



Derivatives Weekly Statistics Report

From 2006/02/13 To 2006/02/17

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2006	GOVI On 01-February-07			jGovi	256.0200	256.2410	256.0240	256.2410	0.00
13/02/2006	GOVI On 04-May-06			jGovi	242.7600	243.0310	242.7610	243.0310	699.00
13/02/2006	GOVI On 03-August-06			jGovi	247.1500	247.4170	247.1530	247.4170	0.00
13/02/2006	GOVI On 02-November-06			jGovi	251.5900	251.8310	251.5880	251.8310	0.00
13/02/2006	J152 On 28-February-06			jSwap	9499.4200	9499.4162	0.0000	0.0000	0.00
13/02/2006	J153 On 31-August-10			jSwap	7.2200	7.1930	0.0120	0.0131	0.00
13/02/2006	J157 On 15-September-15			jSwap	7.3300	7.3130	0.0123	0.0135	0.00
13/02/2006	J186 On 21-December-26			jSwap	6.9300	6.9170	0.0620	0.0637	0.00
13/02/2006	J194 On 28-February-08			jSwap	7.1200	7.0900	0.0089	0.0095	0.00
13/02/2006	J201 On 22-December-14			jSwap	7.3100	7.2920	0.0126	0.0139	0.00
13/02/2006	J203 On 15-September-17			jSwap	7.3000	7.2790	0.0165	0.0180	0.00
13/02/2006	J204 On 21-December-18			jSwap	7.2900	7.2690	0.0178	0.0194	0.00
13/02/2006	J207 On 15-January-20			jSwap	7.2600	7.2380	0.0650	0.0667	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
13/02/2006	JBAR On 16-March-05			jBar	7.1000	7.1000	0.0000	0.0000	0.00
13/02/2006	JFRA On 01-February-07			jFra	7.2000	7.1850	0.0176	0.0176	500.00
13/02/2006	JFRA On 04-May-06			jFra	7.0400	7.0200	0.0172	0.0172	0.00
13/02/2006	JFRA On 03-May-07			jFra	7.3200	7.2910	0.0179	0.0178	0.00
13/02/2006	JFRA On 03-August-06			jFra	7.0000	6.9950	0.0172	0.0171	0.00
13/02/2006	JFRA On 02-August-07			jFra	7.3900	7.3720	0.0181	0.0181	0.00
13/02/2006	JFRA On 02-November-06			jFra	7.0800	7.0750	0.0173	0.0173	0.00
13/02/2006	JFRA On 01-November-07			jFra	7.4500	7.4110	0.0196	0.0195	0.00
13/02/2006	JN02 On 04-May-06			jNote	7.2300	7.2080	0.1345	0.1341	0.00
13/02/2006	JN02 On 03-August-06			jNote	7.2900	7.2540	0.1355	0.1349	0.00
13/02/2006	JN02 On 02-November-06			jNote	7.3500	7.3070	0.1365	0.1357	0.00
13/02/2006	JN05 On 04-May-06			jNote	7.4300	7.3960	0.3089	0.3078	0.00
13/02/2006	JN05 On 03-August-06			jNote	7.4600	7.4290	0.3100	0.3088	0.00
13/02/2006	JN05 On 02-November-06			jNote	7.5000	7.4620	0.3111	0.3098	0.00
13/02/2006	JN10 On 04-May-06			jNote	7.4600	7.4380	0.5237	0.5226	0.00
13/02/2006	JN10 On 03-August-06			jNote	7.4800	7.4540	0.5242	0.5232	0.00
13/02/2006	JN10 On 02-November-06			jNote	7.5000	7.4700	0.5247	0.5237	0.00
13/02/2006	JROD On 28-February-06			jRod	6.7000	6.5500	0.0030	0.0030	0.00
13/02/2006	JROD On 31-March-06			jRod	6.8200	6.6770	0.0028	0.0027	0.00
13/02/2006	JROD On 28-April-06			jRod	6.9500	6.8110	0.0023	0.0023	0.00
13/02/2006	JROD On 31-May-06			jRod	6.9300	6.8580	0.0051	0.0051	0.00
13/02/2006	JROD On 30-June-06			jRod	7.0000	6.9300	0.0047	0.0047	0.00
13/02/2006	JROD On 31-July-06			jRod	7.0700	7.0000	0.0043	0.0043	0.00
13/02/2006	JROD On 31-August-06			jRod	7.0100	6.9610	0.0071	0.0071	0.00
13/02/2006	R153 On 01-February-07			Bond Future	7.2300	7.2010	123.5238	123.6301	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
13/02/2006	R153 On 04-May-06			Bond Future	7.2300	7.1990	123.4812	123.6171	13.00
13/02/2006	R153 On 03-August-06			Bond Future	7.2200	7.1860	125.7163	125.8487	1.00
13/02/2006	R153 On 02-November-06			Bond Future	7.2200	7.1860	121.3813	121.5060	0.00
13/02/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	50309	51419	50309	51419	0.00
13/02/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	50309	51419	50309	51419	0.00
13/02/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4553	4417	4553	4417	0.00
13/02/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	4553	4417	4553	4417	0.00
13/02/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	15184	16283	15184	16283	0.00
13/02/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	4214	3954	4214	3954	0.00
13/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	23309	24545	23309	24545	0.00
13/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2220	2096	2220	2096	0.00
13/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	32248	33556	32248	33556	0.00
13/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1147	1095	1147	1095	0.00
13/02/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	41596	42937	41596	42937	0.00
13/02/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	41596	42937	41596	42937	0.00
13/02/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	41596	42937	41596	42937	0.00
13/02/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	41596	42937	41596	42937	0.00
13/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	41596	42937	41596	42937	0.00
13/02/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	590	571	590	571	20.00
13/02/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	590	571	590	571	20.00
13/02/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	590	571	590	571	20.00
13/02/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	590	571	590	571	20.00
13/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	590	571	590	571	20.00
13/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	22066	22917	22066	22917	0.00
13/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	11862	11466	11862	11466	0.00
13/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	28691	29630	28691	29630	0.00
13/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9469	9162	9469	9162	0.00
13/02/2006	R157 On 01-February-07			Bond Future	7.3600	7.3360	144.0144	144.1632	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
13/02/2006	R157 On 04-May-06			Bond Future	7.3400	7.3190	143.1360	143.3217	7.00
13/02/2006	R157 On 03-August-06			Bond Future	7.3400	7.3180	145.7271	145.9003	0.00
13/02/2006	R157 On 02-November-06			Bond Future	7.3400	7.3230	141.5195	141.6803	0.00
13/02/2006	R186 On 01-February-07			Bond Future	6.9600	6.9420	139.1942	139.3850	0.00
13/02/2006	R186 On 04-May-06			Bond Future	6.9800	6.9610	142.2231	142.4316	0.00
13/02/2006	R186 On 03-August-06			Bond Future	6.9700	6.9520	139.4879	139.7089	0.00
13/02/2006	R186 On 02-November-06			Bond Future	6.9600	6.9450	141.9933	142.1992	0.00
13/02/2006	R194 On 01-February-07			Bond Future	6.9900	6.9400	107.4139	107.4613	0.00
13/02/2006	R194 On 04-May-06			Bond Future	7.0900	7.0500	106.7405	106.8131	50.00
13/02/2006	R194 On 03-August-06			Bond Future	7.0400	6.9950	108.6724	108.7414	0.00
