



# Derivatives Weekly Statistics Report

From 2006/03/27 To 2006/03/31

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2006	GOVI On 01-February-07			jGovi	255.1000	254.7230	255.1040	254.7230	0.00
27/03/2006	GOVI On 04-May-06			jGovi	241.9600	241.5900	241.9590	241.5900	699.00
27/03/2006	GOVI On 03-August-06			jGovi	246.3100	245.9320	246.3100	245.9320	0.00
27/03/2006	GOVI On 02-November-06			jGovi	250.7200	250.3320	250.7190	250.3320	0.00
27/03/2006	J153 On 31-August-10			jSwap	7.2200	7.2540	0.0109	0.0094	0.00
27/03/2006	J157 On 15-September-15			jSwap	7.4200	7.4480	0.0056	0.0035	0.00
27/03/2006	J186 On 21-December-26			jSwap	7.1100	7.1250	0.0427	0.0408	0.00
27/03/2006	J194 On 28-February-08			jSwap	7.0400	7.0780	0.0085	0.0078	0.00
27/03/2006	J201 On 22-December-14			jSwap	7.3800	7.4030	0.0084	0.0066	0.00
27/03/2006	J203 On 15-September-17			jSwap	7.4000	7.4260	0.0079	0.0057	0.00
27/03/2006	J204 On 21-December-18			jSwap	7.3700	7.3950	0.0112	0.0089	0.00
27/03/2006	J207 On 15-January-20			jSwap	7.3400	7.3690	0.0578	0.0552	0.00
27/03/2006	JBAR On 16-March-05			jBar	7.0900	7.0920	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
27/03/2006	JFRA On 01-February-07			jFra	7.0600	7.0470	0.0173	0.0173	500.00
27/03/2006	JFRA On 07-February-08			jFra	7.4300	7.4790	0.0182	0.0183	0.00
27/03/2006	JFRA On 04-May-06			jFra	7.0300	7.1380	0.0172	0.0175	0.00
27/03/2006	JFRA On 03-May-07			jFra	7.1700	7.1750	0.0175	0.0176	0.00
27/03/2006	JFRA On 03-August-06			jFra	7.0000	6.9600	0.0172	0.0171	0.00
27/03/2006	JFRA On 02-August-07			jFra	7.2500	7.2960	0.0178	0.0179	0.00
27/03/2006	JFRA On 02-November-06			jFra	7.0000	7.0200	0.0172	0.0172	0.00
27/03/2006	JFRA On 01-November-07			jFra	7.3900	7.3910	0.0195	0.0195	0.00
27/03/2006	JN02 On 04-May-06			jNote	7.1600	7.1810	0.1332	0.1336	0.00
27/03/2006	JN02 On 03-August-06			jNote	7.2200	7.2380	0.1343	0.1346	0.00
27/03/2006	JN02 On 02-November-06			jNote	7.2900	7.3230	0.1354	0.1361	0.00
27/03/2006	JN05 On 04-May-06			jNote	7.4500	7.5050	0.3099	0.3118	0.00
27/03/2006	JN05 On 03-August-06			jNote	7.4900	7.5390	0.3112	0.3129	0.00
27/03/2006	JN05 On 02-November-06			jNote	7.5300	7.5850	0.3125	0.3144	0.00
27/03/2006	JN10 On 04-May-06			jNote	7.5700	7.6170	0.5300	0.5319	0.00
27/03/2006	JN10 On 03-August-06			jNote	7.5900	7.6330	0.5306	0.5324	0.00
27/03/2006	JN10 On 02-November-06			jNote	7.6100	7.6540	0.5312	0.5330	0.00
27/03/2006	JROD On 31-March-06			jRod	6.7000	6.5520	0.0030	0.0030	0.00
27/03/2006	JROD On 28-April-06			jRod	6.7600	6.6120	0.0028	0.0028	0.00
27/03/2006	JROD On 31-May-06			jRod	6.8900	6.7540	0.0026	0.0026	0.00
27/03/2006	JROD On 30-June-06			jRod	6.9000	6.8320	0.0052	0.0052	0.00
27/03/2006	JROD On 31-July-06			jRod	6.9800	6.9060	0.0048	0.0048	0.00
27/03/2006	JROD On 31-August-06			jRod	7.0400	6.9670	0.0046	0.0046	0.00
27/03/2006	R153 On 01-February-07			Bond Future	7.2200	7.2700	123.5649	123.3936	0.00
27/03/2006	R153 On 04-May-06			Bond Future	7.2100	7.2540	123.5594	123.3906	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
27/03/2006	R153 On 03-August-06			Bond Future	7.2500	7.2470	125.5996	125.6113	24.00
27/03/2006	R153 On 02-November-06			Bond Future	7.2000	7.2510	121.4436	121.2678	0.00
27/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	48285	46766	48285	46766	0.00
27/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	48285	46766	48285	46766	0.00
27/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1907	2146	1907	2146	0.00
27/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1907	2146	1907	2146	0.00
27/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	12701	11430	12701	11430	0.00
27/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	949	1366	949	1366	0.00
27/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	22053	20489	22053	20489	0.00
27/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	181	304	181	304	0.00
27/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	31914	30255	31914	30255	0.00
27/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	30	59	30	59	0.00
27/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	41793	40112	41793	40112	0.00
27/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	41793	40112	41793	40112	0.00
27/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	41793	40112	41793	40112	0.00
27/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	41793	40112	41793	40112	0.00
27/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	41793	40112	41793	40112	0.00
27/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	5	11	5	11	20.00
27/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	5	11	5	11	20.00
27/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	5	11	5	11	20.00
27/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	5	11	5	11	20.00
27/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	5	11	5	11	20.00
27/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	18131	17093	18131	17093	0.00
27/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	7304	8023	7304	8023	0.00
27/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	25000	23791	25000	23791	0.00
27/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5155	5705	5155	5705	0.00
27/03/2006	R157 On 01-February-07			Bond Future	7.4300	7.4680	143.3979	143.1336	0.00
27/03/2006	R157 On 04-May-06			Bond Future	7.4100	7.4360	142.5977	142.3380	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
27/03/2006	R157 On 03-August-06			Bond Future	7.4100	7.4400	145.1603	144.8984	4.00
27/03/2006	R157 On 02-November-06			Bond Future	7.4200	7.4490	140.9344	140.6710	0.00
27/03/2006	R186 On 01-February-07			Bond Future	7.1400	7.1580	136.7761	136.4849	0.00
27/03/2006	R186 On 04-May-06			Bond Future	7.1400	7.1610	139.9606	139.6901	35.00
27/03/2006	R186 On 03-August-06			Bond Future	7.1400	7.1580	137.1719	136.9033	0.00
27/03/2006	R186 On 02-November-06			Bond Future	7.1400	7.1560	139.6250	139.3449	0.00
27/03/2006	R194 On 01-February-07			Bond Future	6.8800	6.9490	107.5232	107.4520	0.00
27/03/2006	R194 On 04-May-06			Bond Future	7.0200	7.0560	106.8736	106.8027	101.00
27/03/2006	R194 On 03-August-06			Bond Future	6.9600	7.0060	108.7984	108.7249	0.00
27/03/2006	R194 On 02-November-06			Bond Future	6.9100	6.9660	105.6772	105.6011	0.00
