



Derivatives Weekly Statistics Report

From 2006/04/17 To 2006/04/21

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	GOVI On 01-February-07			jGovi	254.6800	254.1900	254.6760	254.1900	0.00
18/04/2006	GOVI On 04-May-06			jGovi	241.5100	241.0200	241.5080	241.0200	699.00
18/04/2006	GOVI On 03-August-06			jGovi	245.8100	245.3270	245.8120	245.3270	0.00
18/04/2006	GOVI On 02-November-06			jGovi	250.2400	249.7480	250.2350	249.7480	3.00
18/04/2006	J153 On 31-August-10			jSwap	7.2200	7.2690	0.0109	0.0088	0.00
18/04/2006	J157 On 15-September-15			jSwap	7.4500	7.4840	0.0032	0.0011	0.00
18/04/2006	J186 On 21-December-26			jSwap	7.1600	7.1950	0.0375	0.0331	0.00
18/04/2006	J194 On 28-February-08			jSwap	7.1300	7.1550	0.0069	0.0064	0.00
18/04/2006	J201 On 22-December-14			jSwap	7.4200	7.4480	0.0056	0.0036	0.00
18/04/2006	J203 On 15-September-17			jSwap	7.4400	7.4690	0.0046	0.0024	0.00
18/04/2006	J204 On 21-December-18			jSwap	7.4300	7.4610	0.0060	0.0033	0.00
18/04/2006	J207 On 15-January-20			jSwap	7.4100	7.4450	0.0518	0.0486	0.00
18/04/2006	JBAR On 16-March-05			jBar	7.0800	0.0000	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
18/04/2006	JFRA On 01-February-07			jFra	7.2800	7.3190	0.0178	0.0179	500.00
18/04/2006	JFRA On 07-February-08			jFra	7.5000	7.5320	0.0184	0.0184	0.00
18/04/2006	JFRA On 04-May-06			jFra	7.1100	7.1190	0.0174	0.0174	0.00
18/04/2006	JFRA On 03-May-07			jFra	7.3200	7.3640	0.0179	0.0180	0.00
18/04/2006	JFRA On 03-August-06			jFra	7.1700	7.1810	0.0176	0.0176	0.00
18/04/2006	JFRA On 02-August-07			jFra	7.3900	7.4080	0.0181	0.0181	0.00
18/04/2006	JFRA On 02-November-06			jFra	7.2200	7.2310	0.0177	0.0177	0.00
18/04/2006	JFRA On 01-November-07			jFra	7.4600	7.4950	0.0196	0.0197	0.00
18/04/2006	JN02 On 04-May-06			jNote	7.3000	7.3250	0.1356	0.1361	0.00
18/04/2006	JN02 On 03-August-06			jNote	7.3500	7.3830	0.1366	0.1371	0.00
18/04/2006	JN02 On 02-November-06			jNote	7.4000	7.4360	0.1374	0.1380	0.00
18/04/2006	JN05 On 04-May-06			jNote	7.4900	7.5300	0.3109	0.3123	0.00
18/04/2006	JN05 On 03-August-06			jNote	7.5200	7.5640	0.3119	0.3134	0.00
18/04/2006	JN05 On 02-November-06			jNote	7.5500	7.5960	0.3128	0.3144	0.00
18/04/2006	JN10 On 04-May-06			jNote	7.6000	7.6310	0.5312	0.5323	0.00
18/04/2006	JN10 On 03-August-06			jNote	7.6200	7.6480	0.5317	0.5328	0.00
18/04/2006	JN10 On 02-November-06			jNote	7.6400	7.6640	0.5322	0.5333	0.00
18/04/2006	JROD On 28-April-06			jRod	6.7100	6.4000	0.0029	0.0029	0.00
18/04/2006	JROD On 31-May-06			jRod	6.7900	6.5140	0.0028	0.0028	0.00
18/04/2006	JROD On 30-June-06			jRod	6.9200	6.6430	0.0025	0.0025	0.00
18/04/2006	JROD On 31-July-06			jRod	6.9300	6.7850	0.0051	0.0051	0.00
18/04/2006	JROD On 31-August-06			jRod	7.0000	6.8520	0.0048	0.0048	0.00
18/04/2006	R153 On 01-February-07			Bond Future	7.2200	7.2830	123.5752	123.3491	0.00
18/04/2006	R153 On 04-May-06			Bond Future	7.2200	7.2730	123.5388	123.3125	228.00
18/04/2006	R153 On 03-August-06			Bond Future	7.2100	7.2710	125.7475	125.5180	24.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R153 On 02-November-06			Bond Future	7.2100	7.2720	121.4217	121.1910	0.00
18/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	47748	45752	47748	45752	0.00
18/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	47748	45752	47748	45752	0.00
18/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1590	1900	1590	1900	0.00
18/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1590	1900	1590	1900	0.00
18/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	11752	9905	11752	9905	0.00
18/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	206	622	206	622	0.00
18/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	21674	19457	21674	19457	0.00
18/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	8	54	8	54	0.00
18/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	31678	29418	31678	29418	0.00
18/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	3	0	3	0.00
18/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	41583	39320	41583	39320	0.00
18/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	41583	39320	41583	39320	0.00
18/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	41583	39320	41583	39320	0.00
18/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	41583	39320	41583	39320	0.00
18/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	41583	39320	41583	39320	0.00
18/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	20.00
18/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	20.00
18/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	20.00
18/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	20.00
18/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	20.00
18/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	17416	16088	17416	16088	0.00
18/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6808	7787	6808	7787	0.00