13/02/2006	R194 On 02-November-06			Bond Future	7.0000	6.9570	105.5529	105.6125	0.00
13/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	11911	12258	11911	12258	0.00
13/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4090	3963	4090	3963	0.00
13/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	15876	16258	15876	16258	0.00
13/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2984	2892	2984	2892	0.00
13/02/2006	R201 On 01-February-07			Bond Future	7.3300	7.3120	109.4882	109.6063	0.00
13/02/2006	R201 On 04-May-06			Bond Future	7.3200	7.3000	112.3425	112.4826	0.00
13/02/2006	R201 On 03-August-06			Bond Future	7.3200	7.3000	109.9578	110.0948	0.00
13/02/2006	R201 On 02-November-06			Bond Future	7.3200	7.3030	111.9285	112.0559	0.00
13/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	34790	35590	34790	35590	0.00
13/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	24357	23976	24357	23976	0.00
13/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	92349	93556	92349	93556	0.00
13/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6124	6056	6124	6056	0.00
13/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	104635	105867	104635	105867	0.00
13/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4217	4175	4217	4175	0.00
13/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10390	10817	10390	10817	0.00
13/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	47251	46498	47251	46498	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
13/02/2006	R203 On 01-February-07			Bond Future	7.3300	7.3090	109.9852	110.1298	0.00
13/02/2006	R203 On 04-May-06			Bond Future	7.3200	7.2980	108.3124	108.4801	0.00
13/02/2006	R203 On 03-August-06			Bond Future	7.3200	7.2960	110.2706	110.4358	0.00
13/02/2006	R203 On 02-November-06			Bond Future	7.3200	7.2990	108.0829	108.2377	0.00
13/02/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	105562	107205	105562	107205	0.00
13/02/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	105562	107205	105562	107205	0.00
13/02/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	105562	107205	105562	107205	0.00
13/02/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	105562	107205	105562	107205	0.00
13/02/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	105562	107205	105562	107205	0.00
13/02/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	105562	107205	105562	107205	0.00
13/02/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	379	370	379	370	0.00
13/02/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	379	370	379	370	0.00
13/02/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	379	370	379	370	0.00
13/02/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	379	370	379	370	0.00
13/02/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	379	370	379	370	0.00
13/02/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	379	370	379	370	0.00
13/02/2006	R204 On 01-February-07			Bond Future	7.3100	7.2850	106.4738	106.6366	0.00
13/02/2006	R204 On 04-May-06			Bond Future	7.3000	7.2780	108.7592	108.9372	0.00
13/02/2006	R204 On 03-August-06			Bond Future	7.3000	7.2770	106.6908	106.8666	0.00
13/02/2006	R204 On 02-November-06			Bond Future	7.3000	7.2790	108.6011	108.7663	0.00
13/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	64584	66017	64584	66017	0.00
13/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8812	8593	8812	8593	0.00
13/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	79951	81470	79951	81470	0.00
13/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5247	5114	5247	5114	0.00
13/02/2006	R207 On 01-February-07			Bond Future	7.2700	7.2490	100.2761	100.4421	0.00
13/02/2006	R207 On 04-May-06			Bond Future	7.2700	7.2470	102.1136	102.2939	0.00
13/02/2006	R207 On 03-August-06			Bond Future	7.2700	7.2460	100.3213	100.4995	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
13/02/2006	R207 On 02-November-06			Bond Future	7.2700	7.2450	102.1162	102.2925	0.00
14/02/2006	GOVI On 01-February-07			jGovi	256.6200	256.0240	256.6160	256.0240	0.00
14/02/2006	GOVI On 04-May-06			jGovi	243.3300	242.7610	243.3310	242.7610	699.00
14/02/2006	GOVI On 03-August-06			jGovi	247.7300	247.1530	247.7330	247.1530	0.00
14/02/2006	GOVI On 02-November-06			jGovi	252.1800	251.5880	252.1770	251.5880	0.00
14/02/2006	J152 On 28-February-06			jSwap	9499.4200	9499.4162	0.0001	0.0000	0.00
14/02/2006	J153 On 31-August-10			jSwap	7.1800	7.2200	0.0138	0.0120	0.00
14/02/2006	J157 On 15-September-15			jSwap	7.2800	7.3300	0.0158	0.0123	0.00
14/02/2006	J186 On 21-December-26			jSwap	6.8800	6.9320	0.0678	0.0620	0.00
14/02/2006	J194 On 28-February-08			jSwap	7.1000	7.1180	0.0093	0.0089	0.00
14/02/2006	J201 On 22-December-14			jSwap	7.2600	7.3110	0.0159	0.0126	0.00
14/02/2006	J203 On 15-September-17			jSwap	7.2500	7.2980	0.0204	0.0165	0.00
14/02/2006	J204 On 21-December-18			jSwap	7.2400	7.2880	0.0220	0.0178	0.00
14/02/2006	J207 On 15-January-20			jSwap	7.2100	7.2570	0.0695	0.0650	0.00
14/02/2006	JBAR On 16-March-05			jBar	7.1000	7.1000	0.0000	0.0000	0.00
14/02/2006	JFRA On 01-February-07			jFra	7.1500	7.2010	0.0175	0.0176	500.00
14/02/2006	JFRA On 04-May-06			jFra	7.0500	7.0360	0.0173	0.0172	0.00
14/02/2006	JFRA On 03-May-07			jFra	7.2600	7.3160	0.0178	0.0179	0.00
14/02/2006	JFRA On 03-August-06			jFra	7.0100	6.9980	0.0172	0.0172	0.00
14/02/2006	JFRA On 02-August-07			jFra	7.3300	7.3850	0.0180	0.0181	0.00
14/02/2006	JFRA On 02-November-06			jFra	7.0600	7.0790	0.0173	0.0173	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
14/02/2006	JFRA On 01-November-07			jFra	7.4400	7.4510	0.0196	0.0196	0.00
14/02/2006	JN02 On 04-May-06			jNote	7.2000	7.2310	0.1340	0.1345	0.00
14/02/2006	JN02 On 03-August-06			jNote	7.2500	7.2880	0.1348	0.1355	0.00
14/02/2006	JN02 On 02-November-06			jNote	7.3000	7.3510	0.1356	0.1365	0.00
14/02/2006	JN05 On 04-May-06			jNote	7.3700	7.4300	0.3068	0.3089	0.00
14/02/2006	JN05 On 03-August-06			jNote	7.4000	7.4640	0.3077	0.3100	0.00
14/02/2006	JN05 On 02-November-06			jNote	7.4300	7.5000	0.3086	0.3111	0.00
14/02/2006	JN10 On 04-May-06			jNote	7.3900	7.4640	0.5201	0.5237	0.00
14/02/2006	JN10 On 03-August-06			jNote	7.4000	7.4790	0.5205	0.5242	0.00
14/02/2006	JN10 On 02-November-06			jNote	7.4200	7.4950	0.5208	0.5247	0.00
14/02/2006	JROD On 28-February-06			jRod	6.6900	6.6950	0.0030	0.0030	0.00
14/02/2006	JROD On 31-March-06			jRod	6.8100	6.8150	0.0028	0.0028	0.00