27/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	10831	10321	10831	10321	0.00
27/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1918	2119	1918	2119	0.00
27/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	15154	14576	15154	14576	0.00
27/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1169	1303	1169	1303	0.00
27/03/2006	R201 On 01-February-07			Bond Future	7.4100	7.4440	108.9990	108.7892	0.00
27/03/2006	R201 On 04-May-06			Bond Future	7.3900	7.4170	111.9101	111.7047	66.00
27/03/2006	R201 On 03-August-06			Bond Future	7.3900	7.4220	109.5026	109.3018	0.00
27/03/2006	R201 On 02-November-06			Bond Future	7.4000	7.4300	111.4648	111.2498	0.00
27/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	22948	21902	22948	21902	0.00
27/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	17408	18459	17408	18459	0.00
27/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	82917	80938	82917	80938	0.00
27/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1328	1499	1328	1499	0.00
27/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	96441	94387	96441	94387	0.00
27/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	659	756	659	756	0.00
27/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3472	3189	3472	3189	0.00
27/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	45227	47041	45227	47041	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
27/03/2006	R203 On 01-February-07			Bond Future	7.4300	7.4590	109.2436	108.9955	0.00
27/03/2006	R203 On 04-May-06			Bond Future	7.4000	7.4340	107.6373	107.4003	0.00
27/03/2006	R203 On 03-August-06			Bond Future	7.4100	7.4380	109.5743	109.3254	0.00
27/03/2006	R203 On 02-November-06			Bond Future	7.4100	7.4450	107.3668	107.1142	0.00
27/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	98429	95995	98429	95995	0.00
27/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	98429	95995	98429	95995	0.00
27/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	98429	95995	98429	95995	0.00
27/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	98429	95995	98429	95995	0.00
27/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	98429	95995	98429	95995	0.00
27/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	98429	95995	98429	95995	0.00
27/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	209	264	209	264	0.00
27/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	209	264	209	264	0.00
27/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	209	264	209	264	0.00
27/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	209	264	209	264	0.00
27/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	209	264	209	264	0.00
27/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	209	264	209	264	0.00
27/03/2006	R204 On 01-February-07			Bond Future	7.4000	7.4300	105.7292	105.4638	0.00
27/03/2006	R204 On 04-May-06			Bond Future	7.3800	7.4100	108.0763	107.8249	80.00
27/03/2006	R204 On 03-August-06			Bond Future	7.3800	7.4140	105.9834	105.7270	0.00
27/03/2006	R204 On 02-November-06			Bond Future	7.3900	7.4190	107.8785	107.6174	0.00
27/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	57125	55237	57125	55237	0.00
27/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8579	9302	8579	9302	0.00
27/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	72380	70252	72380	70252	0.00
27/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4901	5385	4901	5385	0.00
27/03/2006	R207 On 01-February-07			Bond Future	7.3600	7.3960	99.4929	99.2309	0.00
27/03/2006	R207 On 04-May-06			Bond Future	7.3500	7.3810	101.3970	101.1512	0.00
27/03/2006	R207 On 03-August-06			Bond Future	7.3600	7.3850	99.5788	99.3274	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
27/03/2006	R207 On 02-November-06			Bond Future	7.3600	7.3880	101.3568	101.0999	0.00
28/03/2006	GOVI On 01-February-07			jGovi	254.7200	255.1040	254.7190	255.1040	0.00
28/03/2006	GOVI On 04-May-06			jGovi	241.5800	241.9590	241.5790	241.9590	699.00
28/03/2006	GOVI On 03-August-06			jGovi	245.9200	246.3100	245.9220	246.3100	0.00
28/03/2006	GOVI On 02-November-06			jGovi	250.3300	250.7190	250.3300	250.7190	0.00
28/03/2006	J153 On 31-August-10			jSwap	7.2400	7.2150	0.0101	0.0109	0.00
28/03/2006	J157 On 15-September-15			jSwap	7.4600	7.4180	0.0031	0.0056	0.00
28/03/2006	J186 On 21-December-26			jSwap	7.1500	7.1080	0.0383	0.0427	0.00
28/03/2006	J194 On 28-February-08			jSwap	7.0600	7.0390	0.0081	0.0085	0.00
28/03/2006	J201 On 22-December-14			jSwap	7.4000	7.3750	0.0065	0.0084	0.00
28/03/2006	J203 On 15-September-17			jSwap	7.4300	7.3970	0.0052	0.0079	0.00
28/03/2006	J204 On 21-December-18			jSwap	7.4000	7.3670	0.0084	0.0112	0.00
28/03/2006	J207 On 15-January-20			jSwap	7.3800	7.3420	0.0546	0.0578	0.00
28/03/2006	JBAR On 16-March-05			jBar	7.0900	7.0920	0.0000	0.0000	0.00
28/03/2006	JFRA On 01-February-07			jFra	7.0900	7.0580	0.0174	0.0173	500.00
28/03/2006	JFRA On 07-February-08			jFra	7.4600	7.4330	0.0183	0.0182	0.00
28/03/2006	JFRA On 04-May-06			jFra	7.0400	7.0270	0.0173	0.0172	0.00
28/03/2006	JFRA On 03-May-07			jFra	7.1800	7.1670	0.0176	0.0175	0.00
28/03/2006	JFRA On 03-August-06			jFra	7.0200	7.0030	0.0172	0.0172	0.00
28/03/2006	JFRA On 02-August-07			jFra	7.2800	7.2520	0.0178	0.0178	0.00
28/03/2006	JFRA On 02-November-06			jFra	7.0200	6.9980	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
28/03/2006	JFRA On 01-November-07			jFra	7.4000	7.3880	0.0195	0.0195	0.00
28/03/2006	JN02 On 04-May-06			jNote	7.1800	7.1550	0.1336	0.1332	0.00
28/03/2006	JN02 On 03-August-06			jNote	7.2400	7.2190	0.1347	0.1343	0.00
28/03/2006	JN02 On 02-November-06			jNote	7.3100	7.2860	0.1359	0.1354	0.00
28/03/2006	JN05 On 04-May-06			jNote	7.4800	7.4510	0.3109	0.3099	0.00
28/03/2006	JN05 On 03-August-06			jNote	7.5200	7.4890	0.3122	0.3112	0.00
28/03/2006	JN05 On 02-November-06			jNote	7.5600	7.5300	0.3136	0.3125	0.00
28/03/2006	JN10 On 04-May-06			jNote	7.6200	7.5730	0.5322	0.5300	0.00
28/03/2006	JN10 On 03-August-06			jNote	7.6400	7.5920	0.5328	0.5306	0.00
28/03/2006	JN10 On 02-November-06			jNote	7.6600	7.6120	0.5334	0.5312	0.00
28/03/2006	JROD On 31-March-06			jRod	6.7000	6.7020	0.0030	0.0030	0.00
