.6346	125.5724	1.00
23/03/2006	R153 On 02-November-06			Bond Future	7.2400	7.2590	121.2971	121.2385	0.00
23/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	47042	46541	47042	46541	0.00
23/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	47042	46541	47042	46541	0.00
23/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	2129	2213	2129	2213	0.00
23/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2129	2213	2129	2213	0.00
23/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	11636	11156	11636	11156	0.00
23/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	1366	1544	1366	1544	0.00
23/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	20700	20100	20700	20100	0.00
23/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	310	368	310	368	0.00
23/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	30464	29821	30464	29821	0.00
23/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	62	77	62	77	0.00
23/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	40318	39664	40318	39664	0.00
23/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	40318	39664	40318	39664	0.00
23/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	40318	39664	40318	39664	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	40318	39664	40318	39664	0.00
23/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	40318	39664	40318	39664	0.00
23/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	11	15	11	15	20.00
23/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	11	15	11	15	20.00
23/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	11	15	11	15	20.00
23/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	11	15	11	15	20.00
23/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	11	15	11	15	20.00
23/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	17301	16962	17301	16962	0.00
23/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	7939	8186	7939	8186	0.00
23/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	24026	23630	24026	23630	0.00
23/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5647	5836	5647	5836	0.00
23/03/2006	R157 On 01-February-07			Bond Future	7.4400	7.4250	143.3667	143.4679	0.00
23/03/2006	R157 On 04-May-06			Bond Future	7.4100	7.4000	142.5558	142.6397	7.00
23/03/2006	R157 On 03-August-06			Bond Future	7.4100	7.4020	145.1193	145.2095	4.00
23/03/2006	R157 On 02-November-06			Bond Future	7.4200	7.4080	140.8945	140.9984	0.00
23/03/2006	R186 On 01-February-07			Bond Future	7.1500	7.1230	136.6436	136.9486	0.00
23/03/2006	R186 On 04-May-06			Bond Future	7.1500	7.1310	139.8252	140.0961	35.00
23/03/2006	R186 On 03-August-06			Bond Future	7.1500	7.1270	137.0375	137.3200	0.00
23/03/2006	R186 On 02-November-06			Bond Future	7.1500	7.1230	139.4915	139.7854	0.00
23/03/2006	R194 On 01-February-07			Bond Future	6.9300	6.9430	107.4747	107.4582	0.00
23/03/2006	R194 On 04-May-06			Bond Future	7.0500	7.0610	106.8217	106.7941	101.00
23/03/2006	R194 On 03-August-06			Bond Future	6.9900	7.0090	108.7459	108.7204	0.00
23/03/2006	R194 On 02-November-06			Bond Future	6.9500	6.9640	105.6252	105.6036	0.00
23/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	10496	10381	10496	10381	0.00
23/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2066	2116	2066	2116	0.00
23/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	14770	14639	14770	14639	0.00
23/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1270	1304	1270	1304	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2006	R201 On 01-February-07			Bond Future	7.4200	7.4010	108.9681	109.0545	0.00
23/03/2006	R201 On 04-May-06			Bond Future	7.3900	7.3810	111.8769	111.9433	66.00
23/03/2006	R201 On 03-August-06			Bond Future	7.4000	7.3850	109.4702	109.5415	0.00
23/03/2006	R201 On 02-November-06			Bond Future	7.4000	7.3890	111.4332	111.5092	0.00
23/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	22906	23416	22906	23416	0.00
23/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	17674	17320	17674	17320	0.00
23/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	82675	83406	82675	83406	0.00
23/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1403	1373	1403	1373	0.00