14/02/2006	JROD On 28-April-06			jRod	6.9500	6.9520	0.0023	0.0023	0.00
14/02/2006	JROD On 31-May-06			jRod	6.9200	6.9250	0.0051	0.0051	0.00
14/02/2006	JROD On 30-June-06			jRod	7.0000	6.9980	0.0047	0.0047	0.00
14/02/2006	JROD On 31-July-06			jRod	7.0700	7.0690	0.0043	0.0043	0.00
14/02/2006	JROD On 31-August-06			jRod	7.0100	7.0070	0.0071	0.0071	0.00
14/02/2006	R153 On 01-February-07			Bond Future	7.1700	7.2320	123.7263	123.5238	0.00
14/02/2006	R153 On 04-May-06			Bond Future	7.1800	7.2320	123.6790	123.4812	13.00
14/02/2006	R153 On 03-August-06			Bond Future	7.1700	7.2200	125.9189	125.7163	1.00
14/02/2006	R153 On 02-November-06			Bond Future	7.1600	7.2200	121.5867	121.3813	0.00
14/02/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	52004	50309	52004	50309	0.00
14/02/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	52004	50309	52004	50309	0.00
14/02/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4194	4553	4194	4553	0.00
14/02/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	4194	4553	4194	4553	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
14/02/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	16549	15184	16549	15184	0.00
14/02/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	3601	4214	3601	4214	0.00
14/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	24925	23309	24925	23309	0.00
14/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1858	2220	1858	2220	0.00
14/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	34022	32248	34022	32248	0.00
14/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	942	1147	942	1147	0.00
14/02/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	43461	41596	43461	41596	0.00
14/02/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	43461	41596	43461	41596	0.00
14/02/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	43461	41596	43461	41596	0.00
14/02/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	43461	41596	43461	41596	0.00
14/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	43461	41596	43461	41596	0.00
14/02/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	477	590	477	590	20.00
14/02/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	477	590	477	590	20.00
14/02/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	477	590	477	590	20.00
14/02/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	477	590	477	590	20.00
14/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	477	590	477	590	20.00
14/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	23297	22066	23297	22066	0.00
14/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	11038	11862	11038	11862	0.00
14/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	30069	28691	30069	28691	0.00
14/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8793	9469	8793	9469	0.00
14/02/2006	R157 On 01-February-07			Bond Future	7.3000	7.3550	144.4694	144.0144	0.00
14/02/2006	R157 On 04-May-06			Bond Future	7.2900	7.3410	143.5754	143.1360	7.00
14/02/2006	R157 On 03-August-06			Bond Future	7.2900	7.3390	146.1729	145.7271	0.00
14/02/2006	R157 On 02-November-06			Bond Future	7.2900	7.3430	141.9705	141.5195	0.00
14/02/2006	R186 On 01-February-07			Bond Future	6.9000	6.9560	139.9459	139.1942	0.00
14/02/2006	R186 On 04-May-06			Bond Future	6.9300	6.9760	142.9338	142.2231	0.00
14/02/2006	R186 On 03-August-06			Bond Future	6.9200	6.9680	140.2221	139.4879	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
14/02/2006	R186 On 02-November-06			Bond Future	6.9100	6.9600	142.7228	141.9933	0.00
14/02/2006	R194 On 01-February-07			Bond Future	6.9500	6.9860	107.4510	107.4139	0.00
14/02/2006	R194 On 04-May-06			Bond Future	7.0700	7.0920	106.7802	106.7405	50.00
14/02/2006	R194 On 03-August-06			Bond Future	7.0100	7.0410	108.7129	108.6724	0.00
14/02/2006	R194 On 02-November-06			Bond Future	6.9700	7.0040	105.5934	105.5529	0.00
14/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	12151	11911	12151	11911	0.00
14/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3958	4090	3958	4090	0.00
14/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	16146	15876	16146	15876	0.00
14/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2883	2984	2883	2984	0.00
14/02/2006	R201 On 01-February-07			Bond Future	7.2700	7.3310	109.8492	109.4882	0.00
14/02/2006	R201 On 04-May-06			Bond Future	7.2700	7.3210	112.6900	112.3425	0.00
14/02/2006	R201 On 03-August-06			Bond Future	7.2700	7.3210	110.3106	109.9578	0.00
14/02/2006	R201 On 02-November-06			Bond Future	7.2700	7.3230	112.2858	111.9285	0.00
14/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	36841	34790	36841	34790	0.00
14/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	22798	24357	22798	24357	0.00
14/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	95415	92349	95415	92349	0.00
14/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5615	6124	5615	6124	0.00
14/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	107833	104635	107833	104635	0.00
14/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	3841	4217	3841	4217	0.00
14/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	11421	10390	11421	10390	0.00
14/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	44673	47251	44673	47251	0.00
14/02/2006	R203 On 01-February-07			Bond Future	7.2700	7.3280	110.4197	109.9852	0.00
14/02/2006	R203 On 04-May-06			Bond Future	7.2700	7.3190	108.7283	108.3124	0.00
14/02/2006	R203 On 03-August-06			Bond Future	7.2600	7.3170	110.6961	110.2706	0.00
14/02/2006	R203 On 02-November-06			Bond Future	7.2600	7.3190	108.5094	108.0829	0.00
14/02/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	109737	105562	109737	105562	0.00
14/02/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	109737	105562	109737	105562	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
14/02/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	109737	105562	109737	105562	0.00
14/02/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	109737	105562	109737	105562	0.00
14/02/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	109737	105562	109737	105562	0.00
14/02/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	109737	105562	109737	105562	0.00
14/02/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	299	379	299	379	0.00
14/02/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	299	379	299	379	0.00
