



Derivatives Weekly Statistics Report

From 2006/04/24 To 2006/04/28

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2006 | GOVI On 01-February-07 | | | jGovi | 255.3900 | 255.1460 | 255.3860 | 255.1460 | 0.00 |
| 24/04/2006 | GOVI On 04-May-06 | | | jGovi | 242.2200 | 241.9780 | 242.2180 | 241.9780 | 0.00 |
| 24/04/2006 | GOVI On 03-August-06 | | | jGovi | 246.5200 | 246.2840 | 246.5210 | 246.2840 | 561.00 |
| 24/04/2006 | GOVI On 02-November-06 | | | jGovi | 250.9400 | 250.7040 | 250.9440 | 250.7040 | 301.00 |
| 24/04/2006 | J153 On 31-August-10 | | | jSwap | 7.1600 | 7.1850 | 0.0130 | 0.0121 | 0.00 |
| 24/04/2006 | J157 On 15-September-15 | | | jSwap | 7.3900 | 7.4060 | 0.0078 | 0.0064 | 0.00 |
| 24/04/2006 | J186 On 21-December-26 | | | jSwap | 7.1000 | 7.1100 | 0.0443 | 0.0427 | 0.00 |
| 24/04/2006 | J194 On 28-February-08 | | | jSwap | 7.1100 | 7.1210 | 0.0073 | 0.0070 | 0.00 |
| 24/04/2006 | J201 On 22-December-14 | | | jSwap | 7.3500 | 7.3730 | 0.0100 | 0.0086 | 0.00 |
| 24/04/2006 | J203 On 15-September-17 | | | jSwap | 7.3800 | 7.3950 | 0.0097 | 0.0081 | 0.00 |
| 24/04/2006 | J204 On 21-December-18 | | | jSwap | 7.3700 | 7.3900 | 0.0110 | 0.0093 | 0.00 |
| 24/04/2006 | J207 On 15-January-20 | | | jSwap | 7.3500 | 7.3730 | 0.0571 | 0.0553 | 0.00 |
| 24/04/2006 | JBAR On 16-March-05 | | | jBar | 7.0800 | 7.0830 | 0.0000 | 0.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2006 | JFRA On 01-February-07 | | | jFra | 7.2600 | 7.2580 | 0.0178 | 0.0178 | 500.00 |
| 24/04/2006 | JFRA On 07-February-08 | | | jFra | 7.4700 | 7.4770 | 0.0183 | 0.0183 | 0.00 |
| 24/04/2006 | JFRA On 04-May-06 | | | jFra | 7.1200 | 7.1310 | 0.0175 | 0.0175 | 0.00 |
| 24/04/2006 | JFRA On 03-May-07 | | | jFra | 7.3100 | 7.3080 | 0.0179 | 0.0179 | 0.00 |
| 24/04/2006 | JFRA On 03-August-06 | | | jFra | 7.1500 | 7.1410 | 0.0175 | 0.0175 | 0.00 |
| 24/04/2006 | JFRA On 02-August-07 | | | jFra | 7.3600 | 7.3640 | 0.0180 | 0.0180 | 0.00 |
| 24/04/2006 | JFRA On 02-November-06 | | | jFra | 7.2000 | 7.1980 | 0.0176 | 0.0176 | 0.00 |
| 24/04/2006 | JFRA On 01-November-07 | | | jFra | 7.4300 | 7.4350 | 0.0196 | 0.0196 | 0.00 |
| 24/04/2006 | JN02 On 04-May-06 | | | jNote | 7.2800 | 7.2840 | 0.1353 | 0.1354 | 0.00 |
| 24/04/2006 | JN02 On 03-August-06 | | | jNote | 7.3300 | 7.3340 | 0.1361 | 0.1362 | 0.00 |
| 24/04/2006 | JN02 On 02-November-06 | | | jNote | 7.3700 | 7.3870 | 0.1368 | 0.1371 | 0.00 |
| 24/04/2006 | JN05 On 04-May-06 | | | jNote | 7.4500 | 7.4830 | 0.3095 | 0.3107 | 0.00 |
| 24/04/2006 | JN05 On 03-August-06 | | | jNote | 7.4800 | 7.5150 | 0.3105 | 0.3118 | 0.00 |
| 24/04/2006 | JN05 On 02-November-06 | | | jNote | 7.5100 | 7.5450 | 0.3114 | 0.3127 | 0.00 |
| 24/04/2006 | JN10 On 04-May-06 | | | jNote | 7.5300 | 7.5530 | 0.5274 | 0.5283 | 0.00 |
| 24/04/2006 | JN10 On 03-August-06 | | | jNote | 7.5500 | 7.5680 | 0.5278 | 0.5288 | 0.00 |
| 24/04/2006 | JN10 On 02-November-06 | | | jNote | 7.5600 | 7.5820 | 0.5282 | 0.5292 | 0.00 |
| 24/04/2006 | JROD On 28-April-06 | | | jRod | 6.7100 | 6.5500 | 0.0029 | 0.0029 | 0.00 |
| 24/04/2006 | JROD On 31-May-06 | | | jRod | 6.7700 | 6.6340 | 0.0029 | 0.0029 | 0.00 |
| 24/04/2006 | JROD On 30-June-06 | | | jRod | 6.8900 | 6.7550 | 0.0026 | 0.0025 | 0.00 |
| 24/04/2006 | JROD On 31-July-06 | | | jRod | 6.9100 | 6.8440 | 0.0052 | 0.0051 | 0.00 |
| 24/04/2006 | JROD On 31-August-06 | | | jRod | 6.9900 | 6.9150 | 0.0049 | 0.0049 | 0.00 |
| 24/04/2006 | R153 On 01-February-07 | | | Bond Future | 7.1500 | 7.1820 | 123.8019 | 123.6954 | 0.00 |
| 24/04/2006 | R153 On 04-May-06 | | | Bond Future | 7.1600 | 7.1870 | 123.7739 | 123.6666 | 234.00 |
| 24/04/2006 | R153 On 03-August-06 | | | Bond Future | 7.1500 | 7.1800 | 125.9774 | 125.8721 | 30.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2006 | R153 On 02-November-06 | | | Bond Future | 7.1500 | 7.1760 | 121.6492 | 121.5427 | 0.00 |
| 24/04/2006 | R153 On 02-November-06 | 7.75 | Call | Option on Bond Future | 49740 | 48806 | 49740 | 48806 | 0.00 |
| 24/04/2006 | R153 On 02-November-06 | 8.00 | Call | Option on Bond Future | 49740 | 48806 | 49740 | 48806 | 0.00 |