28/03/2006	JROD On 28-April-06			jRod	6.7500	6.7550	0.0028	0.0028	0.00
28/03/2006	JROD On 31-May-06			jRod	6.8800	6.8870	0.0026	0.0026	0.00
28/03/2006	JROD On 30-June-06			jRod	6.9000	6.9040	0.0053	0.0052	0.00
28/03/2006	JROD On 31-July-06			jRod	6.9800	6.9810	0.0048	0.0048	0.00
28/03/2006	JROD On 31-August-06			jRod	7.0400	7.0400	0.0046	0.0046	0.00
28/03/2006	R153 On 01-February-07			Bond Future	7.2400	7.2200	123.4861	123.5649	0.00
28/03/2006	R153 On 04-May-06			Bond Future	7.2300	7.2130	123.4729	123.5594	227.00
28/03/2006	R153 On 03-August-06			Bond Future	7.2300	7.2500	125.6969	125.5996	24.00
28/03/2006	R153 On 02-November-06			Bond Future	7.2300	7.2030	121.3593	121.4436	0.00
28/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	47516	48285	47516	48285	0.00
28/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	47516	48285	47516	48285	0.00
28/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1980	1907	1980	1907	0.00
28/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1980	1907	1980	1907	0.00
28/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	11939	12701	11939	12701	0.00

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28/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	1051	949	1051	949	0.00
28/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	21208	22053	21208	22053	0.00
28/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	201	181	201	181	0.00
28/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	31052	31914	31052	31914	0.00
28/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	33	30	33	30	0.00
28/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	40929	41793	40929	41793	0.00
28/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	40929	41793	40929	41793	0.00
28/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	40929	41793	40929	41793	0.00
28/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	40929	41793	40929	41793	0.00
28/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	40929	41793	40929	41793	0.00
28/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	5	5	5	5	20.00
28/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	5	5	5	5	20.00
28/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	5	5	5	5	20.00
28/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	5	5	5	5	20.00
28/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	5	5	5	5	20.00
28/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	17566	18131	17566	18131	0.00
28/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	7581	7304	7581	7304	0.00
28/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	24357	25000	24357	25000	0.00
28/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5355	5155	5355	5155	0.00
28/03/2006	R157 On 01-February-07			Bond Future	7.4700	7.4340	143.0949	143.3979	0.00
28/03/2006	R157 On 04-May-06			Bond Future	7.4400	7.4050	142.2962	142.5977	109.00
28/03/2006	R157 On 03-August-06			Bond Future	7.4500	7.4080	144.8576	145.1603	4.00
28/03/2006	R157 On 02-November-06			Bond Future	7.4500	7.4160	140.6312	140.9344	0.00
28/03/2006	R186 On 01-February-07			Bond Future	7.1800	7.1360	136.2078	136.7761	0.00
28/03/2006	R186 On 04-May-06			Bond Future	7.1800	7.1410	139.4070	139.9606	35.00
28/03/2006	R186 On 03-August-06			Bond Future	7.1800	7.1380	136.6220	137.1719	0.00
28/03/2006	R186 On 02-November-06			Bond Future	7.1800	7.1350	139.0656	139.6250	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
28/03/2006	R194 On 01-February-07			Bond Future	6.9100	6.8800	107.4912	107.5232	0.00
28/03/2006	R194 On 04-May-06			Bond Future	7.0400	7.0150	106.8373	106.8736	101.00
28/03/2006	R194 On 03-August-06			Bond Future	6.9800	6.9570	108.7594	108.7984	0.00
28/03/2006	R194 On 02-November-06			Bond Future	6.9400	6.9060	105.6404	105.6772	0.00
28/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	10585	10831	10585	10831	0.00
28/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1991	1918	1991	1918	0.00
28/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	14880	15154	14880	15154	0.00
28/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1215	1169	1215	1169	0.00
28/03/2006	R201 On 01-February-07			Bond Future	7.4400	7.4100	108.7892	108.9990	0.00
28/03/2006	R201 On 04-May-06			Bond Future	7.4200	7.3860	111.7047	111.9101	66.00
28/03/2006	R201 On 03-August-06			Bond Future	7.4200	7.3910	109.3018	109.5026	0.00
28/03/2006	R201 On 02-November-06			Bond Future	7.4300	7.3960	111.2561	111.4648	0.00
28/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	21774	22948	21774	22948	0.00
28/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	18331	17408	18331	17408	0.00
28/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	80937	82917	80937	82917	0.00
28/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1436	1328	1436	1328	0.00
28/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	94411	96441	94411	96441	0.00
28/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	717	659	717	659	0.00
28/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3128	3472	3128	3472	0.00
28/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	46979	45227	46979	45227	0.00
28/03/2006	R203 On 01-February-07			Bond Future	7.4700	7.4260	108.9504	109.2436	0.00
28/03/2006	R203 On 04-May-06			Bond Future	7.4400	7.4040	107.3530	107.6373	0.00
28/03/2006	R203 On 03-August-06			Bond Future	7.4400	7.4060	109.2866	109.5743	0.00
28/03/2006	R203 On 02-November-06			Bond Future	7.4500	7.4120	107.0760	107.3668	0.00
28/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	95585	98429	95585	98429	0.00
28/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	95585	98429	95585	98429	0.00
28/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	95585	98429	95585	98429	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
28/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	95585	98429	95585	98429	0.00
28/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	95585	98429	95585	98429	0.00
28/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	95585	98429	95585	98429	0.00
28/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	242	209	242	209	0.00
28/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	242	209	242	209	0.00
28/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	242	209	242	209	0.00