23/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	96169	96913	96169	96913	0.00
23/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	704	689	704	689	0.00
23/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3486	3646	3486	3646	0.00
23/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	45550	44844	45550	44844	0.00
23/03/2006	R203 On 01-February-07			Bond Future	7.4300	7.4180	109.2060	109.3039	0.00
23/03/2006	R203 On 04-May-06			Bond Future	7.4100	7.3990	107.5977	107.6768	0.00
23/03/2006	R203 On 03-August-06			Bond Future	7.4100	7.4000	109.5354	109.6211	0.00
23/03/2006	R203 On 02-November-06			Bond Future	7.4200	7.4060	107.3285	107.4128	0.00
23/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	98070	98921	98070	98921	0.00
23/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	98070	98921	98070	98921	0.00
23/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	98070	98921	98070	98921	0.00
23/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	98070	98921	98070	98921	0.00
23/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	98070	98921	98070	98921	0.00
23/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	98070	98921	98070	98921	0.00
23/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	239	233	239	233	0.00
23/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	239	233	239	233	0.00
23/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	239	233	239	233	0.00
23/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	239	233	239	233	0.00
23/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	239	233	239	233	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	239	233	239	233	0.00
23/03/2006	R204 On 01-February-07			Bond Future	7.4000	7.3890	105.6889	105.7936	0.00
23/03/2006	R204 On 04-May-06			Bond Future	7.3900	7.3750	108.0343	108.1183	80.00
23/03/2006	R204 On 03-August-06			Bond Future	7.3900	7.3770	105.9420	106.0331	0.00
23/03/2006	R204 On 02-November-06			Bond Future	7.3900	7.3800	107.8376	107.9357	0.00
23/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	56985	57794	56985	57794	0.00
23/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8847	8676	8847	8676	0.00
23/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	72165	73040	72165	73040	0.00
23/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5095	4988	5095	4988	0.00
23/03/2006	R207 On 01-February-07			Bond Future	7.3700	7.3560	99.4519	99.5585	0.00
23/03/2006	R207 On 04-May-06			Bond Future	7.3600	7.3460	101.3546	101.4480	0.00
23/03/2006	R207 On 03-August-06			Bond Future	7.3600	7.3480	99.5368	99.6376	0.00
23/03/2006	R207 On 02-November-06			Bond Future	7.3600	7.3490	101.3153	101.4232	0.00
24/03/2006	GOVI On 01-February-07			jGovi	254.7200	254.9380	254.7230	254.9380	0.00
24/03/2006	GOVI On 04-May-06			jGovi	241.5900	241.7860	241.5900	241.7860	699.00
24/03/2006	GOVI On 03-August-06			jGovi	245.9300	246.1380	245.9320	246.1380	0.00
24/03/2006	GOVI On 02-November-06			jGovi	250.3300	250.5460	250.3320	250.5460	0.00
24/03/2006	J153 On 31-August-10			jSwap	7.2500	7.2490	0.0094	0.0096	0.00
24/03/2006	J157 On 15-September-15			jSwap	7.4500	7.4210	0.0035	0.0054	0.00
24/03/2006	J186 On 21-December-26			jSwap	7.1300	7.1170	0.0408	0.0417	0.00
24/03/2006	J194 On 28-February-08			jSwap	7.0800	7.0690	0.0078	0.0079	0.00
24/03/2006	J201 On 22-December-14			jSwap	7.4000	7.3790	0.0066	0.0082	0.00
24/03/2006	J203 On 15-September-17			jSwap	7.4300	7.4010	0.0057	0.0076	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2006	J204 On 21-December-18			jSwap	7.4000	7.3710	0.0089	0.0109	0.00
24/03/2006	J207 On 15-January-20			jSwap	7.3700	7.3470	0.0552	0.0573	0.00
24/03/2006	JBAR On 16-March-05			jBar	7.0900	7.0920	0.0000	0.0000	0.00
24/03/2006	JFRA On 01-February-07			jFra	7.0500	7.0470	0.0173	0.0173	500.00
24/03/2006	JFRA On 07-February-08			jFra	7.4800	7.4630	0.0183	0.0183	0.00
24/03/2006	JFRA On 04-May-06			jFra	7.1400	7.1410	0.0175	0.0175	0.00
24/03/2006	JFRA On 03-May-07			jFra	7.1800	7.1630	0.0176	0.0175	0.00
24/03/2006	JFRA On 03-August-06			jFra	6.9600	6.9470	0.0171	0.0170	0.00
24/03/2006	JFRA On 02-August-07			jFra	7.3000	7.2940	0.0179	0.0179	0.00