| 24/04/2006 | R153 On 02-November-06 | 7.75 | Put | Option on Bond Future | 1306 | 1437 | 1306 | 1437 | 0.00 |
| 24/04/2006 | R153 On 02-November-06 | 8.00 | Put | Option on Bond Future | 1306 | 1437 | 1306 | 1437 | 0.00 |
| 24/04/2006 | R153 On 04-May-06 | 7.00 | Call | Option on Bond Future | 13917 | 12902 | 13917 | 12902 | 0.00 |
| 24/04/2006 | R153 On 04-May-06 | 7.00 | Put | Option on Bond Future | 20 | 78 | 20 | 78 | 0.00 |
| 24/04/2006 | R153 On 04-May-06 | 7.75 | Call | Option on Bond Future | 24017 | 22945 | 24017 | 22945 | 0.00 |
| 24/04/2006 | R153 On 04-May-06 | 7.75 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 24/04/2006 | R153 On 04-May-06 | 7.75 | Call | Option on Bond Future | 34029 | 32956 | 34029 | 32956 | 0.00 |
| 24/04/2006 | R153 On 04-May-06 | 7.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/04/2006 | R153 On 04-May-06 | 9.25 | Call | Option on Bond Future | 43934 | 42861 | 43934 | 42861 | 0.00 |
| 24/04/2006 | R153 On 04-May-06 | 9.00 | Call | Option on Bond Future | 43934 | 42861 | 43934 | 42861 | 0.00 |
| 24/04/2006 | R153 On 04-May-06 | 8.75 | Call | Option on Bond Future | 43934 | 42861 | 43934 | 42861 | 0.00 |
| 24/04/2006 | R153 On 04-May-06 | 8.25 | Call | Option on Bond Future | 43934 | 42861 | 43934 | 42861 | 0.00 |
| 24/04/2006 | R153 On 04-May-06 | 7.75 | Call | Option on Bond Future | 43934 | 42861 | 43934 | 42861 | 0.00 |
| 24/04/2006 | R153 On 04-May-06 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |
| 24/04/2006 | R153 On 04-May-06 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |
| 24/04/2006 | R153 On 04-May-06 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |
| 24/04/2006 | R153 On 04-May-06 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |
| 24/04/2006 | R153 On 04-May-06 | 7.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |
| 24/04/2006 | R153 On 02-November-06 | 7.25 | Call | Option on Bond Future | 18772 | 18133 | 18772 | 18133 | 0.00 |
| 24/04/2006 | R153 On 02-November-06 | 7.25 | Put | Option on Bond Future | 5889 | 6315 | 5889 | 6315 | 0.00 |
| 24/04/2006 | R153 On 02-November-06 | 7.25 | Call | Option on Bond Future | 25890 | 25144 | 25890 | 25144 | 0.00 |
| 24/04/2006 | R153 On 02-November-06 | 7.25 | Put | Option on Bond Future | 3989 | 4309 | 3989 | 4309 | 0.00 |
| 24/04/2006 | R157 On 01-February-07 | | | Bond Future | 7.3900 | 7.4170 | 143.7096 | 143.5302 | 0.00 |
| 24/04/2006 | R157 On 04-May-06 | | | Bond Future | 7.3700 | 7.3920 | 142.8749 | 142.7068 | 109.00 |
| 24/04/2006 | R157 On 03-August-06 | | | Bond Future | 7.3800 | 7.3970 | 145.4228 | 145.2505 | 13.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2006 | R157 On 02-November-06 | | | Bond Future | 7.3800 | 7.4030 | 141.2065 | 141.0384 | 0.00 |
| 24/04/2006 | R186 On 01-February-07 | | | Bond Future | 7.1200 | 7.1400 | 136.9353 | 136.7231 | 0.00 |
| 24/04/2006 | R186 On 04-May-06 | | | Bond Future | 7.1300 | 7.1460 | 140.0961 | 139.8929 | 34.00 |
| 24/04/2006 | R186 On 03-August-06 | | | Bond Future | 7.1300 | 7.1440 | 137.2930 | 137.0912 | 30.00 |
| 24/04/2006 | R186 On 02-November-06 | | | Bond Future | 7.1300 | 7.1410 | 139.7586 | 139.5448 | 0.00 |
| 24/04/2006 | R194 On 01-February-07 | | | Bond Future | 7.0000 | 7.0220 | 107.3995 | 107.3769 | 0.00 |
| 24/04/2006 | R194 On 04-May-06 | | | Bond Future | 7.0900 | 7.1020 | 106.7509 | 106.7232 | 55.00 |
| 24/04/2006 | R194 On 03-August-06 | | | Bond Future | 7.0600 | 7.0710 | 108.6514 | 108.6274 | 55.00 |
| 24/04/2006 | R194 On 02-November-06 | | | Bond Future | 7.0200 | 7.0390 | 105.5326 | 105.5085 | 0.00 |
| 24/04/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 9717 | 9574 | 9717 | 9574 | 0.00 |
| 24/04/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 2040 | 2123 | 2040 | 2123 | 0.00 |
| 24/04/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 13959 | 13789 | 13959 | 13789 | 0.00 |
| 24/04/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 1211 | 1268 | 1211 | 1268 | 0.00 |
| 24/04/2006 | R201 On 01-February-07 | | | Bond Future | 7.3800 | 7.4040 | 109.1720 | 109.0360 | 0.00 |