14/02/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	299	379	299	379	0.00
14/02/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	299	379	299	379	0.00
14/02/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	299	379	299	379	0.00
14/02/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	299	379	299	379	0.00
14/02/2006	R204 On 01-February-07			Bond Future	7.2500	7.3050	106.9305	106.4738	0.00
14/02/2006	R204 On 04-May-06			Bond Future	7.2500	7.2990	109.1922	108.7592	0.00
14/02/2006	R204 On 03-August-06			Bond Future	7.2500	7.2980	107.1352	106.6908	0.00
14/02/2006	R204 On 02-November-06			Bond Future	7.2500	7.2990	109.0478	108.6011	0.00
14/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	68127	64584	68127	64584	0.00
14/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7888	8812	7888	8812	0.00
14/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	83805	79951	83805	79951	0.00
14/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4634	5247	4634	5247	0.00
14/02/2006	R207 On 01-February-07			Bond Future	7.2100	7.2690	100.7417	100.2761	0.00
14/02/2006	R207 On 04-May-06			Bond Future	7.2200	7.2680	102.5607	102.1136	0.00
14/02/2006	R207 On 03-August-06			Bond Future	7.2100	7.2670	100.7720	100.3213	0.00
14/02/2006	R207 On 02-November-06			Bond Future	7.2100	7.2660	102.5789	102.1162	0.00
15/02/2006	GOVI On 01-February-07			jGovi	257.8200	256.6160	257.8170	256.6160	0.00
15/02/2006	GOVI On 04-May-06			jGovi	244.5500	243.3310	244.5460	243.3310	699.00
15/02/2006	GOVI On 03-August-06			jGovi	248.9700	247.7330	248.9710	247.7330	0.00
15/02/2006	GOVI On 02-November-06			jGovi	253.4100	252.1770	253.4060	252.1770	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
15/02/2006	J152 On 28-February-06			jSwap	9499.4200	9499.4162	0.0001	0.0001	0.00
15/02/2006	J153 On 31-August-10			jSwap	7.0900	7.1780	0.0175	0.0138	0.00
15/02/2006	J157 On 15-September-15			jSwap	7.1700	7.2820	0.0239	0.0158	0.00
15/02/2006	J186 On 21-December-26			jSwap	6.8000	6.8810	0.0774	0.0678	0.00
15/02/2006	J194 On 28-February-08			jSwap	7.0400	7.1010	0.0107	0.0093	0.00
15/02/2006	J201 On 22-December-14			jSwap	7.1500	7.2620	0.0234	0.0159	0.00
15/02/2006	J203 On 15-September-17			jSwap	7.1500	7.2510	0.0291	0.0204	0.00
15/02/2006	J204 On 21-December-18			jSwap	7.1400	7.2390	0.0304	0.0220	0.00
15/02/2006	J207 On 15-January-20			jSwap	7.1100	7.2070	0.0781	0.0695	0.00
15/02/2006	JBAR On 16-March-05			jBar	7.1000	7.1000	0.0000	0.0000	0.00
15/02/2006	JFRA On 01-February-07			jFra	7.0400	7.1490	0.0173	0.0175	500.00
15/02/2006	JFRA On 04-May-06			jFra	7.0000	7.0490	0.0171	0.0173	0.00
15/02/2006	JFRA On 03-May-07			jFra	7.1600	7.2560	0.0175	0.0178	0.00
15/02/2006	JFRA On 03-August-06			jFra	6.9500	7.0140	0.0170	0.0172	0.00
15/02/2006	JFRA On 02-August-07			jFra	7.2600	7.3310	0.0178	0.0180	0.00
15/02/2006	JFRA On 02-November-06			jFra	6.9800	7.0590	0.0171	0.0173	0.00
15/02/2006	JFRA On 01-November-07			jFra	7.3100	7.4410	0.0193	0.0196	0.00
15/02/2006	JN02 On 04-May-06			jNote	7.1200	7.2020	0.1326	0.1340	0.00
15/02/2006	JN02 On 03-August-06			jNote	7.1700	7.2480	0.1335	0.1348	0.00
15/02/2006	JN02 On 02-November-06			jNote	7.2300	7.2960	0.1344	0.1356	0.00
15/02/2006	JN05 On 04-May-06			jNote	7.2900	7.3710	0.3040	0.3068	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
15/02/2006	JN05 On 03-August-06			jNote	7.3100	7.3980	0.3048	0.3077	0.00
15/02/2006	JN05 On 02-November-06			jNote	7.3400	7.4270	0.3056	0.3086	0.00
15/02/2006	JN10 On 04-May-06			jNote	7.3000	7.3910	0.5157	0.5201	0.00
15/02/2006	JN10 On 03-August-06			jNote	7.3100	7.4030	0.5162	0.5205	0.00
15/02/2006	JN10 On 02-November-06			jNote	7.3300	7.4150	0.5167	0.5208	0.00
15/02/2006	JROD On 28-February-06			jRod	6.6900	6.6940	0.0030	0.0030	0.00
15/02/2006	JROD On 31-March-06			jRod	6.8100	6.8110	0.0028	0.0028	0.00
15/02/2006	JROD On 28-April-06			jRod	6.9500	6.9490	0.0023	0.0023	0.00
15/02/2006	JROD On 31-May-06			jRod	6.9200	6.9240	0.0051	0.0051	0.00
15/02/2006	JROD On 30-June-06			jRod	7.0000	6.9970	0.0047	0.0047	0.00
15/02/2006	JROD On 31-July-06			jRod	7.0700	7.0680	0.0043	0.0043	0.00
15/02/2006	JROD On 31-August-06			jRod	7.0100	7.0060	0.0071	0.0071	0.00
15/02/2006	R153 On 01-February-07			Bond Future	7.0600	7.1730	124.1292	123.7263	0.00
15/02/2006	R153 On 04-May-06			Bond Future	7.0800	7.1840	124.1007	123.6790	13.00
15/02/2006	R153 On 03-August-06			Bond Future	7.0600	7.1680	126.3450	125.9189	1.00
15/02/2006	R153 On 02-November-06			Bond Future	7.0500	7.1640	122.0063	121.5867	0.00
15/02/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	55557	52004	55557	52004	0.00
15/02/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	55557	52004	55557	52004	0.00
15/02/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	3552	4194	3552	4194	0.00
15/02/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3552	4194	3552	4194	0.00
15/02/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	19718	16549	19718	16549	0.00
15/02/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	2552	3601	2552	3601	0.00
15/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	28552	24925	28552	24925	0.00
15/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1267	1858	1267	1858	0.00
15/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	37919	34022	37919	34022	0.00
15/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	623	942	623	942	0.00
15/02/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	47509	43461	47509	43461	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
15/02/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	47509	43461	47509	43461	0.00
15/02/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	47509	43461	47509	43461	0.00
15/02/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	47509	43461	47509	43461	0.00
15/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	47509	43461	47509	43461	0.00
15/02/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	307	477	307	477	20.00
15/02/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	307	477	307	477	20.00
15/02/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	307	477	307	477	20.00
15/02/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	307	477	307	477	20.00
15/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	307	477	307	477	20.00
15/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	25963	23297	25963	23297	0.00