18/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	24305	22740	24305	22740	0.00
18/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	4680	5422	4680	5422	0.00
18/04/2006	R157 On 01-February-07			Bond Future	7.4700	7.5050	143.1414	142.8469	0.00
18/04/2006	R157 On 04-May-06			Bond Future	7.4400	7.4730	142.3213	142.0288	109.00
18/04/2006	R157 On 03-August-06			Bond Future	7.4500	7.4810	144.8576	144.5639	4.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R157 On 02-November-06			Bond Future	7.4500	7.4890	140.6471	140.3527	0.00
18/04/2006	R186 On 01-February-07			Bond Future	7.1900	7.2300	136.0893	135.5384	0.00
18/04/2006	R186 On 04-May-06			Bond Future	7.1900	7.2310	139.2859	138.7499	34.00
18/04/2006	R186 On 03-August-06			Bond Future	7.1900	7.2310	136.4751	135.9295	0.00
18/04/2006	R186 On 02-November-06			Bond Future	7.1900	7.2290	138.9197	138.3778	0.00
18/04/2006	R194 On 01-February-07			Bond Future	7.0200	7.0710	107.3779	107.3265	0.00
18/04/2006	R194 On 04-May-06			Bond Future	7.1100	7.1420	106.7146	106.6542	101.00
18/04/2006	R194 On 03-August-06			Bond Future	7.0800	7.1140	108.6199	108.5630	0.00
18/04/2006	R194 On 02-November-06			Bond Future	7.0400	7.0850	105.5060	105.4502	0.00
18/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9603	9271	9603	9271	0.00
18/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2142	2324	2142	2324	0.00
18/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13816	13425	13816	13425	0.00
18/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1284	1408	1284	1408	0.00
18/04/2006	R201 On 01-February-07			Bond Future	7.4600	7.4920	108.7215	108.4940	0.00
18/04/2006	R201 On 04-May-06			Bond Future	7.4300	7.4640	111.6253	111.3942	66.00
18/04/2006	R201 On 03-August-06			Bond Future	7.4400	7.4730	109.2048	108.9725	0.00
18/04/2006	R201 On 02-November-06			Bond Future	7.4400	7.4800	111.1677	110.9345	0.00
18/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	20724	19702	20724	19702	0.00
18/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	17959	19211	17959	19211	0.00
18/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	79800	77675	79800	77675	0.00
18/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1182	1389	1182	1389	0.00
18/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	93370	91153	93370	91153	0.00
18/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	561	675	561	675	0.00
18/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2711	2482	2711	2482	0.00
18/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	47240	49286	47240	49286	0.00
18/04/2006	R203 On 01-February-07			Bond Future	7.4700	7.5030	108.9054	108.6657	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2006	R203 On 04-May-06			Bond Future	7.4500	7.4780	107.2900	107.0541	0.00
18/04/2006	R203 On 03-August-06			Bond Future	7.4500	7.4840	109.2090	108.9689	0.00
18/04/2006	R203 On 02-November-06			Bond Future	7.4600	7.4910	107.0073	106.7634	0.00
18/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	94697	92349	94697	92349	0.00
18/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	94697	92349	94697	92349	0.00
18/04/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	94697	92349	94697	92349	0.00
18/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	94697	92349	94697	92349	0.00
18/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	94697	92349	94697	92349	0.00
18/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	94697	92349	94697	92349	0.00
18/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	130	183	130	183	0.00
18/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	130	183	130	183	0.00
18/04/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	130	183	130	183	0.00
18/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	130	183	130	183	0.00
18/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	130	183	130	183	0.00
18/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	130	183	130	183	0.00
18/04/2006	R204 On 01-February-07			Bond Future	7.4600	7.5010	105.1913	104.8958	0.00
18/04/2006	R204 On 04-May-06			Bond Future	7.4400	7.4780	107.5492	107.2580	80.00
18/04/2006	R204 On 03-August-06			Bond Future	7.4500	7.4860	105.4303	105.1347	0.00
18/04/2006	R204 On 02-November-06			Bond Future	7.4600	7.4910	107.3246	107.0330	0.00
18/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	51813	49847	51813	49847	0.00
18/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8806	9756	8806	9756	0.00
18/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	66866	64589	66866	64589	0.00
18/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4926	5565	4926	5565	0.00
18/04/2006	R207 On 01-February-07			Bond Future	7.4400	7.4800	98.8722	98.5476	0.00
18/04/2006	R207 On 04-May-06			Bond Future	7.4200	7.4620	100.7883	100.4690	0.00
18/04/2006	R207 On 03-August-06			Bond Future	7.4300	7.4700	98.9436	98.6197	0.00
