



# Derivatives Weekly Statistics Report

From 2006/05/29 To 2006/06/02

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2006	GOVI On 01-February-07			jGovi	251.8300	251.6650	251.8260	251.6650	0.00
29/05/2006	GOVI On 03-August-06			jGovi	242.9200	242.7620	242.9200	242.7620	561.00
29/05/2006	GOVI On 02-November-06			jGovi	247.3200	247.1570	247.3190	247.1570	301.00
29/05/2006	J153 On 31-August-10			jSwap	7.8000	7.8100	0.0113	0.0118	0.00
29/05/2006	J157 On 15-September-15			jSwap	7.9200	7.9240	0.0279	0.0284	0.00
29/05/2006	J186 On 21-December-26			jSwap	7.8300	7.8430	0.0342	0.0361	0.00
29/05/2006	J194 On 28-February-08			jSwap	7.5500	7.5580	0.0009	0.0011	0.00
29/05/2006	J201 On 22-December-14			jSwap	7.8800	7.8920	0.0251	0.0257	0.00
29/05/2006	J203 On 15-September-17			jSwap	7.9000	7.9110	0.0307	0.0312	0.00
29/05/2006	J204 On 21-December-18			jSwap	7.8700	7.8770	0.0307	0.0313	0.00
29/05/2006	J207 On 15-January-20			jSwap	7.8700	7.8750	0.0116	0.0108	0.00
29/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0790	0.0000	0.0000	0.00
29/05/2006	JFRA On 01-February-07			jFra	7.5900	7.6080	0.0186	0.0186	35.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2006	JFRA On 07-February-08			jFra	7.8200	7.8370	0.0191	0.0192	0.00
29/05/2006	JFRA On 03-May-07			jFra	7.7200	7.7180	0.0189	0.0189	0.00
29/05/2006	JFRA On 03-August-06			jFra	7.2300	7.2440	0.0177	0.0177	0.00
29/05/2006	JFRA On 02-August-07			jFra	7.7100	7.7400	0.0189	0.0189	0.00
29/05/2006	JFRA On 02-November-06			jFra	7.4800	7.4940	0.0183	0.0183	0.00
29/05/2006	JFRA On 01-November-07			jFra	7.8000	7.8090	0.0205	0.0205	0.00
29/05/2006	JN02 On 03-August-06			jNote	7.6500	7.6620	0.1416	0.1419	0.00
29/05/2006	JN02 On 02-November-06			jNote	7.7300	7.7480	0.1430	0.1433	0.00
29/05/2006	JN05 On 03-August-06			jNote	7.8400	7.8510	0.3226	0.3231	0.00
29/05/2006	JN05 On 02-November-06			jNote	7.8800	7.8930	0.3238	0.3243	0.00
29/05/2006	JN10 On 03-August-06			jNote	7.8800	7.8860	0.5428	0.5430	0.00
29/05/2006	JN10 On 02-November-06			jNote	7.9000	7.9060	0.5434	0.5435	0.00
29/05/2006	JROD On 31-May-06			jRod	6.7900	6.7890	0.0029	0.0025	0.00
29/05/2006	JROD On 30-June-06			jRod	6.8300	6.8310	0.0027	0.0024	0.00
29/05/2006	JROD On 31-July-06			jRod	6.9300	6.9360	0.0026	0.0022	0.00
29/05/2006	JROD On 31-August-06			jRod	6.9400	6.9440	0.0051	0.0048	0.00
29/05/2006	R153 On 01-February-07			Bond Future	7.4900	7.5110	122.6297	122.5720	0.00
29/05/2006	R153 On 03-August-06			Bond Future	7.5000	7.5200	124.6521	124.5559	754.00
29/05/2006	R153 On 02-November-06			Bond Future	7.4800	7.4960	120.4370	120.3754	0.00
29/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	8892	8657	8892	8657	0.00
29/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8130	8512	8130	8512	0.00
29/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	37360	36838	37360	36838	0.00
29/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	37360	36838	37360	36838	0.00
29/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1047	1141	1047	1141	0.00
29/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1047	1141	1047	1141	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
29/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	14814	14484	14814	14484	0.00
29/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5035	5322	5035	5322	0.00
29/05/2006	R157 On 01-February-07			Bond Future	7.7200	7.7300	141.2038	141.1201	0.00
29/05/2006	R157 On 03-August-06			Bond Future	7.6900	7.7180	142.9154	142.6512	122.00
29/05/2006	R157 On 02-November-06			Bond Future	7.7000	7.7120	138.6737	138.5956	0.00
29/05/2006	R186 On 01-February-07			Bond Future	7.4600	7.4770	132.5679	132.3658	0.00
29/05/2006	R186 On 03-August-06			Bond Future	7.4600	7.4720	132.9935	132.7884	34.00
29/05/2006	R186 On 02-November-06			Bond Future	7.4600	7.4740	135.3980	135.2072	0.00
29/05/2006	R194 On 01-February-07			Bond Future	7.3700	7.4020	107.0187	106.9869	0.00
29/05/2006	R194 On 03-August-06			Bond Future	7.3500	7.3730	108.2090	108.1763	55.00
29/05/2006	R194 On 02-November-06			Bond Future	7.3600	7.3870	105.1028	105.0688	0.00
29/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	6266	6084	6266	6084	0.00
29/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2397	2532	2397	2532	0.00
29/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	10152	9919	10152	9919	0.00
29/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1212	1296	1212	1296	0.00
29/05/2006	R201 On 01-February-07			Bond Future	7.7000	7.7150	107.2025	107.1360	0.00
29/05/2006	R201 On 03-August-06			Bond Future	7.6800	7.6870	107.6679	107.6045	26.00