15/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9509	11038	9509	11038	0.00
15/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	33019	30069	33019	30069	0.00
15/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	7548	8793	7548	8793	0.00
15/02/2006	R157 On 01-February-07			Bond Future	7.1700	7.2970	145.4964	144.4694	0.00
15/02/2006	R157 On 04-May-06			Bond Future	7.1700	7.2890	144.5964	143.5754	7.00
15/02/2006	R157 On 03-August-06			Bond Future	7.1600	7.2850	147.2121	146.1729	2.00
15/02/2006	R157 On 02-November-06			Bond Future	7.1600	7.2870	143.0088	141.9705	0.00
15/02/2006	R186 On 01-February-07			Bond Future	6.8100	6.9010	141.1891	139.9459	0.00
15/02/2006	R186 On 04-May-06			Bond Future	6.8400	6.9250	144.1448	142.9338	0.00
15/02/2006	R186 On 03-August-06			Bond Future	6.8300	6.9150	141.4540	140.2221	0.00
15/02/2006	R186 On 02-November-06			Bond Future	6.8200	6.9070	143.9747	142.7228	0.00
15/02/2006	R194 On 01-February-07			Bond Future	6.8300	6.9500	107.5716	107.4510	0.00
15/02/2006	R194 On 04-May-06			Bond Future	6.9800	7.0690	106.9290	106.7802	50.00
15/02/2006	R194 On 03-August-06			Bond Future	6.9100	7.0140	108.8630	108.7129	0.00
15/02/2006	R194 On 02-November-06			Bond Future	6.8600	6.9720	105.7331	105.5934	0.00
15/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	12970	12151	12970	12151	0.00
15/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3571	3958	3571	3958	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
15/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	17059	16146	17059	16146	0.00
15/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2590	2883	2590	2883	0.00
15/02/2006	R201 On 01-February-07			Bond Future	7.1400	7.2730	110.6577	109.8492	0.00
15/02/2006	R201 On 04-May-06			Bond Future	7.1500	7.2690	113.4906	112.6900	0.00
15/02/2006	R201 On 03-August-06			Bond Future	7.1400	7.2670	111.1263	110.3106	0.00
15/02/2006	R201 On 02-November-06			Bond Future	7.1400	7.2670	113.1018	112.2858	0.00
15/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	41733	36841	41733	36841	0.00
15/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	19605	22798	19605	22798	0.00
15/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	102580	95415	102580	95415	0.00
15/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4620	5615	4620	5615	0.00
15/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	115268	107833	115268	107833	0.00
15/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	3116	3841	3116	3841	0.00
15/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	14039	11421	14039	11421	0.00
15/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	39207	44673	39207	44673	0.00
15/02/2006	R203 On 01-February-07			Bond Future	7.1500	7.2710	111.3419	110.4197	0.00
15/02/2006	R203 On 04-May-06			Bond Future	7.1500	7.2670	109.6393	108.7283	0.00
15/02/2006	R203 On 03-August-06			Bond Future	7.1500	7.2630	111.6255	110.6961	0.00
15/02/2006	R203 On 02-November-06			Bond Future	7.1500	7.2640	109.4398	108.5094	0.00
15/02/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	118912	109737	118912	109737	0.00
15/02/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	118912	109737	118912	109737	0.00
15/02/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	118912	109737	118912	109737	0.00
15/02/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	118912	109737	118912	109737	0.00
15/02/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	118912	109737	118912	109737	0.00
15/02/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	118912	109737	118912	109737	0.00
15/02/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	180	299	180	299	0.00
15/02/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	180	299	180	299	0.00
15/02/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	180	299	180	299	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
15/02/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	180	299	180	299	0.00
15/02/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	180	299	180	299	0.00
15/02/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	180	299	180	299	0.00
15/02/2006	R204 On 01-February-07			Bond Future	7.1400	7.2490	107.8269	106.9305	0.00
15/02/2006	R204 On 04-May-06			Bond Future	7.1500	7.2480	110.0741	109.1922	0.00
15/02/2006	R204 On 03-August-06			Bond Future	7.1400	7.2450	108.0313	107.1352	0.00
15/02/2006	R204 On 02-November-06			Bond Future	7.1400	7.2450	109.9488	109.0478	0.00
15/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	75538	68127	75538	68127	0.00
15/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	6290	7888	6290	7888	0.00
15/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	91781	83805	91781	83805	0.00
15/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	3600	4634	3600	4634	0.00
15/02/2006	R207 On 01-February-07			Bond Future	7.1100	7.2130	101.5971	100.7417	0.00
15/02/2006	R207 On 04-May-06			Bond Future	7.1200	7.2160	103.4020	102.5607	0.00
15/02/2006	R207 On 03-August-06			Bond Future	7.1100	7.2140	101.6300	100.7720	0.00
15/02/2006	R207 On 02-November-06			Bond Future	7.1100	7.2110	103.4362	102.5789	0.00
16/02/2006	GOVI On 01-February-07			jGovi	257.9700	257.8170	257.9660	257.8170	0.00
16/02/2006	GOVI On 04-May-06			jGovi	244.7200	244.5460	244.7230	244.5460	699.00
16/02/2006	GOVI On 03-August-06			jGovi	249.1400	248.9710	249.1400	248.9710	0.00
16/02/2006	GOVI On 02-November-06			jGovi	253.5700	253.4060	253.5700	253.4060	0.00
16/02/2006	J152 On 28-February-06			jSwap	9499.4200	9499.4162	0.0001	0.0001	0.00
16/02/2006	J153 On 31-August-10			jSwap	7.0900	7.0920	0.0175	0.0175	0.00
16/02/2006	J157 On 15-September-15			jSwap	7.1500	7.1720	0.0254	0.0239	0.00
16/02/2006	J186 On 21-December-26			jSwap	6.7800	6.7990	0.0791	0.0774	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
16/02/2006	J194 On 28-February-08			jSwap	7.0200	7.0400	0.0113	0.0107	0.00
16/02/2006	J201 On 22-December-14			jSwap	7.1300	7.1490	0.0248	0.0234	0.00
16/02/2006	J203 On 15-September-17			jSwap	7.1300	7.1460	0.0303	0.0291	0.00
16/02/2006	J204 On 21-December-18			jSwap	7.1300	7.1410	0.0317	0.0304	0.00
16/02/2006	J207 On 15-January-20			jSwap	7.1000	7.1140	0.0794	0.0781	0.00
16/02/2006	JBAR On 16-March-05			jBar	7.1000	7.1000	0.0000	0.0000	0.00
16/02/2006	JFRA On 01-February-07			jFra	6.9900	7.0430	0.0171	0.0173	500.00
16/02/2006	JFRA On 04-May-06			jFra	6.9600	6.9960	0.0171	0.0171	0.00