28/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	242	209	242	209	0.00
28/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	242	209	242	209	0.00
28/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	242	209	242	209	0.00
28/03/2006	R204 On 01-February-07			Bond Future	7.4400	7.3970	105.4236	105.7292	0.00
28/03/2006	R204 On 04-May-06			Bond Future	7.4200	7.3800	107.7830	108.0763	80.00
28/03/2006	R204 On 03-August-06			Bond Future	7.4200	7.3830	105.6857	105.9834	0.00
28/03/2006	R204 On 02-November-06			Bond Future	7.4200	7.3870	107.5766	107.8785	0.00
28/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	54740	57125	54740	57125	0.00
28/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9213	8579	9213	8579	0.00
28/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	69766	72380	69766	72380	0.00
28/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5305	4901	5305	4901	0.00
28/03/2006	R207 On 01-February-07			Bond Future	7.4000	7.3640	99.1737	99.4929	0.00
28/03/2006	R207 On 04-May-06			Bond Future	7.3900	7.3520	101.0835	101.3970	0.00
28/03/2006	R207 On 03-August-06			Bond Future	7.3900	7.3550	99.2605	99.5788	0.00
28/03/2006	R207 On 02-November-06			Bond Future	7.4000	7.3570	101.0420	101.3568	0.00
29/03/2006	GOVI On 01-February-07			jGovi	254.0400	254.7190	254.0410	254.7190	0.00
29/03/2006	GOVI On 04-May-06			jGovi	240.8600	241.5790	240.8610	241.5790	699.00
29/03/2006	GOVI On 03-August-06			jGovi	245.1900	245.9220	245.1910	245.9220	0.00
29/03/2006	GOVI On 02-November-06			jGovi	249.6100	250.3300	249.6080	250.3300	0.00
29/03/2006	J153 On 31-August-10			jSwap	7.2900	7.2350	0.0080	0.0101	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
29/03/2006	J157 On 15-September-15			jSwap	7.5100	7.4550	0.0005	0.0031	0.00
29/03/2006	J186 On 21-December-26			jSwap	7.2000	7.1480	0.0329	0.0383	0.00
29/03/2006	J194 On 28-February-08			jSwap	7.1600	7.0600	0.0064	0.0081	0.00
29/03/2006	J201 On 22-December-14			jSwap	7.4700	7.4040	0.0024	0.0065	0.00
29/03/2006	J203 On 15-September-17			jSwap	7.4900	7.4320	0.0007	0.0052	0.00
29/03/2006	J204 On 21-December-18			jSwap	7.4600	7.4010	0.0035	0.0084	0.00
29/03/2006	J207 On 15-January-20			jSwap	7.4300	7.3770	0.0496	0.0546	0.00
29/03/2006	JBAR On 16-March-05			jBar	7.0900	7.0920	0.0000	0.0000	0.00
29/03/2006	JFRA On 01-February-07			jFra	7.2600	7.0870	0.0178	0.0174	500.00
29/03/2006	JFRA On 07-February-08			jFra	7.5800	7.4610	0.0185	0.0183	0.00
29/03/2006	JFRA On 04-May-06			jFra	7.1200	7.0440	0.0174	0.0173	0.00
29/03/2006	JFRA On 03-May-07			jFra	7.3000	7.1790	0.0179	0.0176	0.00
29/03/2006	JFRA On 03-August-06			jFra	7.1200	7.0210	0.0174	0.0172	0.00
29/03/2006	JFRA On 02-August-07			jFra	7.4200	7.2800	0.0182	0.0178	0.00
29/03/2006	JFRA On 02-November-06			jFra	7.1300	7.0150	0.0175	0.0172	0.00
29/03/2006	JFRA On 01-November-07			jFra	7.5200	7.4040	0.0198	0.0195	0.00
29/03/2006	JN02 On 04-May-06			jNote	7.3000	7.1800	0.1356	0.1336	0.00
29/03/2006	JN02 On 03-August-06			jNote	7.3600	7.2410	0.1368	0.1347	0.00
29/03/2006	JN02 On 02-November-06			jNote	7.4300	7.3100	0.1379	0.1359	0.00
29/03/2006	JN05 On 04-May-06			jNote	7.5500	7.4770	0.3132	0.3109	0.00
29/03/2006	JN05 On 03-August-06			jNote	7.5900	7.5180	0.3145	0.3122	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
29/03/2006	JN05 On 02-November-06			jNote	7.6300	7.5620	0.3157	0.3136	0.00
29/03/2006	JN10 On 04-May-06			jNote	7.6700	7.6160	0.5343	0.5322	0.00
29/03/2006	JN10 On 03-August-06			jNote	7.6900	7.6360	0.5348	0.5328	0.00
29/03/2006	JN10 On 02-November-06			jNote	7.7100	7.6570	0.5354	0.5334	0.00
29/03/2006	JROD On 31-March-06			jRod	6.7000	6.7020	0.0030	0.0030	0.00
29/03/2006	JROD On 28-April-06			jRod	6.7500	6.7520	0.0028	0.0028	0.00
29/03/2006	JROD On 31-May-06			jRod	6.8800	6.8830	0.0026	0.0026	0.00
29/03/2006	JROD On 30-June-06			jRod	6.9000	6.9010	0.0053	0.0053	0.00
29/03/2006	JROD On 31-July-06			jRod	6.9800	6.9790	0.0048	0.0048	0.00
29/03/2006	JROD On 31-August-06			jRod	7.0400	7.0380	0.0046	0.0046	0.00
29/03/2006	R153 On 01-February-07			Bond Future	7.3100	7.2430	123.2601	123.4861	0.00
29/03/2006	R153 On 04-May-06			Bond Future	7.3000	7.2340	123.2222	123.4729	227.00
29/03/2006	R153 On 03-August-06			Bond Future	7.2900	7.2250	125.4404	125.6969	24.00
29/03/2006	R153 On 02-November-06			Bond Future	7.2900	7.2260	121.1106	121.3593	0.00
29/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	45293	47516	45293	47516	0.00
29/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	45293	47516	45293	47516	0.00
29/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	2245	1980	2245	1980	0.00
29/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2245	1980	2245	1980	0.00
29/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	9884	11939	9884	11939	0.00
29/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	1504	1051	1504	1051	0.00
29/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	18808	21208	18808	21208	0.00
29/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	308	201	308	201	0.00
29/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	28564	31052	28564	31052	0.00
29/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	53	33	53	33	0.00
29/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	38424	40929	38424	40929	0.00
29/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	38424	40929	38424	40929	0.00
29/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	38424	40929	38424	40929	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
29/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	38424	40929	38424	40929	0.00
29/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	38424	40929	38424	40929	0.00
29/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	8	5	8	5	20.00
29/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	8	5	8	5	20.00
29/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	8	5	8	5	20.00
29/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	8	5	8	5	20.00
29/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	8	5	8	5	20.00
29/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	15997	17566	15997	17566	0.00
29/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8501	7581	8501	7581	0.00