18/04/2006	R207 On 02-November-06			Bond Future	7.4300	7.4730	100.7202	100.4000	0.00

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19/04/2006	GOVI On 01-February-07			jGovi	255.2600	254.6760	255.2630	254.6760	0.00
19/04/2006	GOVI On 04-May-06			jGovi	242.0800	241.5080	242.0770	241.5080	699.00
19/04/2006	GOVI On 03-August-06			jGovi	246.4000	245.8120	246.3950	245.8120	0.00
19/04/2006	GOVI On 02-November-06			jGovi	250.8300	250.2350	250.8250	250.2350	3.00
19/04/2006	J153 On 31-August-10			jSwap	7.1800	7.2160	0.0122	0.0109	0.00
19/04/2006	J157 On 15-September-15			jSwap	7.4000	7.4530	0.0067	0.0032	0.00
19/04/2006	J186 On 21-December-26			jSwap	7.1000	7.1560	0.0437	0.0375	0.00
19/04/2006	J194 On 28-February-08			jSwap	7.1000	7.1270	0.0074	0.0069	0.00
19/04/2006	J201 On 22-December-14			jSwap	7.3600	7.4170	0.0092	0.0056	0.00
19/04/2006	J203 On 15-September-17			jSwap	7.3900	7.4410	0.0088	0.0046	0.00
19/04/2006	J204 On 21-December-18			jSwap	7.3800	7.4290	0.0102	0.0060	0.00
19/04/2006	J207 On 15-January-20			jSwap	7.3600	7.4100	0.0562	0.0518	0.00
19/04/2006	JBAR On 16-March-05			jBar	7.0900	7.0830	0.0000	0.0000	0.00
19/04/2006	JFRA On 01-February-07			jFra	7.2500	7.2840	0.0178	0.0178	500.00
19/04/2006	JFRA On 07-February-08			jFra	7.4700	7.5000	0.0183	0.0184	0.00
19/04/2006	JFRA On 04-May-06			jFra	7.1100	7.1110	0.0174	0.0174	0.00
19/04/2006	JFRA On 03-May-07			jFra	7.3100	7.3210	0.0179	0.0179	0.00
19/04/2006	JFRA On 03-August-06			jFra	7.1500	7.1700	0.0175	0.0176	0.00
19/04/2006	JFRA On 02-August-07			jFra	7.3600	7.3860	0.0180	0.0181	0.00
19/04/2006	JFRA On 02-November-06			jFra	7.1800	7.2200	0.0176	0.0177	0.00
19/04/2006	JFRA On 01-November-07			jFra	7.4400	7.4630	0.0196	0.0196	0.00

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19/04/2006	JN02 On 04-May-06			jNote	7.2800	7.3010	0.1353	0.1356	0.00
19/04/2006	JN02 On 03-August-06			jNote	7.3300	7.3540	0.1362	0.1366	0.00
19/04/2006	JN02 On 02-November-06			jNote	7.3800	7.4020	0.1370	0.1374	0.00
19/04/2006	JN05 On 04-May-06			jNote	7.4800	7.4890	0.3105	0.3109	0.00
19/04/2006	JN05 On 03-August-06			jNote	7.5100	7.5200	0.3114	0.3119	0.00
19/04/2006	JN05 On 02-November-06			jNote	7.5400	7.5500	0.3123	0.3128	0.00
19/04/2006	JN10 On 04-May-06			jNote	7.5400	7.6040	0.5279	0.5312	0.00
19/04/2006	JN10 On 03-August-06			jNote	7.5600	7.6210	0.5284	0.5317	0.00
19/04/2006	JN10 On 02-November-06			jNote	7.5700	7.6360	0.5288	0.5322	0.00
19/04/2006	JROD On 28-April-06			jRod	6.7100	6.7100	0.0029	0.0029	0.00
19/04/2006	JROD On 31-May-06			jRod	6.7900	6.7930	0.0028	0.0028	0.00
19/04/2006	JROD On 30-June-06			jRod	6.9200	6.9200	0.0025	0.0025	0.00
19/04/2006	JROD On 31-July-06			jRod	6.9300	6.9270	0.0051	0.0051	0.00
19/04/2006	JROD On 31-August-06			jRod	7.0000	6.9960	0.0048	0.0048	0.00
19/04/2006	R153 On 01-February-07			Bond Future	7.1700	7.2170	123.7229	123.5752	0.00
19/04/2006	R153 On 04-May-06			Bond Future	7.1800	7.2180	123.6872	123.5388	228.00
19/04/2006	R153 On 03-August-06			Bond Future	7.1700	7.2120	125.8994	125.7475	24.00
19/04/2006	R153 On 02-November-06			Bond Future	7.1700	7.2090	121.5757	121.4217	0.00
19/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	49137	47748	49137	47748	0.00
19/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	49137	47748	49137	47748	0.00
19/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1437	1590	1437	1590	0.00
19/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1437	1590	1437	1590	0.00
19/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	13139	11752	13139	11752	0.00
19/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	109	206	109	206	0.00
19/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	23153	21674	23153	21674	0.00
19/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	3	8	3	8	0.00

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19/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	33162	31678	33162	31678	0.00
19/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
19/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	43067	41583	43067	41583	0.00
19/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	43067	41583	43067	41583	0.00
19/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	43067	41583	43067	41583	0.00
19/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	43067	41583	43067	41583	0.00
19/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	43067	41583	43067	41583	0.00
19/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	20.00
19/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	20.00
19/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	20.00
19/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	20.00
19/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	20.00
19/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	18407	17416	18407	17416	0.00