16/02/2006	JFRA On 03-May-07			jFra	7.1100	7.1560	0.0174	0.0175	0.00
16/02/2006	JFRA On 03-August-06			jFra	6.9000	6.9450	0.0169	0.0170	0.00
16/02/2006	JFRA On 02-August-07			jFra	7.2100	7.2600	0.0177	0.0178	0.00
16/02/2006	JFRA On 02-November-06			jFra	6.9200	6.9790	0.0170	0.0171	0.00
16/02/2006	JFRA On 01-November-07			jFra	7.3200	7.3120	0.0193	0.0193	0.00
16/02/2006	JN02 On 04-May-06			jNote	7.0900	7.1240	0.1320	0.1326	0.00
16/02/2006	JN02 On 03-August-06			jNote	7.1400	7.1730	0.1329	0.1335	0.00
16/02/2006	JN02 On 02-November-06			jNote	7.2000	7.2290	0.1340	0.1344	0.00
16/02/2006	JN05 On 04-May-06			jNote	7.3100	7.2890	0.3047	0.3040	0.00
16/02/2006	JN05 On 03-August-06			jNote	7.3300	7.3140	0.3056	0.3048	0.00
16/02/2006	JN05 On 02-November-06			jNote	7.3600	7.3410	0.3065	0.3056	0.00
16/02/2006	JN10 On 04-May-06			jNote	7.3000	7.3010	0.5153	0.5157	0.00
16/02/2006	JN10 On 03-August-06			jNote	7.3100	7.3130	0.5156	0.5162	0.00
16/02/2006	JN10 On 02-November-06			jNote	7.3200	7.3270	0.5160	0.5167	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
16/02/2006	JROD On 28-February-06			jRod	6.6900	6.6920	0.0030	0.0030	0.00
16/02/2006	JROD On 31-March-06			jRod	6.8000	6.8070	0.0028	0.0028	0.00
16/02/2006	JROD On 28-April-06			jRod	6.9400	6.9450	0.0023	0.0023	0.00
16/02/2006	JROD On 31-May-06			jRod	6.9200	6.9230	0.0051	0.0051	0.00
16/02/2006	JROD On 30-June-06			jRod	6.9900	6.9960	0.0048	0.0047	0.00
16/02/2006	JROD On 31-July-06			jRod	7.0700	7.0660	0.0044	0.0043	0.00
16/02/2006	JROD On 31-August-06			jRod	7.0000	7.0050	0.0072	0.0071	0.00
16/02/2006	R153 On 01-February-07			Bond Future	7.0600	7.0560	124.1085	124.1292	0.00
16/02/2006	R153 On 04-May-06			Bond Future	7.0800	7.0820	124.1007	124.1007	11.00
16/02/2006	R153 On 03-August-06			Bond Future	7.0600	7.0590	126.3411	126.3450	1.00
16/02/2006	R153 On 02-November-06			Bond Future	7.0500	7.0500	121.9953	122.0063	0.00
16/02/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	55441	55557	55441	55557	0.00
16/02/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	55441	55557	55441	55557	0.00
16/02/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	3546	3552	3546	3552	0.00
16/02/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3546	3552	3546	3552	0.00
16/02/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	19678	19718	19678	19718	0.00
16/02/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	2513	2552	2513	2552	0.00
16/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	28524	28552	28524	28552	0.00
16/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1239	1267	1239	1267	0.00
16/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	37901	37919	37901	37919	0.00
16/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	604	623	604	623	0.00
16/02/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	47497	47509	47497	47509	0.00
16/02/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	47497	47509	47497	47509	0.00
16/02/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	47497	47509	47497	47509	0.00
16/02/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	47497	47509	47497	47509	0.00
16/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	47497	47509	47497	47509	0.00
16/02/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	296	307	296	307	20.00
16/02/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	296	307	296	307	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
16/02/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	296	307	296	307	20.00
16/02/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	296	307	296	307	20.00
16/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	296	307	296	307	20.00
16/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	25861	25963	25861	25963	0.00
16/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9517	9509	9517	9509	0.00
16/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	32911	33019	32911	33019	0.00
16/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	7550	7548	7550	7548	0.00
16/02/2006	R157 On 01-February-07			Bond Future	7.1500	7.1670	145.6633	145.4964	0.00
16/02/2006	R157 On 04-May-06			Bond Future	7.1500	7.1690	144.7675	144.5964	7.00
16/02/2006	R157 On 03-August-06			Bond Future	7.1400	7.1600	147.3877	147.2121	2.00
16/02/2006	R157 On 02-November-06			Bond Future	7.1400	7.1590	143.1801	143.0088	0.00
16/02/2006	R186 On 01-February-07			Bond Future	6.8000	6.8110	141.3840	141.1891	0.00
16/02/2006	R186 On 04-May-06			Bond Future	6.8200	6.8390	144.3719	144.1448	0.00
16/02/2006	R186 On 03-August-06			Bond Future	6.8100	6.8270	141.6656	141.4540	0.00
16/02/2006	R186 On 02-November-06			Bond Future	6.8000	6.8170	144.1850	143.9747	0.00
16/02/2006	R194 On 01-February-07			Bond Future	6.7900	6.8330	107.6160	107.5716	0.00
16/02/2006	R194 On 04-May-06			Bond Future	6.9500	6.9830	106.9861	106.9290	50.00
16/02/2006	R194 On 03-August-06			Bond Future	6.8800	6.9140	108.9172	108.8630	0.00
16/02/2006	R194 On 02-November-06			Bond Future	6.8200	6.8620	105.7840	105.7331	0.00
16/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13273	12970	13273	12970	0.00
16/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3430	3571	3430	3571	0.00
16/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	17396	17059	17396	17059	0.00
16/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2482	2590	2482	2590	0.00
16/02/2006	R201 On 01-February-07			Bond Future	7.1200	7.1440	110.7900	110.6577	0.00
16/02/2006	R201 On 04-May-06			Bond Future	7.1300	7.1500	113.6326	113.4906	0.00
16/02/2006	R201 On 03-August-06			Bond Future	7.1200	7.1430	111.2652	111.1263	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
16/02/2006	R201 On 02-November-06			Bond Future	7.1200	7.1400	113.2375	113.1018	0.00
16/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	42532	41733	42532	41733	0.00
16/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	19082	19605	19082	19605	0.00
16/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	103761	102580	103761	102580	0.00
16/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4445	4620	4445	4620	0.00
16/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	116496	115268	116496	115268	0.00
16/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2988	3116	2988	3116	0.00
16/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	14478	14039	14478	14039	0.00