| 24/04/2006 | R201 On 04-May-06 | | | Bond Future | 7.3600 | 7.3830 | 112.0695 | 111.9300 | 66.00 |
| 24/04/2006 | R201 On 03-August-06 | | | Bond Future | 7.3700 | 7.3890 | 109.6454 | 109.5156 | 26.00 |
| 24/04/2006 | R201 On 02-November-06 | | | Bond Future | 7.3700 | 7.3940 | 111.6106 | 111.4775 | 0.00 |
| 24/04/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 23003 | 22337 | 23003 | 22337 | 0.00 |
| 24/04/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 15732 | 16426 | 15732 | 16426 | 0.00 |
| 24/04/2006 | R201 On 02-November-06 | 8.00 | Call | Option on Bond Future | 83939 | 82704 | 83939 | 82704 | 0.00 |
| 24/04/2006 | R201 On 02-November-06 | 8.00 | Put | Option on Bond Future | 892 | 988 | 892 | 988 | 0.00 |
| 24/04/2006 | R201 On 02-November-06 | 8.00 | Call | Option on Bond Future | 97646 | 96365 | 97646 | 96365 | 0.00 |
| 24/04/2006 | R201 On 02-November-06 | 8.00 | Put | Option on Bond Future | 407 | 458 | 407 | 458 | 0.00 |
| 24/04/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 3289 | 3124 | 3289 | 3124 | 0.00 |
| 24/04/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 43313 | 44508 | 43313 | 44508 | 0.00 |
| 24/04/2006 | R203 On 01-February-07 | | | Bond Future | 7.4000 | 7.4220 | 109.4397 | 109.2738 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/04/2006 | R203 On 04-May-06 | | | Bond Future | 7.3800 | 7.4020 | 107.8194 | 107.6531 | 0.00 |
| 24/04/2006 | R203 On 03-August-06 | | | Bond Future | 7.3900 | 7.4060 | 109.7381 | 109.5743 | 0.00 |
| 24/04/2006 | R203 On 02-November-06 | | | Bond Future | 7.3900 | 7.4110 | 107.5356 | 107.3745 | 0.00 |
| 24/04/2006 | R203 On 03-August-06 | 8.25 | Call | Option on Bond Future | 99927 | 98309 | 99927 | 98309 | 0.00 |
| 24/04/2006 | R203 On 03-August-06 | 7.75 | Call | Option on Bond Future | 99927 | 98309 | 99927 | 98309 | 0.00 |
| 24/04/2006 | R203 On 03-August-06 | 9.25 | Call | Option on Bond Future | 99927 | 98309 | 99927 | 98309 | 0.00 |
| 24/04/2006 | R203 On 03-August-06 | 9.00 | Call | Option on Bond Future | 99927 | 98309 | 99927 | 98309 | 0.00 |
| 24/04/2006 | R203 On 03-August-06 | 8.75 | Call | Option on Bond Future | 99927 | 98309 | 99927 | 98309 | 0.00 |
| 24/04/2006 | R203 On 03-August-06 | 8.00 | Call | Option on Bond Future | 99927 | 98309 | 99927 | 98309 | 0.00 |
| 24/04/2006 | R203 On 03-August-06 | 8.25 | Put | Option on Bond Future | 69 | 89 | 69 | 89 | 0.00 |
| 24/04/2006 | R203 On 03-August-06 | 7.75 | Put | Option on Bond Future | 69 | 89 | 69 | 89 | 0.00 |
| 24/04/2006 | R203 On 03-August-06 | 9.25 | Put | Option on Bond Future | 69 | 89 | 69 | 89 | 0.00 |
| 24/04/2006 | R203 On 03-August-06 | 9.00 | Put | Option on Bond Future | 69 | 89 | 69 | 89 | 0.00 |
| 24/04/2006 | R203 On 03-August-06 | 8.75 | Put | Option on Bond Future | 69 | 89 | 69 | 89 | 0.00 |
| 24/04/2006 | R203 On 03-August-06 | 8.00 | Put | Option on Bond Future | 69 | 89 | 69 | 89 | 0.00 |
| 24/04/2006 | R204 On 01-February-07 | | | Bond Future | 7.4000 | 7.4200 | 105.7211 | 105.5441 | 0.00 |
| 24/04/2006 | R204 On 04-May-06 | | | Bond Future | 7.3800 | 7.4020 | 108.0595 | 107.8918 | 80.00 |
| 24/04/2006 | R204 On 03-August-06 | | | Bond Future | 7.3900 | 7.4080 | 105.9503 | 105.7766 | 83.00 |
| 24/04/2006 | R204 On 02-November-06 | | | Bond Future | 7.3900 | 7.4120 | 107.8458 | 107.6744 | 0.00 |
| 24/04/2006 | R204 On 02-November-06 | 8.00 | Call | Option on Bond Future | 55599 | 54384 | 55599 | 54384 | 0.00 |
| 24/04/2006 | R204 On 02-November-06 | 8.00 | Put | Option on Bond Future | 7380 | 7879 | 7380 | 7879 | 0.00 |
| 24/04/2006 | R204 On 02-November-06 | 8.00 | Call | Option on Bond Future | 71154 | 69765 | 71154 | 69765 | 0.00 |
| 24/04/2006 | R204 On 02-November-06 | 8.00 | Put | Option on Bond Future | 4002 | 4327 | 4002 | 4327 | 0.00 |
| 24/04/2006 | R207 On 01-February-07 | | | Bond Future | 7.3800 | 7.3990 | 99.3782 | 99.2064 | 0.00 |
| 24/04/2006 | R207 On 04-May-06 | | | Bond Future | 7.3700 | 7.3850 | 101.2867 | 101.1174 | 0.00 |
| 24/04/2006 | R207 On 03-August-06 | | | Bond Future | 7.3700 | 7.3910 | 99.4446 | 99.2772 | 0.00 |