19/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6258	6808	6258	6808	0.00
19/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	25444	24305	25444	24305	0.00
19/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	4278	4680	4278	4680	0.00
19/04/2006	R157 On 01-February-07			Bond Future	7.4100	7.4670	143.5848	143.1414	0.00
19/04/2006	R157 On 04-May-06			Bond Future	7.3900	7.4380	142.7488	142.3213	109.00
19/04/2006	R157 On 03-August-06			Bond Future	7.3900	7.4450	145.2997	144.8576	4.00
19/04/2006	R157 On 02-November-06			Bond Future	7.4000	7.4520	141.0864	140.6471	0.00
19/04/2006	R186 On 01-February-07			Bond Future	7.1300	7.1880	136.8690	136.0893	0.00
19/04/2006	R186 On 04-May-06			Bond Future	7.1400	7.1910	140.0283	139.2859	34.00
19/04/2006	R186 On 03-August-06			Bond Future	7.1300	7.1900	137.2392	136.4751	0.00
19/04/2006	R186 On 02-November-06			Bond Future	7.1300	7.1880	139.7051	138.9197	0.00
19/04/2006	R194 On 01-February-07			Bond Future	6.9800	7.0210	107.4201	107.3779	0.00
19/04/2006	R194 On 04-May-06			Bond Future	7.0800	7.1070	106.7595	106.7146	101.00
19/04/2006	R194 On 03-August-06			Bond Future	7.0400	7.0760	108.6679	108.6199	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R194 On 02-November-06			Bond Future	7.0000	7.0410	105.5529	105.5060	0.00
19/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9905	9603	9905	9603	0.00
19/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2021	2142	2021	2142	0.00
19/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	14160	13816	14160	13816	0.00
19/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1206	1284	1206	1284	0.00
19/04/2006	R201 On 01-February-07			Bond Future	7.3900	7.4550	109.1102	108.7215	0.00
19/04/2006	R201 On 04-May-06			Bond Future	7.3700	7.4290	111.9964	111.6253	66.00
19/04/2006	R201 On 03-August-06			Bond Future	7.3800	7.4370	109.5805	109.2048	0.00
19/04/2006	R201 On 02-November-06			Bond Future	7.3800	7.4430	111.5536	111.1677	0.00
19/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	22819	20724	22819	20724	0.00
19/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	16167	17959	16167	17959	0.00
19/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	83455	79800	83455	79800	0.00
19/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	978	1182	978	1182	0.00
19/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	97123	93370	97123	93370	0.00
19/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	454	561	454	561	0.00
19/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3274	2711	3274	2711	0.00
19/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	43916	47240	43916	47240	0.00
19/04/2006	R203 On 01-February-07			Bond Future	7.4100	7.4710	109.3643	108.9054	0.00
19/04/2006	R203 On 04-May-06			Bond Future	7.3900	7.4480	107.7323	107.2900	0.00
19/04/2006	R203 On 03-August-06			Bond Future	7.4000	7.4530	109.6600	109.2090	0.00
19/04/2006	R203 On 02-November-06			Bond Future	7.4000	7.4590	107.4588	107.0073	0.00
19/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	99169	94697	99169	94697	0.00
19/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	99169	94697	99169	94697	0.00
19/04/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	99169	94697	99169	94697	0.00
19/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	99169	94697	99169	94697	0.00
19/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	99169	94697	99169	94697	0.00
19/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	99169	94697	99169	94697	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	91	130	91	130	0.00
19/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	91	130	91	130	0.00
19/04/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	91	130	91	130	0.00
19/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	91	130	91	130	0.00
19/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	91	130	91	130	0.00
19/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	91	130	91	130	0.00
19/04/2006	R204 On 01-February-07			Bond Future	7.4100	7.4640	105.6406	105.1913	0.00
19/04/2006	R204 On 04-May-06			Bond Future	7.3900	7.4430	107.9756	107.5492	80.00
19/04/2006	R204 On 03-August-06			Bond Future	7.4000	7.4500	105.8675	105.4303	0.00
19/04/2006	R204 On 02-November-06			Bond Future	7.4000	7.4550	107.7641	107.3246	0.00
19/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	55183	51813	55183	51813	0.00
19/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7781	8806	7781	8806	0.00
19/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	70612	66866	70612	66866	0.00
19/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4276	4926	4276	4926	0.00
19/04/2006	R207 On 01-February-07			Bond Future	7.3900	7.4400	99.2881	98.8722	0.00
19/04/2006	R207 On 04-May-06			Bond Future	7.3800	7.4240	101.1935	100.7883	0.00
19/04/2006	R207 On 03-August-06			Bond Future	7.3800	7.4310	99.3609	98.9436	0.00