29/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	22549	24357	22549	24357	0.00
29/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6035	5355	6035	5355	0.00
29/03/2006	R157 On 01-February-07			Bond Future	7.5300	7.4730	142.6536	143.0949	0.00
29/03/2006	R157 On 04-May-06			Bond Future	7.5000	7.4410	141.8371	142.2962	109.00
29/03/2006	R157 On 03-August-06			Bond Future	7.5000	7.4450	144.3930	144.8576	4.00
29/03/2006	R157 On 02-November-06			Bond Future	7.5100	7.4540	140.1700	140.6312	0.00
29/03/2006	R186 On 01-February-07			Bond Future	7.2300	7.1790	135.5384	136.2078	0.00
29/03/2006	R186 On 04-May-06			Bond Future	7.2300	7.1820	138.7365	139.4070	35.00
29/03/2006	R186 On 03-August-06			Bond Future	7.2300	7.1790	135.9295	136.6220	0.00
29/03/2006	R186 On 02-November-06			Bond Future	7.2300	7.1770	138.3778	139.0656	0.00
29/03/2006	R194 On 01-February-07			Bond Future	7.0600	6.9110	107.3337	107.4912	0.00
29/03/2006	R194 On 04-May-06			Bond Future	7.1400	7.0360	106.6542	106.8373	101.00
29/03/2006	R194 On 03-August-06			Bond Future	7.1100	6.9830	108.5750	108.7594	0.00
29/03/2006	R194 On 02-November-06			Bond Future	7.0800	6.9350	105.4616	105.6404	0.00
29/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9431	10585	9431	10585	0.00
29/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2413	1991	2413	1991	0.00
29/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13577	14880	13577	14880	0.00
29/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1487	1215	1487	1215	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
29/03/2006	R201 On 01-February-07			Bond Future	7.5100	7.4440	108.3714	108.7892	0.00
29/03/2006	R201 On 04-May-06			Bond Future	7.4800	7.4170	111.2755	111.7047	66.00
29/03/2006	R201 On 03-August-06			Bond Future	7.4900	7.4220	108.8630	109.3018	0.00
29/03/2006	R201 On 02-November-06			Bond Future	7.5000	7.4290	110.8213	111.2561	0.00
29/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	19569	21774	19569	21774	0.00
29/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	20305	18331	20305	18331	0.00
29/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	76857	80937	76857	80937	0.00
29/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1704	1436	1704	1436	0.00
29/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	90210	94411	90210	94411	0.00
29/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	865	717	865	717	0.00
29/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2534	3128	2534	3128	0.00
29/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	50564	46979	50564	46979	0.00
29/03/2006	R203 On 01-February-07			Bond Future	7.5300	7.4650	108.4864	108.9504	0.00
29/03/2006	R203 On 04-May-06			Bond Future	7.5000	7.4400	106.8815	107.3530	0.00
29/03/2006	R203 On 03-August-06			Bond Future	7.5100	7.4430	108.8067	109.2866	0.00
29/03/2006	R203 On 02-November-06			Bond Future	7.5100	7.4500	106.5962	107.0760	0.00
29/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	90859	95585	90859	95585	0.00
29/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	90859	95585	90859	95585	0.00
29/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	90859	95585	90859	95585	0.00
29/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	90859	95585	90859	95585	0.00
29/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	90859	95585	90859	95585	0.00
29/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	90859	95585	90859	95585	0.00
29/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	314	242	314	242	0.00
29/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	314	242	314	242	0.00
29/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	314	242	314	242	0.00
29/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	314	242	314	242	0.00
29/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	314	242	314	242	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
29/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	314	242	314	242	0.00
29/03/2006	R204 On 01-February-07			Bond Future	7.5000	7.4350	104.9277	105.4236	0.00
29/03/2006	R204 On 04-May-06			Bond Future	7.4800	7.4150	107.2829	107.7830	80.00
29/03/2006	R204 On 03-August-06			Bond Future	7.4800	7.4190	105.1757	105.6857	0.00
29/03/2006	R204 On 02-November-06			Bond Future	7.4900	7.4240	107.0653	107.5766	0.00
29/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	50825	54740	50825	54740	0.00
29/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	10410	9213	10410	9213	0.00
29/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	65431	69766	65431	69766	0.00
29/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	6084	5305	6084	5305	0.00
29/03/2006	R207 On 01-February-07			Bond Future	7.4600	7.4030	98.6935	99.1737	0.00
29/03/2006	R207 On 04-May-06			Bond Future	7.4500	7.3890	100.5949	101.0835	0.00
29/03/2006	R207 On 03-August-06			Bond Future	7.4500	7.3930	98.7690	99.2605	0.00
29/03/2006	R207 On 02-November-06			Bond Future	7.4600	7.3950	100.5476	101.0420	0.00
30/03/2006	GOVI On 01-February-07			jGovi	254.5900	254.0410	254.5940	254.0410	0.00
30/03/2006	GOVI On 04-May-06			jGovi	241.4300	240.8610	241.4250	240.8610	699.00
30/03/2006	GOVI On 03-August-06			jGovi	245.7600	245.1910	245.7590	245.1910	0.00
30/03/2006	GOVI On 02-November-06			jGovi	250.1700	249.6080	250.1710	249.6080	0.00
30/03/2006	J153 On 31-August-10			jSwap	7.2500	7.2910	0.0095	0.0080	0.00
30/03/2006	J157 On 15-September-15			jSwap	7.4600	7.5070	0.0029	0.0005	0.00
30/03/2006	J186 On 21-December-26			jSwap	7.1500	7.1960	0.0384	0.0329	0.00
30/03/2006	J194 On 28-February-08			jSwap	7.1300	7.1550	0.0068	0.0064	0.00
30/03/2006	J201 On 22-December-14			jSwap	7.4200	7.4660	0.0056	0.0024	0.00
30/03/2006	J203 On 15-September-17			jSwap	7.4400	7.4910	0.0045	0.0007	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
30/03/2006	J204 On 21-December-18			jSwap	7.4100	7.4580	0.0075	0.0035	0.00
30/03/2006	J207 On 15-January-20			jSwap	7.3900	7.4320	0.0539	0.0496	0.00
30/03/2006	JBAR On 16-March-05			jBar	7.0900	7.0920	0.0000	0.0000	0.00
30/03/2006	JFRA On 01-February-07			jFra	7.2300	7.2590	0.0177	0.0178	500.00
30/03/2006	JFRA On 07-February-08			jFra	7.5500	7.5780	0.0185	0.0185	0.00
30/03/2006	JFRA On 04-May-06			jFra	7.1200	7.1170	0.0174	0.0174	0.00