| 24/04/2006 | R207 On 02-November-06 | | | Bond Future | 7.3700 | 7.3930 | 101.2323 | 101.0585 | 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 |
|------------|-------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2006 | GOVI On 01-February-07 | | | jGovi | 255.4000 | 255.3860 | 255.3960 | 255.3860 | 0.00 |
| 25/04/2006 | GOVI On 04-May-06 | | | jGovi | 242.2400 | 242.2180 | 242.2420 | 242.2180 | 0.00 |
| 25/04/2006 | GOVI On 03-August-06 | | | jGovi | 246.5400 | 246.5210 | 246.5400 | 246.5210 | 561.00 |
| 25/04/2006 | GOVI On 02-November-06 | | | jGovi | 250.9600 | 250.9440 | 250.9580 | 250.9440 | 301.00 |
| 25/04/2006 | J153 On 31-August-10 | | | jSwap | 7.1600 | 7.1600 | 0.0131 | 0.0130 | 0.00 |
| 25/04/2006 | J157 On 15-September-15 | | | jSwap | 7.3900 | 7.3860 | 0.0079 | 0.0078 | 0.00 |
| 25/04/2006 | J186 On 21-December-26 | | | jSwap | 7.0900 | 7.0960 | 0.0450 | 0.0443 | 0.00 |
| 25/04/2006 | J194 On 28-February-08 | | | jSwap | 7.1000 | 7.1060 | 0.0074 | 0.0073 | 0.00 |
| 25/04/2006 | J201 On 22-December-14 | | | jSwap | 7.3500 | 7.3530 | 0.0100 | 0.0100 | 0.00 |
| 25/04/2006 | J203 On 15-September-17 | | | jSwap | 7.3700 | 7.3750 | 0.0102 | 0.0097 | 0.00 |
| 25/04/2006 | J204 On 21-December-18 | | | jSwap | 7.3700 | 7.3700 | 0.0111 | 0.0110 | 0.00 |
| 25/04/2006 | J207 On 15-January-20 | | | jSwap | 7.3600 | 7.3530 | 0.0570 | 0.0571 | 0.00 |
| 25/04/2006 | JBAR On 16-March-05 | | | jBar | 0.0000 | 7.0830 | 0.0000 | 0.0000 | 0.00 |
| 25/04/2006 | JFRA On 01-February-07 | | | jFra | 7.2200 | 7.2590 | 0.0177 | 0.0178 | 500.00 |
| 25/04/2006 | JFRA On 07-February-08 | | | jFra | 7.4300 | 7.4710 | 0.0182 | 0.0183 | 0.00 |
| 25/04/2006 | JFRA On 04-May-06 | | | jFra | 7.1100 | 7.1220 | 0.0174 | 0.0175 | 0.00 |
| 25/04/2006 | JFRA On 03-May-07 | | | jFra | 7.2600 | 7.3090 | 0.0178 | 0.0179 | 0.00 |
| 25/04/2006 | JFRA On 03-August-06 | | | jFra | 7.1200 | 7.1530 | 0.0174 | 0.0175 | 0.00 |
| 25/04/2006 | JFRA On 02-August-07 | | | jFra | 7.3100 | 7.3610 | 0.0179 | 0.0180 | 0.00 |
| 25/04/2006 | JFRA On 02-November-06 | | | jFra | 7.1500 | 7.1970 | 0.0175 | 0.0176 | 0.00 |
| 25/04/2006 | JFRA On 01-November-07 | | | jFra | 7.3800 | 7.4320 | 0.0194 | 0.0196 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2006 | JN02 On 04-May-06 | | | jNote | 7.2400 | 7.2830 | 0.1346 | 0.1353 | 0.00 |
| 25/04/2006 | JN02 On 03-August-06 | | | jNote | 7.3000 | 7.3260 | 0.1356 | 0.1361 | 0.00 |
| 25/04/2006 | JN02 On 02-November-06 | | | jNote | 7.3500 | 7.3680 | 0.1365 | 0.1368 | 0.00 |
| 25/04/2006 | JN05 On 04-May-06 | | | jNote | 7.4500 | 7.4480 | 0.3097 | 0.3095 | 0.00 |
| 25/04/2006 | JN05 On 03-August-06 | | | jNote | 7.4800 | 7.4790 | 0.3107 | 0.3105 | 0.00 |
| 25/04/2006 | JN05 On 02-November-06 | | | jNote | 7.5100 | 7.5090 | 0.3116 | 0.3114 | 0.00 |
| 25/04/2006 | JN10 On 04-May-06 | | | jNote | 7.5200 | 7.5330 | 0.5268 | 0.5274 | 0.00 |
| 25/04/2006 | JN10 On 03-August-06 | | | jNote | 7.5400 | 7.5460 | 0.5273 | 0.5278 | 0.00 |
| 25/04/2006 | JN10 On 02-November-06 | | | jNote | 7.5500 | 7.5590 | 0.5277 | 0.5282 | 0.00 |
| 25/04/2006 | JROD On 28-April-06 | | | jRod | 6.7100 | 6.7060 | 0.0029 | 0.0029 | 0.00 |
| 25/04/2006 | JROD On 31-May-06 | | | jRod | 6.7700 | 6.7720 | 0.0029 | 0.0029 | 0.00 |
| 25/04/2006 | JROD On 30-June-06 | | | jRod | 6.8800 | 6.8910 | 0.0026 | 0.0026 | 0.00 |
| 25/04/2006 | JROD On 31-July-06 | | | jRod | 6.9100 | 6.9140 | 0.0052 | 0.0052 | 0.00 |
| 25/04/2006 | JROD On 31-August-06 | | | jRod | 6.9800 | 6.9870 | 0.0049 | 0.0049 | 0.00 |
| 25/04/2006 | R153 On 01-February-07 | | | Bond Future | 7.1500 | 7.1510 | 123.7951 | 123.8019 | 0.00 |
| 25/04/2006 | R153 On 04-May-06 | | | Bond Future | 7.1600 | 7.1610 | 123.7739 | 123.7739 | 234.00 |
| 25/04/2006 | R153 On 03-August-06 | | | Bond Future | 7.1500 | 7.1530 | 125.9774 | 125.9774 | 30.00 |
| 25/04/2006 | R153 On 02-November-06 | | | Bond Future | 7.1500 | 7.1470 | 121.6455 | 121.6492 | 0.00 |
| 25/04/2006 | R153 On 02-November-06 | 7.75 | Call | Option on Bond Future | 49692 | 49740 | 49692 | 49740 | 0.00 |