19/04/2006	R207 On 02-November-06			Bond Future	7.3800	7.4340	101.1412	100.7202	0.00
20/04/2006	GOVI On 01-February-07			jGovi	255.0200	255.2630	255.0180	255.2630	0.00
20/04/2006	GOVI On 04-May-06			jGovi	241.8000	242.0770	241.7970	242.0770	699.00
20/04/2006	GOVI On 03-August-06			jGovi	246.1100	246.3950	246.1100	246.3950	0.00
20/04/2006	GOVI On 02-November-06			jGovi	250.5600	250.8250	250.5560	250.8250	3.00
20/04/2006	J153 On 31-August-10			jSwap	7.2000	7.1810	0.0115	0.0122	0.00
20/04/2006	J157 On 15-September-15			jSwap	7.4200	7.4020	0.0055	0.0067	0.00
20/04/2006	J186 On 21-December-26			jSwap	7.1300	7.1010	0.0410	0.0437	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
20/04/2006	J194 On 28-February-08			jSwap	7.1300	7.1020	0.0068	0.0074	0.00
20/04/2006	J201 On 22-December-14			jSwap	7.3900	7.3640	0.0077	0.0092	0.00
20/04/2006	J203 On 15-September-17			jSwap	7.4100	7.3860	0.0070	0.0088	0.00
20/04/2006	J204 On 21-December-18			jSwap	7.4000	7.3800	0.0081	0.0102	0.00
20/04/2006	J207 On 15-January-20			jSwap	7.3900	7.3630	0.0539	0.0562	0.00
20/04/2006	JBAR On 16-March-05			jBar	7.0900	7.0920	0.0000	0.0000	0.00
20/04/2006	JFRA On 01-February-07			jFra	7.2600	7.2510	0.0178	0.0178	500.00
20/04/2006	JFRA On 07-February-08			jFra	7.4900	7.4720	0.0183	0.0183	0.00
20/04/2006	JFRA On 04-May-06			jFra	7.1500	7.1140	0.0175	0.0174	0.00
20/04/2006	JFRA On 03-May-07			jFra	7.3200	7.3140	0.0179	0.0179	0.00
20/04/2006	JFRA On 03-August-06			jFra	7.1500	7.1490	0.0175	0.0175	0.00
20/04/2006	JFRA On 02-August-07			jFra	7.3700	7.3640	0.0180	0.0180	0.00
20/04/2006	JFRA On 02-November-06			jFra	7.1900	7.1840	0.0176	0.0176	0.00
20/04/2006	JFRA On 01-November-07			jFra	7.4400	7.4350	0.0196	0.0196	0.00
20/04/2006	JN02 On 04-May-06			jNote	7.2900	7.2800	0.1355	0.1353	0.00
20/04/2006	JN02 On 03-August-06			jNote	7.3500	7.3300	0.1364	0.1362	0.00
20/04/2006	JN02 On 02-November-06			jNote	7.4000	7.3780	0.1374	0.1370	0.00
20/04/2006	JN05 On 04-May-06			jNote	7.5100	7.4770	0.3117	0.3105	0.00
20/04/2006	JN05 On 03-August-06			jNote	7.5400	7.5070	0.3127	0.3114	0.00
20/04/2006	JN05 On 02-November-06			jNote	7.5700	7.5350	0.3136	0.3123	0.00
20/04/2006	JN10 On 04-May-06			jNote	7.5600	7.5440	0.5286	0.5279	0.00
20/04/2006	JN10 On 03-August-06			jNote	7.5800	7.5600	0.5291	0.5284	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
20/04/2006	JN10 On 02-November-06			jNote	7.5900	7.5740	0.5294	0.5288	0.00
20/04/2006	JROD On 28-April-06			jRod	6.7100	6.7090	0.0029	0.0029	0.00
20/04/2006	JROD On 31-May-06			jRod	6.7900	6.7930	0.0029	0.0028	0.00
20/04/2006	JROD On 30-June-06			jRod	6.9200	6.9240	0.0025	0.0025	0.00
20/04/2006	JROD On 31-July-06			jRod	6.9300	6.9290	0.0051	0.0051	0.00
20/04/2006	JROD On 31-August-06			jRod	7.0000	6.9960	0.0048	0.0048	0.00
20/04/2006	R153 On 01-February-07			Bond Future	7.1900	7.1740	123.6610	123.7229	0.00
20/04/2006	R153 On 04-May-06			Bond Future	7.2000	7.1820	123.6048	123.6872	228.00
20/04/2006	R153 On 03-August-06			Bond Future	7.2000	7.1730	125.8137	125.8994	24.00
20/04/2006	R153 On 02-November-06			Bond Future	7.1900	7.1670	121.4987	121.5757	0.00
20/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	48419	49137	48419	49137	0.00
20/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	48419	49137	48419	49137	0.00
20/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1490	1437	1490	1437	0.00
20/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1490	1437	1490	1437	0.00
20/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	12326	13139	12326	13139	0.00
20/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	120	109	120	109	0.00
20/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	22328	23153	22328	23153	0.00
20/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	3	3	3	3	0.00
20/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	32337	33162	32337	33162	0.00
20/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
20/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	42242	43067	42242	43067	0.00
20/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	42242	43067	42242	43067	0.00
20/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	42242	43067	42242	43067	0.00
20/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	42242	43067	42242	43067	0.00
20/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	42242	43067	42242	43067	0.00
20/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	20.00
20/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	20.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	20.00
20/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	20.00
20/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	20.00
20/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	17867	18407	17867	18407	0.00
20/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6490	6258	6490	6258	0.00
20/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	24835	25444	24835	25444	0.00