29/05/2006	R201 On 02-November-06			Bond Future	7.6900	7.7010	109.6230	109.5548	0.00
29/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	11183	11021	11183	11021	0.00
29/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	23608	24110	23608	24110	0.00
29/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	64758	64193	64758	64193	0.00
29/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1588	1704	1588	1704	0.00
29/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	78091	77475	78091	77475	0.00
29/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	729	794	729	794	0.00
29/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	553	544	553	544	0.00
29/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	60272	60927	60272	60927	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
29/05/2006	R203 On 01-February-07			Bond Future	7.7300	7.7360	107.0224	106.9418	0.00
29/05/2006	R203 On 03-August-06			Bond Future	7.7000	7.7080	107.3313	107.2556	0.00
29/05/2006	R203 On 02-November-06			Bond Future	7.7100	7.7210	105.1068	105.0323	0.00
29/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	75872	75138	75872	75138	0.00
29/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	75872	75138	75872	75138	0.00
29/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	75872	75138	75872	75138	0.00
29/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	75872	75138	75872	75138	0.00
29/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	75872	75138	75872	75138	0.00
29/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	75872	75138	75872	75138	0.00
29/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	82	106	82	106	0.00
29/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	82	106	82	106	0.00
29/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	82	106	82	106	0.00
29/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	82	106	82	106	0.00
29/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	82	106	82	106	0.00
29/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	82	106	82	106	0.00
29/05/2006	R204 On 01-February-07			Bond Future	7.7200	7.7310	103.1696	103.0840	0.00
29/05/2006	R204 On 03-August-06			Bond Future	7.7000	7.7090	103.4165	103.3283	83.00
29/05/2006	R204 On 02-November-06			Bond Future	7.7100	7.7200	105.2900	105.2031	0.00
29/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	34840	34449	34840	34449	0.00
29/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	12179	12657	12179	12657	0.00
29/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	48363	47834	48363	47834	0.00
29/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	6769	7109	6769	7109	0.00
29/05/2006	R207 On 01-February-07			Bond Future	7.7000	7.7100	96.7878	96.7088	0.00
29/05/2006	R207 On 03-August-06			Bond Future	7.6800	7.6930	96.8761	96.7953	0.00
29/05/2006	R207 On 02-November-06			Bond Future	7.6900	7.7020	98.6351	98.5472	0.00
30/05/2006	GOVI On 01-February-07			jGovi	251.8700	251.8260	251.8700	251.8260	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
30/05/2006	GOVI On 03-August-06			jGovi	242.9600	242.9200	242.9610	242.9200	561.00
30/05/2006	GOVI On 02-November-06			jGovi	247.3600	247.3190	247.3630	247.3190	301.00
30/05/2006	J153 On 31-August-10			jSwap	7.7900	7.7970	0.0112	0.0113	0.00
30/05/2006	J157 On 15-September-15			jSwap	7.9100	7.9160	0.0276	0.0279	0.00
30/05/2006	J186 On 21-December-26			jSwap	7.8200	7.8250	0.0337	0.0342	0.00
30/05/2006	J194 On 28-February-08			jSwap	7.5400	7.5460	0.0007	0.0009	0.00
30/05/2006	J201 On 22-December-14			jSwap	7.8800	7.8830	0.0247	0.0251	0.00
30/05/2006	J203 On 15-September-17			jSwap	7.9000	7.9040	0.0303	0.0307	0.00
30/05/2006	J204 On 21-December-18			jSwap	7.8600	7.8690	0.0302	0.0307	0.00
30/05/2006	J207 On 15-January-20			jSwap	7.8600	7.8650	0.0122	0.0116	0.00
30/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0790	0.0000	0.0000	0.00
30/05/2006	JFRA On 01-February-07			jFra	7.5800	7.5850	0.0185	0.0186	35.00
30/05/2006	JFRA On 07-February-08			jFra	7.8200	7.8220	0.0191	0.0191	0.00
30/05/2006	JFRA On 03-May-07			jFra	7.7200	7.7240	0.0189	0.0189	0.00
30/05/2006	JFRA On 03-August-06			jFra	7.2200	7.2280	0.0177	0.0177	0.00
30/05/2006	JFRA On 02-August-07			jFra	7.7000	7.7070	0.0188	0.0189	0.00
30/05/2006	JFRA On 02-November-06			jFra	7.4700	7.4760	0.0183	0.0183	0.00
30/05/2006	JFRA On 01-November-07			jFra	7.8000	7.7980	0.0205	0.0205	0.00
30/05/2006	JN02 On 03-August-06			jNote	7.6400	7.6460	0.1415	0.1416	0.00
30/05/2006	JN02 On 02-November-06			jNote	7.7300	7.7340	0.1429	0.1430	0.00
30/05/2006	JN05 On 03-August-06			jNote	7.8300	7.8370	0.3223	0.3226	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