| 25/04/2006 | R153 On 02-November-06 | 8.00 | Call | Option on Bond Future | 49692 | 49740 | 49692 | 49740 | 0.00 |
| 25/04/2006 | R153 On 02-November-06 | 7.75 | Put | Option on Bond Future | 1295 | 1306 | 1295 | 1306 | 0.00 |
| 25/04/2006 | R153 On 02-November-06 | 8.00 | Put | Option on Bond Future | 1295 | 1306 | 1295 | 1306 | 0.00 |
| 25/04/2006 | R153 On 04-May-06 | 7.00 | Call | Option on Bond Future | 13910 | 13917 | 13910 | 13917 | 0.00 |
| 25/04/2006 | R153 On 04-May-06 | 7.00 | Put | Option on Bond Future | 13 | 20 | 13 | 20 | 0.00 |
| 25/04/2006 | R153 On 04-May-06 | 7.75 | Call | Option on Bond Future | 24017 | 24017 | 24017 | 24017 | 0.00 |
| 25/04/2006 | R153 On 04-May-06 | 7.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2006 | R153 On 04-May-06 | 7.75 | Call | Option on Bond Future | 34029 | 34029 | 34029 | 34029 | 0.00 |
| 25/04/2006 | R153 On 04-May-06 | 7.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/04/2006 | R153 On 04-May-06 | 9.25 | Call | Option on Bond Future | 43934 | 43934 | 43934 | 43934 | 0.00 |
| 25/04/2006 | R153 On 04-May-06 | 9.00 | Call | Option on Bond Future | 43934 | 43934 | 43934 | 43934 | 0.00 |
| 25/04/2006 | R153 On 04-May-06 | 8.75 | Call | Option on Bond Future | 43934 | 43934 | 43934 | 43934 | 0.00 |
| 25/04/2006 | R153 On 04-May-06 | 8.25 | Call | Option on Bond Future | 43934 | 43934 | 43934 | 43934 | 0.00 |
| 25/04/2006 | R153 On 04-May-06 | 7.75 | Call | Option on Bond Future | 43934 | 43934 | 43934 | 43934 | 0.00 |
| 25/04/2006 | R153 On 04-May-06 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |
| 25/04/2006 | R153 On 04-May-06 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |
| 25/04/2006 | R153 On 04-May-06 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |
| 25/04/2006 | R153 On 04-May-06 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |
| 25/04/2006 | R153 On 04-May-06 | 7.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |
| 25/04/2006 | R153 On 02-November-06 | 7.25 | Call | Option on Bond Future | 18721 | 18772 | 18721 | 18772 | 0.00 |
| 25/04/2006 | R153 On 02-November-06 | 7.25 | Put | Option on Bond Future | 5875 | 5889 | 5875 | 5889 | 0.00 |
| 25/04/2006 | R153 On 02-November-06 | 7.25 | Call | Option on Bond Future | 25838 | 25890 | 25838 | 25890 | 0.00 |
| 25/04/2006 | R153 On 02-November-06 | 7.25 | Put | Option on Bond Future | 3974 | 3989 | 3974 | 3989 | 0.00 |
| 25/04/2006 | R157 On 01-February-07 | | | Bond Future | 7.4000 | 7.3940 | 143.7018 | 143.7096 | 0.00 |
| 25/04/2006 | R157 On 04-May-06 | | | Bond Future | 7.3700 | 7.3720 | 142.8833 | 142.8749 | 114.00 |
| 25/04/2006 | R157 On 03-August-06 | | | Bond Future | 7.3800 | 7.3760 | 145.4228 | 145.4228 | 13.00 |
| 25/04/2006 | R157 On 02-November-06 | | | Bond Future | 7.3800 | 7.3820 | 141.2065 | 141.2065 | 0.00 |
| 25/04/2006 | R186 On 01-February-07 | | | Bond Future | 7.1200 | 7.1240 | 137.0018 | 136.9353 | 0.00 |
| 25/04/2006 | R186 On 04-May-06 | | | Bond Future | 7.1300 | 7.1310 | 140.1775 | 140.0961 | 34.00 |
| 25/04/2006 | R186 On 03-August-06 | | | Bond Future | 7.1200 | 7.1290 | 137.3604 | 137.2930 | 30.00 |
| 25/04/2006 | R186 On 02-November-06 | | | Bond Future | 7.1200 | 7.1250 | 139.8256 | 139.7586 | 0.00 |
| 25/04/2006 | R194 On 01-February-07 | | | Bond Future | 7.0000 | 7.0000 | 107.4026 | 107.3995 | 0.00 |
| 25/04/2006 | R194 On 04-May-06 | | | Bond Future | 7.0800 | 7.0860 | 106.7595 | 106.7509 | 55.00 |
| 25/04/2006 | R194 On 03-August-06 | | | Bond Future | 7.0500 | 7.0550 | 108.6589 | 108.6514 | 55.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2006 | R194 On 02-November-06 | | | Bond Future | 7.0200 | 7.0200 | 105.5376 | 105.5326 | 0.00 |
| 25/04/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 9733 | 9717 | 9733 | 9717 | 0.00 |
| 25/04/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 2024 | 2040 | 2024 | 2040 | 0.00 |
| 25/04/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 13979 | 13959 | 13979 | 13959 | 0.00 |
| 25/04/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 1200 | 1211 | 1200 | 1211 | 0.00 |