20/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	4440	4278	4440	4278	0.00
20/04/2006	R157 On 01-February-07			Bond Future	7.4300	7.4100	143.4368	143.5848	0.00
20/04/2006	R157 On 04-May-06			Bond Future	7.4100	7.3870	142.5809	142.7488	109.00
20/04/2006	R157 On 03-August-06			Bond Future	7.4100	7.3910	145.1275	145.2997	4.00
20/04/2006	R157 On 02-November-06			Bond Future	7.4200	7.3970	140.9265	141.0864	0.00
20/04/2006	R186 On 01-February-07			Bond Future	7.1500	7.1290	136.5378	136.8690	0.00
20/04/2006	R186 On 04-May-06			Bond Future	7.1600	7.1360	139.6901	140.0283	34.00
20/04/2006	R186 On 03-August-06			Bond Future	7.1600	7.1330	136.8898	137.2392	0.00
20/04/2006	R186 On 02-November-06			Bond Future	7.1600	7.1290	139.3582	139.7051	0.00
20/04/2006	R194 On 01-February-07			Bond Future	7.0200	6.9800	107.3758	107.4201	0.00
20/04/2006	R194 On 04-May-06			Bond Future	7.1200	7.0810	106.6973	106.7595	55.00
20/04/2006	R194 On 03-August-06			Bond Future	7.0900	7.0440	108.6050	108.6679	0.00
20/04/2006	R194 On 02-November-06			Bond Future	7.0500	7.0040	105.4984	105.5529	0.00
20/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9574	9905	9574	9905	0.00
20/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2133	2021	2133	2021	0.00
20/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13787	14160	13787	14160	0.00
20/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1275	1206	1275	1206	0.00
20/04/2006	R201 On 01-February-07			Bond Future	7.4200	7.3920	108.9557	109.1102	0.00
20/04/2006	R201 On 04-May-06			Bond Future	7.4000	7.3730	111.8305	111.9964	66.00
20/04/2006	R201 On 03-August-06			Bond Future	7.4100	7.3790	109.4118	109.5805	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
20/04/2006	R201 On 02-November-06			Bond Future	7.4100	7.3820	111.3889	111.5536	0.00
20/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	21925	22819	21925	22819	0.00
20/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	16817	16167	16817	16167	0.00
20/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	81872	83455	81872	83455	0.00
20/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1043	978	1043	978	0.00
20/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	95508	97123	95508	97123	0.00
20/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	486	454	486	454	0.00
20/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3017	3274	3017	3274	0.00
20/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	45204	43916	45204	43916	0.00
20/04/2006	R203 On 01-February-07			Bond Future	7.4400	7.4100	109.1759	109.3643	0.00
20/04/2006	R203 On 04-May-06			Bond Future	7.4200	7.3920	107.5345	107.7323	0.00
20/04/2006	R203 On 03-August-06			Bond Future	7.4200	7.3950	109.4575	109.6600	0.00
20/04/2006	R203 On 02-November-06			Bond Future	7.4300	7.4000	107.2672	107.4588	0.00
20/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	97154	99169	97154	99169	0.00
20/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	97154	99169	97154	99169	0.00
20/04/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	97154	99169	97154	99169	0.00
20/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	97154	99169	97154	99169	0.00
20/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	97154	99169	97154	99169	0.00
20/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	97154	99169	97154	99169	0.00
20/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	101	91	101	91	0.00
20/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	101	91	101	91	0.00
20/04/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	101	91	101	91	0.00
20/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	101	91	101	91	0.00
20/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	101	91	101	91	0.00
20/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	101	91	101	91	0.00
20/04/2006	R204 On 01-February-07			Bond Future	7.4300	7.4080	105.4397	105.6406	0.00
20/04/2006	R204 On 04-May-06			Bond Future	7.4200	7.3920	107.7663	107.9756	80.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2006	R204 On 03-August-06			Bond Future	7.4200	7.3970	105.6527	105.8675	0.00
20/04/2006	R204 On 02-November-06			Bond Future	7.4300	7.4010	107.5604	107.7641	0.00
20/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	53540	55183	53540	55183	0.00
20/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8175	7781	8175	7781	0.00
20/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	68814	70612	68814	70612	0.00
20/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4517	4276	4517	4276	0.00
20/04/2006	R207 On 01-February-07			Bond Future	7.4100	7.3890	99.0921	99.2881	0.00
20/04/2006	R207 On 04-May-06			Bond Future	7.4000	7.3760	100.9822	101.1935	0.00
20/04/2006	R207 On 03-August-06			Bond Future	7.4100	7.3810	99.1436	99.3609	0.00
20/04/2006	R207 On 02-November-06			Bond Future	7.4100	7.3830	100.9346	101.1412	0.00