30/03/2006	JFRA On 03-May-07			jFra	7.3100	7.3020	0.0179	0.0179	0.00
30/03/2006	JFRA On 03-August-06			jFra	7.1200	7.1200	0.0174	0.0174	0.00
30/03/2006	JFRA On 02-August-07			jFra	7.4000	7.4170	0.0181	0.0182	0.00
30/03/2006	JFRA On 02-November-06			jFra	7.1400	7.1340	0.0175	0.0175	0.00
30/03/2006	JFRA On 01-November-07			jFra	7.5100	7.5180	0.0198	0.0198	0.00
30/03/2006	JN02 On 04-May-06			jNote	7.2900	7.2980	0.1355	0.1356	0.00
30/03/2006	JN02 On 03-August-06			jNote	7.3500	7.3630	0.1365	0.1368	0.00
30/03/2006	JN02 On 02-November-06			jNote	7.4100	7.4310	0.1376	0.1379	0.00
30/03/2006	JN05 On 04-May-06			jNote	7.5200	7.5520	0.3119	0.3132	0.00
30/03/2006	JN05 On 03-August-06			jNote	7.5500	7.5900	0.3130	0.3145	0.00
30/03/2006	JN05 On 02-November-06			jNote	7.5900	7.6300	0.3141	0.3157	0.00
30/03/2006	JN10 On 04-May-06			jNote	7.6300	7.6690	0.5323	0.5343	0.00
30/03/2006	JN10 On 03-August-06			jNote	7.6500	7.6880	0.5328	0.5348	0.00
30/03/2006	JN10 On 02-November-06			jNote	7.6600	7.7070	0.5334	0.5354	0.00
30/03/2006	JROD On 31-March-06			jRod	6.7000	6.7020	0.0000	0.0030	0.00
30/03/2006	JROD On 28-April-06			jRod	6.7500	6.7500	0.0028	0.0028	0.00
30/03/2006	JROD On 31-May-06			jRod	6.8700	6.8780	0.0026	0.0026	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
30/03/2006	JROD On 30-June-06			jRod	6.9000	6.8990	0.0053	0.0053	0.00
30/03/2006	JROD On 31-July-06			jRod	6.9700	6.9770	0.0048	0.0048	0.00
30/03/2006	JROD On 31-August-06			jRod	7.0300	7.0370	0.0046	0.0046	0.00
30/03/2006	R153 On 01-February-07			Bond Future	7.2600	7.3090	123.4175	123.2601	0.00
30/03/2006	R153 On 04-May-06			Bond Future	7.2500	7.2950	123.3906	123.2222	228.00
30/03/2006	R153 On 03-August-06			Bond Future	7.2500	7.2910	125.6113	125.4404	24.00
30/03/2006	R153 On 02-November-06			Bond Future	7.2500	7.2940	121.2751	121.1106	0.00
30/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	46733	45293	46733	45293	0.00
30/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	46733	45293	46733	45293	0.00
30/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	2039	2245	2039	2245	0.00
30/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2039	2245	2039	2245	0.00
30/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	11179	9884	11179	9884	0.00
30/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	1114	1504	1114	1504	0.00
30/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	20390	18808	20390	18808	0.00
30/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	206	308	206	308	0.00
30/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	30228	28564	30228	28564	0.00
30/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	32	53	32	53	0.00
30/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	40105	38424	40105	38424	0.00
30/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	40105	38424	40105	38424	0.00
30/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	40105	38424	40105	38424	0.00
30/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	40105	38424	40105	38424	0.00
30/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	40105	38424	40105	38424	0.00
30/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	4	8	4	8	20.00
30/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	4	8	4	8	20.00
30/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	4	8	4	8	20.00
30/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	4	8	4	8	20.00
30/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	4	8	4	8	20.00
30/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	16983	15997	16983	15997	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
30/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	7841	8501	7841	8501	0.00
30/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	23697	22549	23697	22549	0.00
30/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5537	6035	5537	6035	0.00
30/03/2006	R157 On 01-February-07			Bond Future	7.4800	7.5300	143.0793	142.6536	0.00
30/03/2006	R157 On 04-May-06			Bond Future	7.4500	7.4960	142.2627	141.8371	109.00
30/03/2006	R157 On 03-August-06			Bond Future	7.4500	7.5020	144.8168	144.3930	4.00
30/03/2006	R157 On 02-November-06			Bond Future	7.4600	7.5120	140.5993	140.1700	0.00
30/03/2006	R186 On 01-February-07			Bond Future	7.1800	7.2300	136.2342	135.5384	0.00
30/03/2006	R186 On 04-May-06			Bond Future	7.1800	7.2320	139.4205	138.7365	35.00
30/03/2006	R186 On 03-August-06			Bond Future	7.1800	7.2310	136.6220	135.9295	0.00
30/03/2006	R186 On 02-November-06			Bond Future	7.1800	7.2290	139.0656	138.3778	0.00
30/03/2006	R194 On 01-February-07			Bond Future	7.0300	7.0640	107.3738	107.3337	0.00
30/03/2006	R194 On 04-May-06			Bond Future	7.1100	7.1420	106.7094	106.6542	101.00
30/03/2006	R194 On 03-August-06			Bond Future	7.0700	7.1060	108.6274	108.5750	0.00
30/03/2006	R194 On 02-November-06			Bond Future	7.0400	7.0760	105.5098	105.4616	0.00
30/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9710	9431	9710	9431	0.00
30/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2290	2413	2290	2413	0.00
30/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13897	13577	13897	13577	0.00
30/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1406	1487	1406	1487	0.00
30/03/2006	R201 On 01-February-07			Bond Future	7.4600	7.5120	108.7092	108.3714	0.00
30/03/2006	R201 On 04-May-06			Bond Future	7.4300	7.4820	111.6120	111.2755	66.00
30/03/2006	R201 On 03-August-06			Bond Future	7.4400	7.4900	109.1983	108.8630	0.00
30/03/2006	R201 On 02-November-06			Bond Future	7.4400	7.4980	111.1614	110.8213	0.00
30/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	21282	19569	21282	19569	0.00
30/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	18640	20305	18640	20305	0.00
30/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	80018	76857	80018	76857	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
30/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1464	1704	1464	1704	0.00
30/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	93477	90210	93477	90210	0.00
30/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	731	865	731	865	0.00
30/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2979	2534	2979	2534	0.00