30/05/2006	JN05 On 02-November-06			jNote	7.8700	7.8790	0.3236	0.3238	0.00
30/05/2006	JN10 On 03-August-06			jNote	7.8700	7.8790	0.5426	0.5428	0.00
30/05/2006	JN10 On 02-November-06			jNote	7.9000	7.9000	0.5432	0.5434	0.00
30/05/2006	JROD On 31-May-06			jRod	6.7900	6.7890	0.0000	0.0029	0.00
30/05/2006	JROD On 30-June-06			jRod	6.8200	6.8260	0.0027	0.0027	0.00
30/05/2006	JROD On 31-July-06			jRod	6.9300	6.9280	0.0026	0.0026	0.00
30/05/2006	JROD On 31-August-06			jRod	6.9400	6.9380	0.0051	0.0051	0.00
30/05/2006	R153 On 01-February-07			Bond Future	7.4900	7.4940	122.6535	122.6297	0.00
30/05/2006	R153 On 03-August-06			Bond Future	7.5000	7.4950	124.6521	124.6521	754.00
30/05/2006	R153 On 02-November-06			Bond Future	7.4700	7.4790	120.4588	120.4370	0.00
30/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	8978	8892	8978	8892	0.00
30/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	7998	8130	7998	8130	0.00
30/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	37546	37360	37546	37360	0.00
30/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	37546	37360	37546	37360	0.00
30/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1016	1047	1016	1047	0.00
30/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1016	1047	1016	1047	0.00
30/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	14934	14814	14934	14814	0.00
30/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	4937	5035	4937	5035	0.00
30/05/2006	R157 On 01-February-07			Bond Future	7.7100	7.7190	141.2495	141.2038	0.00
30/05/2006	R157 On 03-August-06			Bond Future	7.3800	7.6850	145.3900	142.9154	122.00
30/05/2006	R157 On 02-November-06			Bond Future	7.7000	7.7020	138.7206	138.6737	0.00
30/05/2006	R186 On 01-February-07			Bond Future	7.4600	7.4610	132.6312	132.5679	0.00
30/05/2006	R186 On 03-August-06			Bond Future	7.4500	7.4560	133.0577	132.9935	34.00
30/05/2006	R186 On 02-November-06			Bond Future	7.4500	7.4590	135.4618	135.3980	0.00
30/05/2006	R194 On 01-February-07			Bond Future	7.3600	7.3710	107.0269	107.0187	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
30/05/2006	R194 On 03-August-06			Bond Future	7.3500	7.3510	108.2165	108.2090	55.00
30/05/2006	R194 On 02-November-06			Bond Future	7.3500	7.3600	105.1117	105.1028	0.00
30/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	6311	6266	6311	6266	0.00
30/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2361	2397	2361	2397	0.00
30/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	10212	10152	10212	10152	0.00
30/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1190	1212	1190	1212	0.00
30/05/2006	R201 On 01-February-07			Bond Future	7.7000	7.7040	107.2388	107.2025	0.00
30/05/2006	R201 On 03-August-06			Bond Future	7.6700	7.6770	107.6996	107.6679	26.00
30/05/2006	R201 On 02-November-06			Bond Future	7.6900	7.6900	109.6540	109.6230	0.00
30/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	11293	11183	11293	11183	0.00
30/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	23355	23608	23355	23608	0.00
30/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	65024	64758	65024	64758	0.00
30/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1544	1588	1544	1588	0.00
30/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	78377	78091	78377	78091	0.00
30/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	705	729	705	729	0.00
30/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	563	553	563	553	0.00
30/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	59919	60272	59919	60272	0.00
30/05/2006	R203 On 01-February-07			Bond Future	7.7400	7.7250	106.9418	107.0224	0.00
30/05/2006	R203 On 03-August-06			Bond Future	7.7100	7.6980	107.2556	107.3313	0.00
30/05/2006	R203 On 02-November-06			Bond Future	7.7200	7.7110	105.0323	105.1068	0.00
30/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	75116	75872	75116	75872	0.00
30/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	75116	75872	75116	75872	0.00
30/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	75116	75872	75116	75872	0.00
30/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	75116	75872	75116	75872	0.00
30/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	75116	75872	75116	75872	0.00
30/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	75116	75872	75116	75872	0.00
30/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	83	82	83	82	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
30/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	83	82	83	82	0.00
30/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	83	82	83	82	0.00