21/04/2006	GOVI On 01-February-07			jGovi	255.1500	255.0180	255.1460	255.0180	0.00
21/04/2006	GOVI On 04-May-06			jGovi	241.9800	241.7970	241.9780	241.7970	699.00
21/04/2006	GOVI On 03-August-06			jGovi	246.2800	246.1100	246.2840	246.1100	0.00
21/04/2006	GOVI On 02-November-06			jGovi	250.7000	250.5560	250.7040	250.5560	3.00
21/04/2006	J153 On 31-August-10			jSwap	7.1900	7.1990	0.0121	0.0115	0.00
21/04/2006	J157 On 15-September-15			jSwap	7.4100	7.4200	0.0064	0.0055	0.00
21/04/2006	J186 On 21-December-26			jSwap	7.1100	7.1250	0.0427	0.0410	0.00
21/04/2006	J194 On 28-February-08			jSwap	7.1200	7.1330	0.0070	0.0068	0.00
21/04/2006	J201 On 22-December-14			jSwap	7.3700	7.3870	0.0086	0.0077	0.00
21/04/2006	J203 On 15-September-17			jSwap	7.4000	7.4100	0.0081	0.0070	0.00
21/04/2006	J204 On 21-December-18			jSwap	7.3900	7.4040	0.0093	0.0081	0.00
21/04/2006	J207 On 15-January-20			jSwap	7.3700	7.3880	0.0553	0.0539	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	JBAR On 16-March-05			jBar	7.0800	7.0920	0.0000	0.0000	0.00
21/04/2006	JFRA On 01-February-07			jFra	7.2600	7.2560	0.0178	0.0178	500.00
21/04/2006	JFRA On 07-February-08			jFra	7.4800	7.4930	0.0183	0.0183	0.00
21/04/2006	JFRA On 04-May-06			jFra	7.1300	7.1460	0.0175	0.0175	0.00
21/04/2006	JFRA On 03-May-07			jFra	7.3100	7.3200	0.0179	0.0179	0.00
21/04/2006	JFRA On 03-August-06			jFra	7.1400	7.1490	0.0175	0.0175	0.00
21/04/2006	JFRA On 02-August-07			jFra	7.3600	7.3670	0.0180	0.0180	0.00
21/04/2006	JFRA On 02-November-06			jFra	7.2000	7.1910	0.0176	0.0176	0.00
21/04/2006	JFRA On 01-November-07			jFra	7.4400	7.4440	0.0196	0.0196	0.00
21/04/2006	JN02 On 04-May-06			jNote	7.2800	7.2900	0.1354	0.1355	0.00
21/04/2006	JN02 On 03-August-06			jNote	7.3300	7.3460	0.1362	0.1364	0.00
21/04/2006	JN02 On 02-November-06			jNote	7.3900	7.4040	0.1371	0.1374	0.00
21/04/2006	JN05 On 04-May-06			jNote	7.4800	7.5100	0.3107	0.3117	0.00
21/04/2006	JN05 On 03-August-06			jNote	7.5200	7.5410	0.3118	0.3127	0.00
21/04/2006	JN05 On 02-November-06			jNote	7.5500	7.5710	0.3127	0.3136	0.00
21/04/2006	JN10 On 04-May-06			jNote	7.5500	7.5630	0.5283	0.5286	0.00
21/04/2006	JN10 On 03-August-06			jNote	7.5700	7.5780	0.5288	0.5291	0.00
21/04/2006	JN10 On 02-November-06			jNote	7.5800	7.5910	0.5292	0.5294	0.00
21/04/2006	JROD On 28-April-06			jRod	6.5500	6.7090	0.0029	0.0029	0.00
21/04/2006	JROD On 31-May-06			jRod	6.6300	6.7890	0.0029	0.0029	0.00
21/04/2006	JROD On 30-June-06			jRod	6.7600	6.9180	0.0025	0.0025	0.00
21/04/2006	JROD On 31-July-06			jRod	6.8400	6.9270	0.0051	0.0051	0.00
21/04/2006	JROD On 31-August-06			jRod	6.9200	6.9970	0.0049	0.0048	0.00
21/04/2006	R153 On 01-February-07			Bond Future	7.1800	7.1920	123.6954	123.6610	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R153 On 04-May-06			Bond Future	7.1900	7.2020	123.6666	123.6048	228.00
21/04/2006	R153 On 03-August-06			Bond Future	7.1800	7.1950	125.8721	125.8137	24.00
21/04/2006	R153 On 02-November-06			Bond Future	7.1800	7.1880	121.5427	121.4987	0.00
21/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	48806	48419	48806	48419	0.00
21/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	48806	48419	48806	48419	0.00
21/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1437	1490	1437	1490	0.00
21/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1437	1490	1437	1490	0.00
21/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	12902	12326	12902	12326	0.00
21/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	78	120	78	120	0.00
21/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	22945	22328	22945	22328	0.00
21/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1	3	1	3	0.00
21/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	32956	32337	32956	32337	0.00
21/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	0.00
21/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	42861	42242	42861	42242	0.00
21/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	42861	42242	42861	42242	0.00
21/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	42861	42242	42861	42242	0.00
21/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	42861	42242	42861	42242	0.00
21/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	42861	42242	42861	42242	0.00
21/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	20.00
21/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	20.00
21/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	20.00
21/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	20.00
21/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	20.00
21/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	18133	17867	18133	17867	0.00
21/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6315	6490	6315	6490	0.00
21/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	25144	24835	25144	24835	0.00