16/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	38322	39207	38322	39207	0.00
16/02/2006	R203 On 01-February-07			Bond Future	7.1400	7.1510	111.4579	111.3419	0.00
16/02/2006	R203 On 04-May-06			Bond Future	7.1400	7.1540	109.7609	109.6393	0.00
16/02/2006	R203 On 03-August-06			Bond Future	7.1300	7.1460	111.7454	111.6255	0.00
16/02/2006	R203 On 02-November-06			Bond Future	7.1300	7.1450	109.5657	109.4398	0.00
16/02/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	120096	118912	120096	118912	0.00
16/02/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	120096	118912	120096	118912	0.00
16/02/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	120096	118912	120096	118912	0.00
16/02/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	120096	118912	120096	118912	0.00
16/02/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	120096	118912	120096	118912	0.00
16/02/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	120096	118912	120096	118912	0.00
16/02/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	165	180	165	180	0.00
16/02/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	165	180	165	180	0.00
16/02/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	165	180	165	180	0.00
16/02/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	165	180	165	180	0.00
16/02/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	165	180	165	180	0.00
16/02/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	165	180	165	180	0.00
16/02/2006	R204 On 01-February-07			Bond Future	7.1300	7.1400	107.9511	107.8269	0.00
16/02/2006	R204 On 04-May-06			Bond Future	7.1300	7.1450	110.2119	110.0741	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
16/02/2006	R204 On 03-August-06			Bond Future	7.1200	7.1390	108.1590	108.0313	0.00
16/02/2006	R204 On 02-November-06			Bond Future	7.1200	7.1370	110.0831	109.9488	0.00
16/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	76639	75538	76639	75538	0.00
16/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	6047	6290	6047	6290	0.00
16/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	92968	91781	92968	91781	0.00
16/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	3443	3600	3443	3600	0.00
16/02/2006	R207 On 01-February-07			Bond Future	7.1000	7.1110	101.7153	101.5971	0.00
16/02/2006	R207 On 04-May-06			Bond Future	7.1000	7.1190	103.5330	103.4020	0.00
16/02/2006	R207 On 03-August-06			Bond Future	7.1000	7.1140	101.7595	101.6300	0.00
16/02/2006	R207 On 02-November-06			Bond Future	7.1000	7.1100	103.5643	103.4362	0.00
17/02/2006	GOVI On 01-February-07			jGovi	257.8700	257.9660	257.8710	257.9660	0.00
17/02/2006	GOVI On 04-May-06			jGovi	244.6700	244.7230	244.6740	244.7230	699.00
17/02/2006	GOVI On 03-August-06			jGovi	249.0800	249.1400	249.0800	249.1400	0.00
17/02/2006	GOVI On 02-November-06			jGovi	253.4900	253.5700	253.4910	253.5700	0.00
17/02/2006	J152 On 28-February-06			jSwap	9499.4200	9499.4162	0.0001	0.0001	0.00
17/02/2006	J153 On 31-August-10			jSwap	7.0900	7.0930	0.0176	0.0175	0.00
17/02/2006	J157 On 15-September-15			jSwap	7.1600	7.1510	0.0250	0.0254	0.00
17/02/2006	J186 On 21-December-26			jSwap	6.8000	6.7840	0.0771	0.0791	0.00
17/02/2006	J194 On 28-February-08			jSwap	7.0100	7.0160	0.0115	0.0113	0.00
17/02/2006	J201 On 22-December-14			jSwap	7.1300	7.1290	0.0244	0.0248	0.00
17/02/2006	J203 On 15-September-17			jSwap	7.1400	7.1320	0.0298	0.0303	0.00
17/02/2006	J204 On 21-December-18			jSwap	7.1300	7.1270	0.0317	0.0317	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
17/02/2006	J207 On 15-January-20			jSwap	7.1000	7.1000	0.0797	0.0794	0.00
17/02/2006	JBAR On 16-March-05			jBar	7.1000	7.1000	0.0000	0.0000	0.00
17/02/2006	JFRA On 01-February-07			jFra	6.9800	6.9910	0.0171	0.0171	500.00
17/02/2006	JFRA On 04-May-06			jFra	6.9500	6.9580	0.0170	0.0171	0.00
17/02/2006	JFRA On 03-May-07			jFra	7.0900	7.1110	0.0174	0.0174	0.00
17/02/2006	JFRA On 03-August-06			jFra	6.8800	6.8980	0.0169	0.0169	0.00
17/02/2006	JFRA On 02-August-07			jFra	7.2000	7.2120	0.0176	0.0177	0.00
17/02/2006	JFRA On 02-November-06			jFra	6.9100	6.9190	0.0169	0.0170	0.00
17/02/2006	JFRA On 01-November-07			jFra	7.2900	7.3210	0.0192	0.0193	0.00
17/02/2006	JN02 On 04-May-06			jNote	7.0700	7.0850	0.1317	0.1320	0.00
17/02/2006	JN02 On 03-August-06			jNote	7.1200	7.1390	0.1326	0.1329	0.00
17/02/2006	JN02 On 02-November-06			jNote	7.1800	7.2020	0.1337	0.1340	0.00
17/02/2006	JN05 On 04-May-06			jNote	7.2900	7.3060	0.3043	0.3047	0.00
17/02/2006	JN05 On 03-August-06			jNote	7.3200	7.3330	0.3051	0.3056	0.00
17/02/2006	JN05 On 02-November-06			jNote	7.3500	7.3630	0.3060	0.3065	0.00
17/02/2006	JN10 On 04-May-06			jNote	7.3000	7.2950	0.5155	0.5153	0.00
17/02/2006	JN10 On 03-August-06			jNote	7.3100	7.3060	0.5159	0.5156	0.00
17/02/2006	JN10 On 02-November-06			jNote	7.3200	7.3190	0.5163	0.5160	0.00
17/02/2006	JROD On 28-February-06			jRod	6.5400	6.6900	0.0030	0.0030	0.00
17/02/2006	JROD On 31-March-06			jRod	6.6500	6.8030	0.0028	0.0028	0.00
17/02/2006	JROD On 28-April-06			jRod	6.7800	6.9400	0.0024	0.0023	0.00
17/02/2006	JROD On 31-May-06			jRod	6.8400	6.9210	0.0052	0.0051	0.00
17/02/2006	JROD On 30-June-06			jRod	6.9200	6.9940	0.0048	0.0048	0.00
17/02/2006	JROD On 31-July-06			jRod	6.9900	7.0650	0.0044	0.0044	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
17/02/2006	JROD On 31-August-06			jRod	6.9500	7.0020	0.0072	0.0072	0.00
17/02/2006	R153 On 01-February-07			Bond Future	7.0600	7.0620	124.1120	124.1085	0.00
17/02/2006	R153 On 04-May-06			Bond Future	7.0800	7.0820	124.1214	124.1007	11.00
17/02/2006	R153 On 03-August-06			Bond Future	7.0600	7.0600	126.3567	126.3411	1.00
17/02/2006	R153 On 02-November-06			Bond Future	7.0500	7.0530	122.0063	121.9953	0.00
17/02/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	55515	55441	55515	55441	0.00
17/02/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	55515	55441	55515	55441	0.00
17/02/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	3509	3546	3509	3546	0.00
17/02/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3509	3546	3509	3546	0.00
17/02/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	19803	19678	19803	19678	0.00
17/02/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	2431	2513	2431	2513	0.00
17/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	28680	28524	28680	28524	0.00