30/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	47631	50564	47631	50564	0.00
30/03/2006	R203 On 01-February-07			Bond Future	7.4700	7.5270	108.8904	108.4864	0.00
30/03/2006	R203 On 04-May-06			Bond Future	7.4500	7.5000	107.2821	106.8815	0.00
30/03/2006	R203 On 03-August-06			Bond Future	7.4500	7.5050	109.2090	108.8067	0.00
30/03/2006	R203 On 02-November-06			Bond Future	7.4600	7.5130	106.9997	106.5962	0.00
30/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	94807	90859	94807	90859	0.00
30/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	94807	90859	94807	90859	0.00
30/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	94807	90859	94807	90859	0.00
30/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	94807	90859	94807	90859	0.00
30/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	94807	90859	94807	90859	0.00
30/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	94807	90859	94807	90859	0.00
30/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	240	314	240	314	0.00
30/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	240	314	240	314	0.00
30/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	240	314	240	314	0.00
30/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	240	314	240	314	0.00
30/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	240	314	240	314	0.00
30/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	240	314	240	314	0.00
30/03/2006	R204 On 01-February-07			Bond Future	7.4400	7.4970	105.3595	104.9277	0.00
30/03/2006	R204 On 04-May-06			Bond Future	7.4300	7.4750	107.6994	107.2829	80.00
30/03/2006	R204 On 03-August-06			Bond Future	7.4300	7.4810	105.6032	105.1757	0.00
30/03/2006	R204 On 02-November-06			Bond Future	7.4300	7.4870	107.4953	107.0653	0.00
30/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	54024	50825	54024	50825	0.00
30/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9310	10410	9310	10410	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
30/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	69004	65431	69004	65431	0.00
30/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5357	6084	5357	6084	0.00
30/03/2006	R207 On 01-February-07			Bond Future	7.4100	7.4620	99.1248	98.6935	0.00
30/03/2006	R207 On 04-May-06			Bond Future	7.4000	7.4470	101.0244	100.5949	0.00
30/03/2006	R207 On 03-August-06			Bond Future	7.4000	7.4520	99.2020	98.7690	0.00
30/03/2006	R207 On 02-November-06			Bond Future	7.4000	7.4550	100.9841	100.5476	0.00
31/03/2006	GOVI On 01-February-07			jGovi	253.8600	254.5940	253.8630	254.5940	0.00
31/03/2006	GOVI On 04-May-06			jGovi	240.6800	241.4250	240.6830	241.4250	699.00
31/03/2006	GOVI On 03-August-06			jGovi	245.0100	245.7590	245.0050	245.7590	0.00
31/03/2006	GOVI On 02-November-06			jGovi	249.4200	250.1710	249.4200	250.1710	0.00
31/03/2006	J153 On 31-August-10			jSwap	7.3000	7.2520	0.0077	0.0095	0.00
31/03/2006	J157 On 15-September-15			jSwap	7.5200	7.4570	0.0015	0.0029	0.00
31/03/2006	J186 On 21-December-26			jSwap	7.2100	7.1470	0.0314	0.0384	0.00
31/03/2006	J194 On 28-February-08			jSwap	7.1800	7.1290	0.0058	0.0068	0.00
31/03/2006	J201 On 22-December-14			jSwap	7.4800	7.4180	0.0015	0.0056	0.00
31/03/2006	J203 On 15-September-17			jSwap	7.5100	7.4420	0.0004	0.0045	0.00
31/03/2006	J204 On 21-December-18			jSwap	7.4800	7.4110	0.0019	0.0075	0.00
31/03/2006	J207 On 15-January-20			jSwap	7.4500	7.3850	0.0477	0.0539	0.00
31/03/2006	JBAR On 16-March-05			jBar	7.0900	7.0920	0.0000	0.0000	0.00
31/03/2006	JFRA On 01-February-07			jFra	7.2900	7.2320	0.0179	0.0177	500.00
31/03/2006	JFRA On 07-February-08			jFra	7.6000	7.5520	0.0186	0.0185	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
31/03/2006	JFRA On 04-May-06			jFra	7.1200	7.1170	0.0174	0.0174	0.00
31/03/2006	JFRA On 03-May-07			jFra	7.3500	7.3070	0.0180	0.0179	0.00
31/03/2006	JFRA On 03-August-06			jFra	7.1400	7.1190	0.0175	0.0174	0.00
31/03/2006	JFRA On 02-August-07			jFra	7.4400	7.3950	0.0182	0.0181	0.00
31/03/2006	JFRA On 02-November-06			jFra	7.1800	7.1410	0.0176	0.0175	0.00
31/03/2006	JFRA On 01-November-07			jFra	7.5500	7.5090	0.0199	0.0198	0.00
31/03/2006	JN02 On 04-May-06			jNote	7.3300	7.2900	0.1361	0.1355	0.00
31/03/2006	JN02 On 03-August-06			jNote	7.3900	7.3500	0.1372	0.1365	0.00
31/03/2006	JN02 On 02-November-06			jNote	7.4600	7.4120	0.1384	0.1376	0.00
31/03/2006	JN05 On 04-May-06			jNote	7.5700	7.5150	0.3137	0.3119	0.00
31/03/2006	JN05 On 03-August-06			jNote	7.6100	7.5500	0.3150	0.3130	0.00
31/03/2006	JN05 On 02-November-06			jNote	7.6500	7.5860	0.3162	0.3141	0.00
31/03/2006	JN10 On 04-May-06			jNote	7.6800	7.6290	0.5346	0.5323	0.00
31/03/2006	JN10 On 03-August-06			jNote	7.7000	7.6460	0.5352	0.5328	0.00
31/03/2006	JN10 On 02-November-06			jNote	7.7200	7.6640	0.5358	0.5334	0.00
31/03/2006	JROD On 31-March-06			jRod	6.7500	6.7020	0.0000	0.0000	0.00
31/03/2006	JROD On 28-April-06			jRod	6.5900	6.7470	0.0028	0.0028	0.00
31/03/2006	JROD On 31-May-06			jRod	6.7200	6.8740	0.0027	0.0026	0.00
31/03/2006	JROD On 30-June-06			jRod	6.8700	6.8970	0.0023	0.0053	0.00
31/03/2006	JROD On 31-July-06			jRod	6.9000	6.9740	0.0049	0.0048	0.00
31/03/2006	JROD On 31-August-06			jRod	6.9600	7.0340	0.0046	0.0046	0.00
31/03/2006	R153 On 01-February-07			Bond Future	7.3200	7.2630	123.2225	123.4175	0.00
31/03/2006	R153 On 04-May-06			Bond Future	7.3100	7.2540	123.1811	123.3906	228.00
31/03/2006	R153 On 03-August-06			Bond Future	7.3000	7.2470	125.3977	125.6113	24.00
31/03/2006	R153 On 02-November-06			Bond Future	7.3100	7.2490	121.0667	121.2751	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
31/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	44873	46733	44873	46733	0.00
31/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	44873	46733	44873	46733	0.00
31/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	2263	2039	2263	2039	0.00
31/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2263	2039	2263	2039	0.00
31/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	9471	11179	9471	11179	0.00
31/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	1501	1114	1501	1114	0.00
31/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	18382	20390	18382	20390	0.00
31/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	293	206	293	206	0.00