21/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	4309	4440	4309	4440	0.00
21/04/2006	R157 On 01-February-07			Bond Future	7.4200	7.4290	143.5302	143.4368	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R157 On 04-May-06			Bond Future	7.3900	7.4070	142.7068	142.5809	109.00
21/04/2006	R157 On 03-August-06			Bond Future	7.4000	7.4120	145.2505	145.1275	4.00
21/04/2006	R157 On 02-November-06			Bond Future	7.4000	7.4170	141.0384	140.9265	0.00
21/04/2006	R186 On 01-February-07			Bond Future	7.1400	7.1540	136.7231	136.5378	0.00
21/04/2006	R186 On 04-May-06			Bond Future	7.1500	7.1610	139.8929	139.6901	34.00
21/04/2006	R186 On 03-August-06			Bond Future	7.1400	7.1590	137.0912	136.8898	0.00
21/04/2006	R186 On 02-November-06			Bond Future	7.1400	7.1550	139.5448	139.3582	0.00
21/04/2006	R194 On 01-February-07			Bond Future	7.0200	7.0230	107.3769	107.3758	0.00
21/04/2006	R194 On 04-May-06			Bond Future	7.1000	7.1170	106.7232	106.6973	55.00
21/04/2006	R194 On 03-August-06			Bond Future	7.0700	7.0860	108.6274	108.6050	0.00
21/04/2006	R194 On 02-November-06			Bond Future	7.0400	7.0470	105.5085	105.4984	0.00
21/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9574	9574	9574	9574	0.00
21/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2123	2133	2123	2133	0.00
21/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13789	13787	13789	13787	0.00
21/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1268	1275	1268	1275	0.00
21/04/2006	R201 On 01-February-07			Bond Future	7.4000	7.4170	109.0360	108.9557	0.00
21/04/2006	R201 On 04-May-06			Bond Future	7.3800	7.3980	111.9300	111.8305	66.00
21/04/2006	R201 On 03-August-06			Bond Future	7.3900	7.4050	109.5156	109.4118	0.00
21/04/2006	R201 On 02-November-06			Bond Future	7.3900	7.4080	111.4775	111.3889	0.00
21/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	22337	21925	22337	21925	0.00
21/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	16426	16817	16426	16817	0.00
21/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	82704	81872	82704	81872	0.00
21/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	988	1043	988	1043	0.00
21/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	96365	95508	96365	95508	0.00
21/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	458	486	458	486	0.00
21/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3124	3017	3124	3017	0.00
21/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	44508	45204	44508	45204	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R203 On 01-February-07			Bond Future	7.4200	7.4350	109.2738	109.1759	0.00
21/04/2006	R203 On 04-May-06			Bond Future	7.4000	7.4170	107.6531	107.5345	0.00
21/04/2006	R203 On 03-August-06			Bond Future	7.4100	7.4210	109.5743	109.4575	0.00
21/04/2006	R203 On 02-November-06			Bond Future	7.4100	7.4250	107.3745	107.2672	0.00
21/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	98309	97154	98309	97154	0.00
21/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	98309	97154	98309	97154	0.00
21/04/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	98309	97154	98309	97154	0.00
21/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	98309	97154	98309	97154	0.00
21/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	98309	97154	98309	97154	0.00
21/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	98309	97154	98309	97154	0.00
21/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	89	101	89	101	0.00
21/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	89	101	89	101	0.00
21/04/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	89	101	89	101	0.00
21/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	89	101	89	101	0.00
21/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	89	101	89	101	0.00
21/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	89	101	89	101	0.00
21/04/2006	R204 On 01-February-07			Bond Future	7.4200	7.4330	105.5441	105.4397	0.00
21/04/2006	R204 On 04-May-06			Bond Future	7.4000	7.4170	107.8918	107.7663	83.00
21/04/2006	R204 On 03-August-06			Bond Future	7.4100	7.4230	105.7766	105.6527	0.00
21/04/2006	R204 On 02-November-06			Bond Future	7.4100	7.4260	107.6744	107.5604	0.00
21/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	54384	53540	54384	53540	0.00
21/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7879	8175	7879	8175	0.00
21/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	69765	68814	69765	68814	0.00
21/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4327	4517	4327	4517	0.00
21/04/2006	R207 On 01-February-07			Bond Future	7.4000	7.4130	99.2064	99.0921	0.00
21/04/2006	R207 On 04-May-06			Bond Future	7.3900	7.4010	101.1174	100.9822	0.00
21/04/2006	R207 On 03-August-06			Bond Future	7.3900	7.4070	99.2772	99.1436	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2006	R207 On 02-November-06			Bond Future	7.3900	7.4080	101.0585	100.9346	0.00