30/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	83	82	83	82	0.00
30/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	83	82	83	82	0.00
30/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	83	82	83	82	0.00
30/05/2006	R204 On 01-February-07			Bond Future	7.7200	7.7200	103.1696	103.1696	0.00
30/05/2006	R204 On 03-August-06			Bond Future	7.7000	7.6980	103.4165	103.4165	83.00
30/05/2006	R204 On 02-November-06			Bond Future	7.7100	7.7090	105.2900	105.2900	0.00
30/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	34777	34840	34777	34840	0.00
30/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	12115	12179	12115	12179	0.00
30/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	48313	48363	48313	48363	0.00
30/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	6719	6769	6719	6769	0.00
30/05/2006	R207 On 01-February-07			Bond Future	7.6900	7.7000	96.8510	96.7878	0.00
30/05/2006	R207 On 03-August-06			Bond Future	7.6800	7.6830	96.9327	96.8761	0.00
30/05/2006	R207 On 02-November-06			Bond Future	7.6800	7.6910	98.6911	98.6351	0.00
31/05/2006	GOVI On 01-February-07			jGovi	250.9400	251.8700	250.9410	251.8700	0.00
31/05/2006	GOVI On 03-August-06			jGovi	242.0500	242.9610	242.0520	242.9610	561.00
31/05/2006	GOVI On 02-November-06			jGovi	246.4300	247.3630	246.4340	247.3630	301.00
31/05/2006	J153 On 31-August-10			jSwap	7.8600	7.7930	0.0137	0.0112	0.00
31/05/2006	J157 On 15-September-15			jSwap	7.9800	7.9110	0.0324	0.0276	0.00
31/05/2006	J186 On 21-December-26			jSwap	7.9000	7.8200	0.0421	0.0337	0.00
31/05/2006	J194 On 28-February-08			jSwap	7.6000	7.5400	0.0019	0.0007	0.00
31/05/2006	J201 On 22-December-14			jSwap	7.9500	7.8770	0.0295	0.0247	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
31/05/2006	J203 On 15-September-17			jSwap	7.9700	7.8990	0.0359	0.0303	0.00
31/05/2006	J204 On 21-December-18			jSwap	7.9400	7.8630	0.0364	0.0302	0.00
31/05/2006	J207 On 15-January-20			jSwap	7.9400	7.8590	0.0054	0.0122	0.00
31/05/2006	JBAR On 21-December-05			jBar	0.0000	7.0790	0.0000	0.0000	0.00
31/05/2006	JFRA On 01-February-07			jFra	7.6700	7.5760	0.0188	0.0185	35.00
31/05/2006	JFRA On 07-February-08			jFra	7.9100	7.8150	0.0193	0.0191	0.00
31/05/2006	JFRA On 03-May-07			jFra	7.8100	7.7230	0.0191	0.0189	0.00
31/05/2006	JFRA On 03-August-06			jFra	7.2400	7.2160	0.0177	0.0177	0.00
31/05/2006	JFRA On 02-August-07			jFra	7.8100	7.6970	0.0191	0.0188	0.00
31/05/2006	JFRA On 02-November-06			jFra	7.5200	7.4720	0.0184	0.0183	0.00
31/05/2006	JFRA On 01-November-07			jFra	7.8900	7.7970	0.0208	0.0205	0.00
31/05/2006	JN02 On 03-August-06			jNote	7.7200	7.6400	0.1429	0.1415	0.00
31/05/2006	JN02 On 02-November-06			jNote	7.8200	7.7280	0.1444	0.1429	0.00
31/05/2006	JN05 On 03-August-06			jNote	7.9100	7.8270	0.3249	0.3223	0.00
31/05/2006	JN05 On 02-November-06			jNote	7.9500	7.8710	0.3262	0.3236	0.00
31/05/2006	JN10 On 03-August-06			jNote	7.9500	7.8740	0.5461	0.5426	0.00
31/05/2006	JN10 On 02-November-06			jNote	7.9800	7.8950	0.5468	0.5432	0.00
31/05/2006	JROD On 31-May-06			jRod	6.7900	6.7890	0.0000	0.0000	0.00
31/05/2006	JROD On 30-June-06			jRod	6.8200	6.8240	0.0027	0.0027	0.00
31/05/2006	JROD On 31-July-06			jRod	6.9200	6.9250	0.0026	0.0026	0.00
31/05/2006	JROD On 31-August-06			jRod	7.0800	6.9350	0.0021	0.0051	0.00
31/05/2006	R153 On 01-February-07			Bond Future	7.5700	7.4870	122.3720	122.6535	0.00
31/05/2006	R153 On 03-August-06			Bond Future	7.5700	7.4950	124.3831	124.6521	754.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2006	R153 On 02-November-06			Bond Future	7.5500	7.4730	120.1726	120.4588	0.00
31/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	7534	8978	7534	8978	0.00
31/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9417	7998	9417	7998	0.00
31/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	34929	37546	34929	37546	0.00
31/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	34929	37546	34929	37546	0.00
31/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1260	1016	1260	1016	0.00
31/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1260	1016	1260	1016	0.00
31/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	13045	14934	13045	14934	0.00
31/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5910	4937	5910	4937	0.00
31/05/2006	R157 On 01-February-07			Bond Future	7.8000	7.7130	140.5812	141.2495	0.00
31/05/2006	R157 On 03-August-06			Bond Future	7.7700	7.3800	142.2124	145.3900	122.00
31/05/2006	R157 On 02-November-06			Bond Future	7.7800	7.6960	138.0579	138.7206	0.00
31/05/2006	R186 On 01-February-07			Bond Future	7.5400	7.4560	131.5747	132.6312	0.00