17/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1188	1239	1188	1239	0.00
17/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	38078	37901	38078	37901	0.00
17/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	575	604	575	604	0.00
17/02/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	47688	47497	47688	47497	0.00
17/02/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	47688	47497	47688	47497	0.00
17/02/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	47688	47497	47688	47497	0.00
17/02/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	47688	47497	47688	47497	0.00
17/02/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	47688	47497	47688	47497	0.00
17/02/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	279	296	279	296	20.00
17/02/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	279	296	279	296	20.00
17/02/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	279	296	279	296	20.00
17/02/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	279	296	279	296	20.00
17/02/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	279	296	279	296	20.00
17/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	25905	25861	25905	25861	0.00
17/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9450	9517	9450	9517	0.00
17/02/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	32963	32911	32963	32911	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
17/02/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	7491	7550	7491	7550	0.00
17/02/2006	R157 On 01-February-07			Bond Future	7.1600	7.1460	145.5917	145.6633	0.00
17/02/2006	R157 On 04-May-06			Bond Future	7.1500	7.1490	144.7247	144.7675	7.00
17/02/2006	R157 On 03-August-06			Bond Future	7.1500	7.1390	147.3291	147.3877	2.00
17/02/2006	R157 On 02-November-06			Bond Future	7.1500	7.1380	143.1230	143.1801	0.00
17/02/2006	R186 On 01-February-07			Bond Future	6.8200	6.7970	141.1335	141.3840	0.00
17/02/2006	R186 On 04-May-06			Bond Future	6.8400	6.8230	144.1448	144.3719	0.00
17/02/2006	R186 On 03-August-06			Bond Future	6.8300	6.8120	141.4399	141.6656	0.00
17/02/2006	R186 On 02-November-06			Bond Future	6.8200	6.8020	143.9467	144.1850	0.00
17/02/2006	R194 On 01-February-07			Bond Future	6.7900	6.7900	107.6181	107.6160	0.00
17/02/2006	R194 On 04-May-06			Bond Future	6.9400	6.9500	107.0052	106.9861	50.00
17/02/2006	R194 On 03-August-06			Bond Future	6.8700	6.8780	108.9322	108.9172	0.00
17/02/2006	R194 On 02-November-06			Bond Future	6.8200	6.8220	105.7916	105.7840	0.00
17/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13278	13273	13278	13273	0.00
17/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3415	3430	3415	3430	0.00
17/02/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	17404	17396	17404	17396	0.00
17/02/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2470	2482	2470	2482	0.00
17/02/2006	R201 On 01-February-07			Bond Future	7.1300	7.1230	110.7333	110.7900	0.00
17/02/2006	R201 On 04-May-06			Bond Future	7.1300	7.1290	113.5988	113.6326	0.00
17/02/2006	R201 On 03-August-06			Bond Future	7.1300	7.1220	111.2255	111.2652	0.00
17/02/2006	R201 On 02-November-06			Bond Future	7.1300	7.1190	113.1923	113.2375	0.00
17/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	42131	42532	42131	42532	0.00
17/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	19248	19082	19248	19082	0.00
17/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	103326	103761	103326	103761	0.00
17/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4463	4445	4463	4445	0.00
17/02/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	116055	116496	116055	116496	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
17/02/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2999	2988	2999	2988	0.00
17/02/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	14242	14478	14242	14478	0.00
17/02/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	38653	38322	38653	38322	0.00
17/02/2006	R203 On 01-February-07			Bond Future	7.1400	7.1360	111.3960	111.4579	0.00
17/02/2006	R203 On 04-May-06			Bond Future	7.1400	7.1390	109.7204	109.7609	0.00
17/02/2006	R203 On 03-August-06			Bond Future	7.1400	7.1310	111.6974	111.7454	0.00
17/02/2006	R203 On 02-November-06			Bond Future	7.1400	7.1290	109.5027	109.5657	0.00
17/02/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	119617	120096	119617	120096	0.00
17/02/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	119617	120096	119617	120096	0.00
17/02/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	119617	120096	119617	120096	0.00
17/02/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	119617	120096	119617	120096	0.00
17/02/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	119617	120096	119617	120096	0.00
17/02/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	119617	120096	119617	120096	0.00
17/02/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	165	165	165	165	0.00
17/02/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	165	165	165	165	0.00
17/02/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	165	165	165	165	0.00
17/02/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	165	165	165	165	0.00
17/02/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	165	165	165	165	0.00
17/02/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	165	165	165	165	0.00
17/02/2006	R204 On 01-February-07			Bond Future	7.1300	7.1250	107.9345	107.9511	0.00
17/02/2006	R204 On 04-May-06			Bond Future	7.1300	7.1290	110.2119	110.2119	0.00
17/02/2006	R204 On 03-August-06			Bond Future	7.1300	7.1240	108.1505	108.1590	0.00
17/02/2006	R204 On 02-November-06			Bond Future	7.1200	7.1210	110.0663	110.0831	0.00
17/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	76463	76639	76463	76639	0.00
17/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	6039	6047	6039	6047	0.00
17/02/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	92792	92968	92792	92968	0.00
17/02/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	3435	3443	3435	3443	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
17/02/2006	R207 On 01-February-07			Bond Future	7.1000	7.0970	101.7153	101.7153	0.00
17/02/2006	R207 On 04-May-06			Bond Future	7.1000	7.1040	103.5504	103.5330	0.00
17/02/2006	R207 On 03-August-06			Bond Future	7.1000	7.0990	101.7682	101.7595	0.00
17/02/2006	R207 On 02-November-06			Bond Future	7.0900	7.0950	103.5729	103.5643	0.00