| 25/04/2006 | R201 On 01-February-07 | | | Bond Future | 7.3800 | 7.3820 | 109.1720 | 109.1720 | 0.00 |
| 25/04/2006 | R201 On 04-May-06 | | | Bond Future | 7.3600 | 7.3620 | 112.0761 | 112.0695 | 66.00 |
| 25/04/2006 | R201 On 03-August-06 | | | Bond Future | 7.3700 | 7.3690 | 109.6519 | 109.6454 | 26.00 |
| 25/04/2006 | R201 On 02-November-06 | | | Bond Future | 7.3700 | 7.3730 | 111.6170 | 111.6106 | 0.00 |
| 25/04/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 22969 | 23003 | 22969 | 23003 | 0.00 |
| 25/04/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 15698 | 15732 | 15698 | 15732 | 0.00 |
| 25/04/2006 | R201 On 02-November-06 | 8.00 | Call | Option on Bond Future | 83988 | 83939 | 83988 | 83939 | 0.00 |
| 25/04/2006 | R201 On 02-November-06 | 8.00 | Put | Option on Bond Future | 878 | 892 | 878 | 892 | 0.00 |
| 25/04/2006 | R201 On 02-November-06 | 8.00 | Call | Option on Bond Future | 97701 | 97646 | 97701 | 97646 | 0.00 |
| 25/04/2006 | R201 On 02-November-06 | 8.00 | Put | Option on Bond Future | 399 | 407 | 399 | 407 | 0.00 |
| 25/04/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 3272 | 3289 | 3272 | 3289 | 0.00 |
| 25/04/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 43296 | 43313 | 43296 | 43313 | 0.00 |
| 25/04/2006 | R203 On 01-February-07 | | | Bond Future | 7.4000 | 7.4000 | 109.4775 | 109.4397 | 0.00 |
| 25/04/2006 | R203 On 04-May-06 | | | Bond Future | 7.3800 | 7.3810 | 107.8591 | 107.8194 | 0.00 |
| 25/04/2006 | R203 On 03-August-06 | | | Bond Future | 7.3800 | 7.3850 | 109.7771 | 109.7381 | 0.00 |
| 25/04/2006 | R203 On 02-November-06 | | | Bond Future | 7.3900 | 7.3900 | 107.5740 | 107.5356 | 0.00 |
| 25/04/2006 | R203 On 03-August-06 | 8.25 | Call | Option on Bond Future | 100313 | 99927 | 100313 | 99927 | 0.00 |
| 25/04/2006 | R203 On 03-August-06 | 7.75 | Call | Option on Bond Future | 100313 | 99927 | 100313 | 99927 | 0.00 |
| 25/04/2006 | R203 On 03-August-06 | 9.25 | Call | Option on Bond Future | 100313 | 99927 | 100313 | 99927 | 0.00 |
| 25/04/2006 | R203 On 03-August-06 | 9.00 | Call | Option on Bond Future | 100313 | 99927 | 100313 | 99927 | 0.00 |
| 25/04/2006 | R203 On 03-August-06 | 8.75 | Call | Option on Bond Future | 100313 | 99927 | 100313 | 99927 | 0.00 |
| 25/04/2006 | R203 On 03-August-06 | 8.00 | Call | Option on Bond Future | 100313 | 99927 | 100313 | 99927 | 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 |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/04/2006 | R203 On 03-August-06 | 8.25 | Put | Option on Bond Future | 64 | 69 | 64 | 69 | 0.00 |
| 25/04/2006 | R203 On 03-August-06 | 7.75 | Put | Option on Bond Future | 64 | 69 | 64 | 69 | 0.00 |
| 25/04/2006 | R203 On 03-August-06 | 9.25 | Put | Option on Bond Future | 64 | 69 | 64 | 69 | 0.00 |
| 25/04/2006 | R203 On 03-August-06 | 9.00 | Put | Option on Bond Future | 64 | 69 | 64 | 69 | 0.00 |
| 25/04/2006 | R203 On 03-August-06 | 8.75 | Put | Option on Bond Future | 64 | 69 | 64 | 69 | 0.00 |
| 25/04/2006 | R203 On 03-August-06 | 8.00 | Put | Option on Bond Future | 64 | 69 | 64 | 69 | 0.00 |
| 25/04/2006 | R204 On 01-February-07 | | | Bond Future | 7.4000 | 7.3980 | 105.7211 | 105.7211 | 0.00 |
| 25/04/2006 | R204 On 04-May-06 | | | Bond Future | 7.3800 | 7.3820 | 108.0679 | 108.0595 | 80.00 |
| 25/04/2006 | R204 On 03-August-06 | | | Bond Future | 7.3900 | 7.3870 | 105.9503 | 105.9503 | 83.00 |
| 25/04/2006 | R204 On 02-November-06 | | | Bond Future | 7.3900 | 7.3910 | 107.8458 | 107.8458 | 0.00 |
| 25/04/2006 | R204 On 02-November-06 | 8.00 | Call | Option on Bond Future | 55553 | 55599 | 55553 | 55599 | 0.00 |
| 25/04/2006 | R204 On 02-November-06 | 8.00 | Put | Option on Bond Future | 7333 | 7380 | 7333 | 7380 | 0.00 |
| 25/04/2006 | R204 On 02-November-06 | 8.00 | Call | Option on Bond Future | 71120 | 71154 | 71120 | 71154 | 0.00 |
| 25/04/2006 | R204 On 02-November-06 | 8.00 | Put | Option on Bond Future | 3968 | 4002 | 3968 | 4002 | 0.00 |
| 25/04/2006 | R207 On 01-February-07 | | | Bond Future | 7.3800 | 7.3780 | 99.3536 | 99.3782 | 0.00 |