31/05/2006	R186 On 03-August-06			Bond Future	7.5300	7.4510	132.0236	133.0577	34.00
31/05/2006	R186 On 02-November-06			Bond Future	7.5400	7.4540	134.4101	135.4618	0.00
31/05/2006	R194 On 01-February-07			Bond Future	7.4700	7.3630	106.9164	107.0269	0.00
31/05/2006	R194 On 03-August-06			Bond Future	7.4200	7.3460	108.1033	108.2165	55.00
31/05/2006	R194 On 02-November-06			Bond Future	7.4500	7.3530	104.9945	105.1117	0.00
31/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	5604	6311	5604	6311	0.00
31/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2758	2361	2758	2361	0.00
31/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9335	10212	9335	10212	0.00
31/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1419	1190	1419	1190	0.00
31/05/2006	R201 On 01-February-07			Bond Future	7.7900	7.6980	106.6782	107.2388	0.00
31/05/2006	R201 On 03-August-06			Bond Future	7.7600	7.6720	107.1555	107.6996	26.00
31/05/2006	R201 On 02-November-06			Bond Future	7.7800	7.6850	109.0979	109.6540	0.00
31/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	9200	11293	9200	11293	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
31/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	26868	23355	26868	23355	0.00
31/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	59901	65024	59901	65024	0.00
31/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1982	1544	1982	1544	0.00
31/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	73042	78377	73042	78377	0.00
31/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	930	705	930	705	0.00
31/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	361	563	361	563	0.00
31/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	65323	59919	65323	59919	0.00
31/05/2006	R203 On 01-February-07			Bond Future	7.8200	7.7360	106.3149	106.9418	0.00
31/05/2006	R203 On 03-August-06			Bond Future	7.7900	7.7080	106.6450	107.2556	0.00
31/05/2006	R203 On 02-November-06			Bond Future	7.8100	7.7210	104.4094	105.0323	0.00
31/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	69064	75116	69064	75116	0.00
31/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	69064	75116	69064	75116	0.00
31/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	69064	75116	69064	75116	0.00
31/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	69064	75116	69064	75116	0.00
31/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	69064	75116	69064	75116	0.00
31/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	69064	75116	69064	75116	0.00
31/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	136	83	136	83	0.00
31/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	136	83	136	83	0.00
31/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	136	83	136	83	0.00
31/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	136	83	136	83	0.00
31/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	136	83	136	83	0.00
31/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	136	83	136	83	0.00
31/05/2006	R204 On 01-February-07			Bond Future	7.8100	7.7200	102.5100	103.1696	0.00
31/05/2006	R204 On 03-August-06			Bond Future	7.7800	7.6980	102.7700	103.4165	83.00
31/05/2006	R204 On 02-November-06			Bond Future	7.7900	7.7090	104.6289	105.2900	0.00
31/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	30416	34777	30416	34777	0.00
31/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	14366	12115	14366	12115	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
31/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	43162	48313	43162	48313	0.00
31/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8180	6719	8180	6719	0.00
31/05/2006	R207 On 01-February-07			Bond Future	7.7800	7.6920	96.1818	96.8510	0.00
31/05/2006	R207 On 03-August-06			Bond Future	7.7600	7.6760	96.2882	96.9327	0.00
31/05/2006	R207 On 02-November-06			Bond Future	7.7700	7.6840	98.0299	98.6911	0.00
01/06/2006	GOVI On 01-February-07			jGovi	250.7400	250.9410	250.7410	250.9410	0.00
01/06/2006	GOVI On 03-August-06			jGovi	241.8200	242.0520	241.8200	242.0520	561.00
01/06/2006	GOVI On 02-November-06			jGovi	246.2100	246.4340	246.2120	246.4340	301.00
01/06/2006	J153 On 31-August-10			jSwap	7.8900	7.8590	0.0147	0.0137	0.00
01/06/2006	J157 On 15-September-15			jSwap	8.0100	7.9840	0.0343	0.0324	0.00
01/06/2006	J186 On 21-December-26			jSwap	7.9300	7.9020	0.0446	0.0421	0.00
01/06/2006	J194 On 28-February-08			jSwap	7.6200	7.6010	0.0022	0.0019	0.00
01/06/2006	J201 On 22-December-14			jSwap	7.9800	7.9500	0.0313	0.0295	0.00
01/06/2006	J203 On 15-September-17			jSwap	8.0000	7.9740	0.0380	0.0359	0.00