24/03/2006	JFRA On 02-November-06			jFra	7.0200	7.0240	0.0172	0.0172	0.00
24/03/2006	JFRA On 01-November-07			jFra	7.3900	7.3700	0.0195	0.0194	0.00
24/03/2006	JN02 On 04-May-06			jNote	7.1800	7.1740	0.1336	0.1335	0.00
24/03/2006	JN02 On 03-August-06			jNote	7.2400	7.2310	0.1346	0.1345	0.00
24/03/2006	JN02 On 02-November-06			jNote	7.3200	7.3180	0.1361	0.1360	0.00
24/03/2006	JN05 On 04-May-06			jNote	7.5100	7.5010	0.3118	0.3117	0.00
24/03/2006	JN05 On 03-August-06			jNote	7.5400	7.5340	0.3129	0.3128	0.00
24/03/2006	JN05 On 02-November-06			jNote	7.5900	7.5810	0.3144	0.3142	0.00
24/03/2006	JN10 On 04-May-06			jNote	7.6200	7.5950	0.5319	0.5307	0.00
24/03/2006	JN10 On 03-August-06			jNote	7.6300	7.6090	0.5324	0.5310	0.00
24/03/2006	JN10 On 02-November-06			jNote	7.6500	7.6310	0.5330	0.5317	0.00
24/03/2006	JROD On 31-March-06			jRod	6.5500	6.7040	0.0030	0.0030	0.00
24/03/2006	JROD On 28-April-06			jRod	6.6100	6.7710	0.0028	0.0027	0.00
24/03/2006	JROD On 31-May-06			jRod	6.7500	6.9080	0.0026	0.0025	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2006	JROD On 30-June-06			jRod	6.8300	6.9120	0.0052	0.0052	0.00
24/03/2006	JROD On 31-July-06			jRod	6.9100	6.9870	0.0048	0.0048	0.00
24/03/2006	JROD On 31-August-06			jRod	6.9700	7.0450	0.0046	0.0045	0.00
24/03/2006	R153 On 01-February-07			Bond Future	7.2700	7.2620	123.3936	123.4210	0.00
24/03/2006	R153 On 04-May-06			Bond Future	7.2500	7.2490	123.3906	123.4112	13.00
24/03/2006	R153 On 03-August-06			Bond Future	7.2500	7.2410	125.6113	125.6346	1.00
24/03/2006	R153 On 02-November-06			Bond Future	7.2500	7.2430	121.2678	121.2971	0.00
24/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	46766	47042	46766	47042	0.00
24/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	46766	47042	46766	47042	0.00
24/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	2146	2129	2146	2129	0.00
24/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2146	2129	2146	2129	0.00
24/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	11430	11636	11430	11636	0.00
24/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	1366	1366	1366	1366	0.00
24/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	20489	20700	20489	20700	0.00
24/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	304	310	304	310	0.00
24/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	30255	30464	30255	30464	0.00
24/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	59	62	59	62	0.00
24/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	40112	40318	40112	40318	0.00
24/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	40112	40318	40112	40318	0.00
24/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	40112	40318	40112	40318	0.00
24/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	40112	40318	40112	40318	0.00
24/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	40112	40318	40112	40318	0.00
24/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	11	11	11	11	20.00
24/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	11	11	11	11	20.00
24/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	11	11	11	11	20.00
24/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	11	11	11	11	20.00
24/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	11	11	11	11	20.00
24/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	17093	17301	17093	17301	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8023	7939	8023	7939	0.00
24/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	23791	24026	23791	24026	0.00
24/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5705	5647	5705	5647	0.00
24/03/2006	R157 On 01-February-07			Bond Future	7.4700	7.4380	143.1336	143.3667	0.00
24/03/2006	R157 On 04-May-06			Bond Future	7.4400	7.4100	142.3380	142.5558	7.00
24/03/2006	R157 On 03-August-06			Bond Future	7.4400	7.4130	144.8984	145.1193	4.00
24/03/2006	R157 On 02-November-06			Bond Future	7.4500	7.4210	140.6710	140.8945	0.00
24/03/2006	R186 On 01-February-07			Bond Future	7.1600	7.1460	136.4849	136.6436	0.00
24/03/2006	R186 On 04-May-06			Bond Future	7.1600	7.1510	139.6901	139.8252	35.00