31/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	28147	30228	28147	30228	0.00
31/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	47	32	47	32	0.00
31/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	38012	40105	38012	40105	0.00
31/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	38012	40105	38012	40105	0.00
31/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	38012	40105	38012	40105	0.00
31/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	38012	40105	38012	40105	0.00
31/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	38012	40105	38012	40105	0.00
31/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	6	4	6	4	20.00
31/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	6	4	6	4	20.00
31/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	6	4	6	4	20.00
31/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	6	4	6	4	20.00
31/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	6	4	6	4	20.00
31/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	15681	16983	15681	16983	0.00
31/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8622	7841	8622	7841	0.00
31/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	22190	23697	22190	23697	0.00
31/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6114	5537	6114	5537	0.00
31/03/2006	R157 On 01-February-07			Bond Future	7.5500	7.4750	142.5300	143.0793	0.00
31/03/2006	R157 On 04-May-06			Bond Future	7.5100	7.4450	141.7123	142.2627	109.00
31/03/2006	R157 On 03-August-06			Bond Future	7.5200	7.4500	144.2630	144.8168	4.00
31/03/2006	R157 On 02-November-06			Bond Future	7.5300	7.4580	140.0353	140.5993	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
31/03/2006	R186 On 01-February-07			Bond Future	7.2500	7.1770	135.3294	136.2342	0.00
31/03/2006	R186 On 04-May-06			Bond Future	7.2500	7.1810	138.5363	139.4205	35.00
31/03/2006	R186 On 03-August-06			Bond Future	7.2500	7.1790	135.7307	136.6220	0.00
31/03/2006	R186 On 02-November-06			Bond Future	7.2500	7.1770	138.1673	139.0656	0.00
31/03/2006	R194 On 01-February-07			Bond Future	7.1100	7.0250	107.2823	107.3738	0.00
31/03/2006	R194 On 04-May-06			Bond Future	7.1700	7.1100	106.6007	106.7094	101.00
31/03/2006	R194 On 03-August-06			Bond Future	7.1400	7.0710	108.5181	108.6274	0.00
31/03/2006	R194 On 02-November-06			Bond Future	7.1200	7.0380	105.4047	105.5098	0.00
31/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9056	9710	9056	9710	0.00
31/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2552	2290	2552	2290	0.00
31/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13151	13897	13151	13897	0.00
31/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1575	1406	1575	1406	0.00
31/03/2006	R201 On 01-February-07			Bond Future	7.5300	7.4570	108.2733	108.7092	0.00
31/03/2006	R201 On 04-May-06			Bond Future	7.5000	7.4310	111.1768	111.6120	66.00
31/03/2006	R201 On 03-August-06			Bond Future	7.5100	7.4380	108.7600	109.1983	0.00
31/03/2006	R201 On 02-November-06			Bond Future	7.5100	7.4440	110.7207	111.1614	0.00
31/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	19015	21282	19015	21282	0.00
31/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	20731	18640	20731	18640	0.00
31/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	75890	80018	75890	80018	0.00
31/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1742	1464	1742	1464	0.00
31/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	89224	93477	89224	93477	0.00
31/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	883	731	883	731	0.00
31/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2385	2979	2385	2979	0.00
31/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	51396	47631	51396	47631	0.00
31/03/2006	R203 On 01-February-07			Bond Future	7.5400	7.4730	108.3746	108.8904	0.00
31/03/2006	R203 On 04-May-06			Bond Future	7.5200	7.4490	106.7641	107.2821	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
31/03/2006	R203 On 03-August-06			Bond Future	7.5200	7.4530	108.6834	109.2090	0.00
31/03/2006	R203 On 02-November-06			Bond Future	7.5300	7.4600	106.4748	106.9997	0.00
31/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	89632	94807	89632	94807	0.00
31/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	89632	94807	89632	94807	0.00
31/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	89632	94807	89632	94807	0.00
31/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	89632	94807	89632	94807	0.00
31/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	89632	94807	89632	94807	0.00
31/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	89632	94807	89632	94807	0.00
31/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	321	240	321	240	0.00
31/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	321	240	321	240	0.00
31/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	321	240	321	240	0.00
31/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	321	240	321	240	0.00
31/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	321	240	321	240	0.00
31/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	321	240	321	240	0.00
31/03/2006	R204 On 01-February-07			Bond Future	7.5200	7.4430	104.7604	105.3595	0.00
31/03/2006	R204 On 04-May-06			Bond Future	7.5000	7.4250	107.1169	107.6994	80.00
31/03/2006	R204 On 03-August-06			Bond Future	7.5000	7.4290	105.0036	105.6032	0.00
31/03/2006	R204 On 02-November-06			Bond Future	7.5100	7.4340	106.8957	107.4953	0.00
31/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	49470	54024	49470	54024	0.00
31/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	10752	9310	10752	9310	0.00
31/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	63948	69004	63948	69004	0.00
31/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	6298	5357	6298	5357	0.00
31/03/2006	R207 On 01-February-07			Bond Future	7.4900	7.4090	98.4991	99.1248	0.00
31/03/2006	R207 On 04-May-06			Bond Future	7.4700	7.3960	100.4188	101.0244	0.00
31/03/2006	R207 On 03-August-06			Bond Future	7.4800	7.4000	98.5783	99.2020	0.00
31/03/2006	R207 On 02-November-06			Bond Future	7.4800	7.4020	100.3508	100.9841	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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