| 25/04/2006 | R207 On 04-May-06 | | | Bond Future | 7.3700 | 7.3650 | 101.2698 | 101.2867 | 0.00 |
| 25/04/2006 | R207 On 03-August-06 | | | Bond Future | 7.3700 | 7.3710 | 99.4278 | 99.4446 | 0.00 |
| 25/04/2006 | R207 On 02-November-06 | | | Bond Future | 7.3800 | 7.3720 | 101.2075 | 101.2323 | 0.00 |
| 26/04/2006 | GOVI On 01-February-07 | | | jGovi | 254.6900 | 255.3960 | 254.6920 | 255.3960 | 0.00 |
| 26/04/2006 | GOVI On 04-May-06 | | | jGovi | 241.5500 | 242.2420 | 241.5470 | 242.2420 | 0.00 |
| 26/04/2006 | GOVI On 03-August-06 | | | jGovi | 245.8300 | 246.5400 | 245.8300 | 246.5400 | 561.00 |
| 26/04/2006 | GOVI On 02-November-06 | | | jGovi | 250.2400 | 250.9580 | 250.2440 | 250.9580 | 301.00 |
| 26/04/2006 | J153 On 31-August-10 | | | jSwap | 7.2100 | 7.1590 | 0.0110 | 0.0131 | 0.00 |
| 26/04/2006 | J157 On 15-September-15 | | | jSwap | 7.4400 | 7.3850 | 0.0038 | 0.0079 | 0.00 |
| 26/04/2006 | J186 On 21-December-26 | | | jSwap | 7.1500 | 7.0900 | 0.0383 | 0.0450 | 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 |
|------------|-------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2006 | J194 On 28-February-08 | | | jSwap | 7.1500 | 7.1000 | 0.0066 | 0.0074 | 0.00 |
| 26/04/2006 | J201 On 22-December-14 | | | jSwap | 7.4100 | 7.3520 | 0.0063 | 0.0100 | 0.00 |
| 26/04/2006 | J203 On 15-September-17 | | | jSwap | 7.4300 | 7.3690 | 0.0056 | 0.0102 | 0.00 |
| 26/04/2006 | J204 On 21-December-18 | | | jSwap | 7.4300 | 7.3690 | 0.0063 | 0.0111 | 0.00 |
| 26/04/2006 | J207 On 15-January-20 | | | jSwap | 7.4100 | 7.3550 | 0.0518 | 0.0570 | 0.00 |
| 26/04/2006 | JBAR On 16-March-05 | | | jBar | 7.0800 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 26/04/2006 | JFRA On 01-February-07 | | | jFra | 7.2600 | 7.2230 | 0.0178 | 0.0177 | 500.00 |
| 26/04/2006 | JFRA On 07-February-08 | | | jFra | 7.4800 | 7.4290 | 0.0183 | 0.0182 | 0.00 |
| 26/04/2006 | JFRA On 04-May-06 | | | jFra | 7.1100 | 7.1130 | 0.0174 | 0.0174 | 0.00 |
| 26/04/2006 | JFRA On 03-May-07 | | | jFra | 7.3100 | 7.2620 | 0.0179 | 0.0178 | 0.00 |
| 26/04/2006 | JFRA On 03-August-06 | | | jFra | 7.1300 | 7.1180 | 0.0175 | 0.0174 | 0.00 |
| 26/04/2006 | JFRA On 02-August-07 | | | jFra | 7.3600 | 7.3090 | 0.0180 | 0.0179 | 0.00 |
| 26/04/2006 | JFRA On 02-November-06 | | | jFra | 7.1800 | 7.1520 | 0.0176 | 0.0175 | 0.00 |
| 26/04/2006 | JFRA On 01-November-07 | | | jFra | 7.4300 | 7.3780 | 0.0196 | 0.0194 | 0.00 |
| 26/04/2006 | JN02 On 04-May-06 | | | jNote | 7.2800 | 7.2430 | 0.1353 | 0.1346 | 0.00 |
| 26/04/2006 | JN02 On 03-August-06 | | | jNote | 7.3400 | 7.2960 | 0.1363 | 0.1356 | 0.00 |
| 26/04/2006 | JN02 On 02-November-06 | | | jNote | 7.3900 | 7.3520 | 0.1373 | 0.1365 | 0.00 |
| 26/04/2006 | JN05 On 04-May-06 | | | jNote | 7.5000 | 7.4530 | 0.3115 | 0.3097 | 0.00 |
| 26/04/2006 | JN05 On 03-August-06 | | | jNote | 7.5400 | 7.4840 | 0.3126 | 0.3107 | 0.00 |
| 26/04/2006 | JN05 On 02-November-06 | | | jNote | 7.5700 | 7.5140 | 0.3136 | 0.3116 | 0.00 |
| 26/04/2006 | JN10 On 04-May-06 | | | jNote | 7.5800 | 7.5220 | 0.5295 | 0.5268 | 0.00 |
| 26/04/2006 | JN10 On 03-August-06 | | | jNote | 7.5900 | 7.5370 | 0.5300 | 0.5273 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2006 | JN10 On 02-November-06 | | | jNote | 7.6100 | 7.5500 | 0.5304 | 0.5277 | 0.00 |
| 26/04/2006 | JROD On 28-April-06 | | | jRod | 6.6300 | 6.7060 | 0.0000 | 0.0029 | 0.00 |
| 26/04/2006 | JROD On 31-May-06 | | | jRod | 6.6900 | 6.7680 | 0.0029 | 0.0029 | 0.00 |
| 26/04/2006 | JROD On 30-June-06 | | | jRod | 6.8000 | 6.8840 | 0.0026 | 0.0026 | 0.00 |
| 26/04/2006 | JROD On 31-July-06 | | | jRod | 6.8700 | 6.9090 | 0.0052 | 0.0052 | 0.00 |
| 26/04/2006 | JROD On 31-August-06 | | | jRod | 6.9400 | 6.9830 | 0.0050 | 0.0049 | 0.00 |
| 26/04/2006 | R153 On 01-February-07 | | | Bond Future | 7.2200 | 7.1530 | 123.5718 | 123.7951 | 0.00 |
| 26/04/2006 | R153 On 04-May-06 | | | Bond Future | 7.2200 | 7.1610 | 123.5471 | 123.7739 | 234.00 |
| 26/04/2006 | R153 On 03-August-06 | | | Bond Future | 7.2100 | 7.1530 | 125.7436 | 125.9774 | 744.00 |
| 26/04/2006 | R153 On 02-November-06 | | | Bond Future | 7.2100 | 7.1480 | 121.4143 | 121.6455 | 0.00 |