01/06/2006	J204 On 21-December-18			jSwap	7.9700	7.9390	0.0386	0.0364	0.00
01/06/2006	J207 On 15-January-20			jSwap	7.9600	7.9370	0.0032	0.0054	0.00
01/06/2006	JBAR On 21-December-05			jBar	7.0800	0.0000	0.0000	0.0000	0.00
01/06/2006	JFRA On 01-February-07			jFra	7.7500	7.6740	0.0190	0.0188	75.00
01/06/2006	JFRA On 07-February-08			jFra	7.9400	7.9060	0.0194	0.0193	0.00
01/06/2006	JFRA On 03-May-07			jFra	7.8600	7.8060	0.0192	0.0191	0.00
01/06/2006	JFRA On 03-August-06			jFra	7.2400	7.2430	0.0177	0.0177	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
01/06/2006	JFRA On 02-August-07			jFra	7.8300	7.8110	0.0191	0.0191	0.00
01/06/2006	JFRA On 02-November-06			jFra	7.5200	7.5230	0.0184	0.0184	0.00
01/06/2006	JFRA On 01-November-07			jFra	7.9400	7.8940	0.0209	0.0208	0.00
01/06/2006	JN02 On 03-August-06			jNote	7.7400	7.7200	0.1433	0.1429	0.00
01/06/2006	JN02 On 02-November-06			jNote	7.8500	7.8150	0.1449	0.1444	0.00
01/06/2006	JN05 On 03-August-06			jNote	7.9400	7.9050	0.3259	0.3249	0.00
01/06/2006	JN05 On 02-November-06			jNote	7.9900	7.9520	0.3273	0.3262	0.00
01/06/2006	JN10 On 03-August-06			jNote	7.9800	7.9510	0.5475	0.5461	0.00
01/06/2006	JN10 On 02-November-06			jNote	8.0100	7.9750	0.5481	0.5468	0.00
01/06/2006	JROD On 30-June-06			jRod	6.8200	6.8220	0.0027	0.0027	0.00
01/06/2006	JROD On 31-July-06			jRod	6.9200	6.9200	0.0026	0.0026	0.00
01/06/2006	JROD On 31-August-06			jRod	7.0700	7.0790	0.0021	0.0021	0.00
01/06/2006	R153 On 01-February-07			Bond Future	7.5900	7.5700	122.3077	122.3720	0.00
01/06/2006	R153 On 03-August-06			Bond Future	7.5600	7.5650	124.3908	124.3831	754.00
01/06/2006	R153 On 02-November-06			Bond Future	7.5700	7.5520	120.0967	120.1726	0.00
01/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	7157	7534	7157	7534	0.00
01/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9799	9417	9799	9417	0.00
01/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	34231	34929	34231	34929	0.00
01/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	34231	34929	34231	34929	0.00
01/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1322	1260	1322	1260	0.00
01/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1322	1260	1322	1260	0.00
01/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	12546	13045	12546	13045	0.00
01/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6170	5910	6170	5910	0.00
01/06/2006	R157 On 01-February-07			Bond Future	7.8200	7.8010	140.4375	140.5812	0.00
01/06/2006	R157 On 03-August-06			Bond Future	7.7700	7.7730	142.2522	142.2124	122.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2006	R157 On 02-November-06			Bond Future	7.8000	7.7810	137.8949	138.0579	0.00
01/06/2006	R186 On 01-February-07			Bond Future	7.5600	7.5400	131.3250	131.5747	0.00
01/06/2006	R186 On 03-August-06			Bond Future	7.5500	7.5320	131.7575	132.0236	34.00
01/06/2006	R186 On 02-November-06			Bond Future	7.5600	7.5370	134.1586	134.4101	0.00
01/06/2006	R194 On 01-February-07			Bond Future	7.5000	7.4710	106.8888	106.9164	0.00
01/06/2006	R194 On 03-August-06			Bond Future	7.4500	7.4220	108.0602	108.1033	55.00
01/06/2006	R194 On 02-November-06			Bond Future	7.4800	7.4460	104.9580	104.9945	0.00
01/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	5428	5604	5428	5604	0.00
01/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2858	2758	2858	2758	0.00
01/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9117	9335	9117	9335	0.00
01/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1476	1419	1476	1419	0.00
01/06/2006	R201 On 01-February-07			Bond Future	7.8100	7.7910	106.5641	106.6782	0.00
01/06/2006	R201 On 03-August-06			Bond Future	7.7800	7.7580	107.0232	107.1555	26.00
01/06/2006	R201 On 02-November-06			Bond Future	7.8000	7.7750	108.9749	109.0979	0.00
01/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8785	9200	8785	9200	0.00
01/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	27593	26868	27593	26868	0.00
01/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	58762	59901	58762	59901	0.00
01/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2072	1982	2072	1982	0.00
01/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	71857	73042	71857	73042	0.00
01/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	976	930	976	930	0.00
01/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	325	361	325	361	0.00
01/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	66428	65323	66428	65323	0.00
01/06/2006	R203 On 01-February-07			Bond Future	7.8400	7.8220	106.2134	106.3149	0.00
01/06/2006	R203 On 03-August-06			Bond Future	7.8100	7.7890	106.5250	106.6450	0.00