24/03/2006	R186 On 03-August-06			Bond Future	7.1600	7.1480	136.9033	137.0375	0.00
24/03/2006	R186 On 02-November-06			Bond Future	7.1600	7.1450	139.3449	139.4915	0.00
24/03/2006	R194 On 01-February-07			Bond Future	6.9500	6.9270	107.4520	107.4747	0.00
24/03/2006	R194 On 04-May-06			Bond Future	7.0600	7.0450	106.8027	106.8217	101.00
24/03/2006	R194 On 03-August-06			Bond Future	7.0100	6.9920	108.7249	108.7459	0.00
24/03/2006	R194 On 02-November-06			Bond Future	6.9700	6.9470	105.6011	105.6252	0.00
24/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	10321	10496	10321	10496	0.00
24/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2119	2066	2119	2066	0.00
24/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	14576	14770	14576	14770	0.00
24/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1303	1270	1303	1270	0.00
24/03/2006	R201 On 01-February-07			Bond Future	7.4400	7.4150	108.7892	108.9681	0.00
24/03/2006	R201 On 04-May-06			Bond Future	7.4200	7.3910	111.7047	111.8769	66.00
24/03/2006	R201 On 03-August-06			Bond Future	7.4200	7.3960	109.3018	109.4702	0.00
24/03/2006	R201 On 02-November-06			Bond Future	7.4300	7.4010	111.2498	111.4332	0.00
24/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	21902	22906	21902	22906	0.00
24/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	18459	17674	18459	17674	0.00
24/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	80938	82675	80938	82675	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1499	1403	1499	1403	0.00
24/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	94387	96169	94387	96169	0.00
24/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	756	704	756	704	0.00
24/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3189	3486	3189	3486	0.00
24/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	47041	45550	47041	45550	0.00
24/03/2006	R203 On 01-February-07			Bond Future	7.4600	7.4310	108.9955	109.2060	0.00
24/03/2006	R203 On 04-May-06			Bond Future	7.4300	7.4090	107.4003	107.5977	0.00
24/03/2006	R203 On 03-August-06			Bond Future	7.4400	7.4110	109.3254	109.5354	0.00
24/03/2006	R203 On 02-November-06			Bond Future	7.4500	7.4170	107.1142	107.3285	0.00
24/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	95995	98070	95995	98070	0.00
24/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	95995	98070	95995	98070	0.00
24/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	95995	98070	95995	98070	0.00
24/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	95995	98070	95995	98070	0.00
24/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	95995	98070	95995	98070	0.00
24/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	95995	98070	95995	98070	0.00
24/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	264	239	264	239	0.00
24/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	264	239	264	239	0.00
24/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	264	239	264	239	0.00
24/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	264	239	264	239	0.00
24/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	264	239	264	239	0.00
24/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	264	239	264	239	0.00
24/03/2006	R204 On 01-February-07			Bond Future	7.4300	7.4020	105.4638	105.6889	0.00
24/03/2006	R204 On 04-May-06			Bond Future	7.4100	7.3850	107.8249	108.0343	80.00
24/03/2006	R204 On 03-August-06			Bond Future	7.4100	7.3880	105.7270	105.9420	0.00
24/03/2006	R204 On 02-November-06			Bond Future	7.4200	7.3920	107.6174	107.8376	0.00
24/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	55237	56985	55237	56985	0.00
24/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9302	8847	9302	8847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	70252	72165	70252	72165	0.00
24/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5385	5095	5385	5095	0.00
24/03/2006	R207 On 01-February-07			Bond Future	7.4000	7.3690	99.2309	99.4519	0.00
24/03/2006	R207 On 04-May-06			Bond Future	7.3800	7.3570	101.1512	101.3546	0.00
24/03/2006	R207 On 03-August-06			Bond Future	7.3900	7.3600	99.3274	99.5368	0.00
24/03/2006	R207 On 02-November-06			Bond Future	7.3900	7.3620	101.0999	101.3153	0.00