01/06/2006	R203 On 02-November-06			Bond Future	7.8200	7.8050	104.2987	104.4094	0.00
01/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	67871	69064	67871	69064	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
01/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	67871	69064	67871	69064	0.00
01/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	67871	69064	67871	69064	0.00
01/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	67871	69064	67871	69064	0.00
01/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	67871	69064	67871	69064	0.00
01/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	67871	69064	67871	69064	0.00
01/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	143	136	143	136	0.00
01/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	143	136	143	136	0.00
01/06/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	143	136	143	136	0.00
01/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	143	136	143	136	0.00
01/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	143	136	143	136	0.00
01/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	143	136	143	136	0.00
01/06/2006	R204 On 01-February-07			Bond Future	7.8200	7.8050	102.4019	102.5100	0.00
01/06/2006	R204 On 03-August-06			Bond Future	7.8000	7.7790	102.6430	102.7700	83.00
01/06/2006	R204 On 02-November-06			Bond Future	7.8100	7.7930	104.5114	104.6289	0.00
01/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	29618	30416	29618	30416	0.00
01/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	14743	14366	14743	14366	0.00
01/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	42226	43162	42226	43162	0.00
01/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8419	8180	8419	8180	0.00
01/06/2006	R207 On 01-February-07			Bond Future	7.7900	7.7770	96.0644	96.1818	0.00
01/06/2006	R207 On 03-August-06			Bond Future	7.7700	7.7560	96.1599	96.2882	0.00
01/06/2006	R207 On 02-November-06			Bond Future	7.7800	7.7670	97.9031	98.0299	0.00
02/06/2006	GOVI On 01-February-07			jGovi	251.2300	250.7410	251.2320	250.7410	0.00
02/06/2006	GOVI On 03-August-06			jGovi	242.3300	241.8200	242.3250	241.8200	561.00
02/06/2006	GOVI On 02-November-06			jGovi	246.7200	246.2120	246.7150	246.2120	301.00
02/06/2006	J153 On 31-August-10			jSwap	7.8600	7.8860	0.0137	0.0147	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2006	J157 On 15-September-15			jSwap	7.9800	8.0130	0.0320	0.0343	0.00
02/06/2006	J186 On 21-December-26			jSwap	7.9000	7.9260	0.0424	0.0446	0.00
02/06/2006	J194 On 28-February-08			jSwap	7.5900	7.6180	0.0016	0.0022	0.00
02/06/2006	J201 On 22-December-14			jSwap	7.9500	7.9790	0.0292	0.0313	0.00
02/06/2006	J203 On 15-September-17			jSwap	7.9700	8.0030	0.0352	0.0380	0.00
02/06/2006	J204 On 21-December-18			jSwap	7.9300	7.9660	0.0358	0.0386	0.00
02/06/2006	J207 On 15-January-20			jSwap	7.9300	7.9630	0.0059	0.0032	0.00
02/06/2006	JBAR On 21-December-05			jBar	7.0800	7.0790	0.0000	0.0000	0.00
02/06/2006	JFRA On 01-February-07			jFra	7.6400	7.7500	0.0187	0.0190	75.00
02/06/2006	JFRA On 07-February-08			jFra	7.9000	7.9440	0.0193	0.0194	0.00
02/06/2006	JFRA On 03-May-07			jFra	7.7900	7.8570	0.0191	0.0192	0.00
02/06/2006	JFRA On 03-August-06			jFra	7.2200	7.2350	0.0177	0.0177	0.00
02/06/2006	JFRA On 02-August-07			jFra	7.7900	7.8280	0.0191	0.0191	0.00
02/06/2006	JFRA On 02-November-06			jFra	7.5000	7.5230	0.0183	0.0184	0.00
02/06/2006	JFRA On 01-November-07			jFra	7.8900	7.9410	0.0208	0.0209	0.00
02/06/2006	JN02 On 03-August-06			jNote	7.7100	7.7440	0.1426	0.1433	0.00
02/06/2006	JN02 On 02-November-06			jNote	7.8100	7.8450	0.1443	0.1449	0.00
02/06/2006	JN05 On 03-August-06			jNote	7.9000	7.9350	0.3247	0.3259	0.00
02/06/2006	JN05 On 02-November-06			jNote	7.9500	7.9850	0.3262	0.3273	0.00
02/06/2006	JN10 On 03-August-06			jNote	7.9400	7.9810	0.5456	0.5475	0.00
02/06/2006	JN10 On 02-November-06			jNote	7.9700	8.0060	0.5463	0.5481	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2006	JROD On 30-June-06			jRod	6.8200	6.8210	0.0024	0.0027	0.00
02/06/2006	JROD On 31-July-06			jRod	6.9100	6.9190	0.0022	0.0026	0.00
02/06/2006	JROD On 31-August-06			jRod	7.0600	7.0730	0.0018	0.0021	0.00
02/06/2006	R153 On 01-February-07			Bond Future	7.5500	7.5890	122.4567	122.3077	0.00
02/06/2006	R153 On 03-August-06			Bond Future	7.5500	7.5630	124.4292	124.3908	754.00
02/06/2006	R153 On 02-November-06			Bond Future	7.5300	7.5730	120.2558	120.0967	0.00
02/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	7875	7157	7875	7157	0.00
02/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8926	9799	8926	9799	0.00
02/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	35652	34231	35652	34231	0.00
02/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	35652	34231	35652	34231	0.00
02/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1152	1322	1152	1322	0.00
02/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1152	1322	1152	1322	0.00
02/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	13518	12546	13518	12546	0.00
02/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5551	6170	5551	6170	0.00
02/06/2006	R157 On 01-February-07			Bond Future	7.7700	7.8200	140.8010	140.4375	0.00
02/06/2006	R157 On 03-August-06			Bond Future	7.7600	7.7680	142.3558	142.2522	118.00
02/06/2006	R157 On 02-November-06			Bond Future	7.7500	7.8020	138.2680	137.8949	0.00
02/06/2006	R186 On 01-February-07			Bond Future	7.5100	7.5600	131.9129	131.3250	0.00
02/06/2006	R186 On 03-August-06			Bond Future	7.5100	7.5530	132.3415	131.7575	34.00
02/06/2006	R186 On 02-November-06			Bond Future	7.5100	7.5570	134.7508	134.1586	0.00
02/06/2006	R194 On 01-February-07			Bond Future	7.4500	7.4980	106.9348	106.8888	0.00
02/06/2006	R194 On 03-August-06			Bond Future	7.4100	7.4510	108.1182	108.0602	55.00
02/06/2006	R194 On 02-November-06			Bond Future	7.4300	7.4750	105.0121	104.9580	0.00
02/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	5702	5428	5702	5428	0.00
02/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2672	2858	2672	2858	0.00
02/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9465	9117	9465	9117	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1364	1476	1364	1476	0.00
02/06/2006	R201 On 01-February-07			Bond Future	7.7600	7.8100	106.8526	106.5641	0.00
02/06/2006	R201 On 03-August-06			Bond Future	7.7300	7.7790	107.3196	107.0232	26.00
02/06/2006	R201 On 02-November-06			Bond Future	7.7500	7.7950	109.2643	108.9749	0.00
02/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	9748	8785	9748	8785	0.00
02/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	25671	27593	25671	27593	0.00
02/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	61371	58762	61371	58762	0.00
02/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1787	2072	1787	2072	0.00
02/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	74601	71857	74601	71857	0.00
02/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	825	976	825	976	0.00
02/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	404	325	404	325	0.00
02/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	63622	66428	63622	66428	0.00
02/06/2006	R203 On 01-February-07			Bond Future	7.7900	7.8360	106.5622	106.2134	0.00
02/06/2006	R203 On 03-August-06			Bond Future	7.7600	7.8050	106.8706	106.5250	0.00
02/06/2006	R203 On 02-November-06			Bond Future	7.7700	7.8200	104.6461	104.2987	0.00
02/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	71281	67871	71281	67871	0.00
02/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	71281	67871	71281	67871	0.00
02/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	71281	67871	71281	67871	0.00
02/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	71281	67871	71281	67871	0.00
02/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	71281	67871	71281	67871	0.00
02/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	71281	67871	71281	67871	0.00
02/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	98	143	98	143	0.00
02/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	98	143	98	143	0.00
02/06/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	98	143	98	143	0.00
02/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	98	143	98	143	0.00
02/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	98	143	98	143	0.00
02/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	98	143	98	143	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2006	R204 On 01-February-07			Bond Future	7.7800	7.8190	102.7267	102.4019	0.00
02/06/2006	R204 On 03-August-06			Bond Future	7.7500	7.7950	102.9690	102.6430	83.00
02/06/2006	R204 On 02-November-06			Bond Future	7.7700	7.8080	104.8408	104.5114	0.00
02/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	31630	29618	31630	29618	0.00
02/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	13461	14743	13461	14743	0.00
02/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	44662	42226	44662	42226	0.00
02/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7561	8419	7561	8419	0.00
02/06/2006	R207 On 01-February-07			Bond Future	7.7500	7.7920	96.3780	96.0644	0.00
02/06/2006	R207 On 03-August-06			Bond Future	7.7300	7.7720	96.4729	96.1599	0.00
02/06/2006	R207 On 02-November-06			Bond Future	7.7400	7.7830	98.2204	97.9031	0.00