| 26/04/2006 | R153 On 02-November-06 | 7.75 | Call | Option on Bond Future | 47561 | 49692 | 47561 | 49692 | 0.00 |
| 26/04/2006 | R153 On 02-November-06 | 8.00 | Call | Option on Bond Future | 47561 | 49692 | 47561 | 49692 | 0.00 |
| 26/04/2006 | R153 On 02-November-06 | 7.75 | Put | Option on Bond Future | 1476 | 1295 | 1476 | 1295 | 0.00 |
| 26/04/2006 | R153 On 02-November-06 | 8.00 | Put | Option on Bond Future | 1476 | 1295 | 1476 | 1295 | 0.00 |
| 26/04/2006 | R153 On 04-May-06 | 7.00 | Call | Option on Bond Future | 11656 | 13910 | 11656 | 13910 | 0.00 |
| 26/04/2006 | R153 On 04-May-06 | 7.00 | Put | Option on Bond Future | 28 | 13 | 28 | 13 | 0.00 |
| 26/04/2006 | R153 On 04-May-06 | 7.75 | Call | Option on Bond Future | 21748 | 24017 | 21748 | 24017 | 0.00 |
| 26/04/2006 | R153 On 04-May-06 | 7.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/04/2006 | R153 On 04-May-06 | 7.75 | Call | Option on Bond Future | 31760 | 34029 | 31760 | 34029 | 0.00 |
| 26/04/2006 | R153 On 04-May-06 | 7.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/04/2006 | R153 On 04-May-06 | 9.25 | Call | Option on Bond Future | 41665 | 43934 | 41665 | 43934 | 0.00 |
| 26/04/2006 | R153 On 04-May-06 | 9.00 | Call | Option on Bond Future | 41665 | 43934 | 41665 | 43934 | 0.00 |
| 26/04/2006 | R153 On 04-May-06 | 8.75 | Call | Option on Bond Future | 41665 | 43934 | 41665 | 43934 | 0.00 |
| 26/04/2006 | R153 On 04-May-06 | 8.25 | Call | Option on Bond Future | 41665 | 43934 | 41665 | 43934 | 0.00 |
| 26/04/2006 | R153 On 04-May-06 | 7.75 | Call | Option on Bond Future | 41665 | 43934 | 41665 | 43934 | 0.00 |
| 26/04/2006 | R153 On 04-May-06 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |
| 26/04/2006 | R153 On 04-May-06 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2006 | R153 On 04-May-06 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |
| 26/04/2006 | R153 On 04-May-06 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |
| 26/04/2006 | R153 On 04-May-06 | 7.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |
| 26/04/2006 | R153 On 02-November-06 | 7.25 | Call | Option on Bond Future | 17153 | 18721 | 17153 | 18721 | 0.00 |
| 26/04/2006 | R153 On 02-November-06 | 7.25 | Put | Option on Bond Future | 6619 | 5875 | 6619 | 5875 | 0.00 |
| 26/04/2006 | R153 On 02-November-06 | 7.25 | Call | Option on Bond Future | 24052 | 25838 | 24052 | 25838 | 0.00 |
| 26/04/2006 | R153 On 02-November-06 | 7.25 | Put | Option on Bond Future | 4501 | 3974 | 4501 | 3974 | 0.00 |
| 26/04/2006 | R157 On 01-February-07 | | | Bond Future | 7.4600 | 7.3950 | 143.1880 | 143.7018 | 0.00 |
| 26/04/2006 | R157 On 04-May-06 | | | Bond Future | 7.4300 | 7.3710 | 142.3798 | 142.8833 | 114.00 |
| 26/04/2006 | R157 On 03-August-06 | | | Bond Future | 7.4400 | 7.3760 | 144.9066 | 145.4228 | 115.00 |
| 26/04/2006 | R157 On 02-November-06 | | | Bond Future | 7.4500 | 7.3820 | 140.6870 | 141.2065 | 0.00 |
| 26/04/2006 | R186 On 01-February-07 | | | Bond Future | 7.1800 | 7.1190 | 136.1551 | 137.0018 | 0.00 |
| 26/04/2006 | R186 On 04-May-06 | | | Bond Future | 7.1900 | 7.1250 | 139.3666 | 140.1775 | 34.00 |
| 26/04/2006 | R186 On 03-August-06 | | | Bond Future | 7.1900 | 7.1240 | 136.5419 | 137.3604 | 30.00 |
| 26/04/2006 | R186 On 02-November-06 | | | Bond Future | 7.1800 | 7.1200 | 138.9860 | 139.8256 | 0.00 |
| 26/04/2006 | R194 On 01-February-07 | | | Bond Future | 7.0700 | 6.9970 | 107.3244 | 107.4026 | 0.00 |
| 26/04/2006 | R194 On 04-May-06 | | | Bond Future | 7.1300 | 7.0810 | 106.6732 | 106.7595 | 55.00 |
| 26/04/2006 | R194 On 03-August-06 | | | Bond Future | 7.1100 | 7.0500 | 108.5690 | 108.6589 | 55.00 |
| 26/04/2006 | R194 On 02-November-06 | | | Bond Future | 7.0900 | 7.0160 | 105.4502 | 105.5376 | 0.00 |
| 26/04/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 9159 | 9733 | 9159 | 9733 | 0.00 |
| 26/04/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 2233 | 2024 | 2233 | 2024 | 0.00 |
| 26/04/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 13327 | 13979 | 13327 | 13979 | 0.00 |
| 26/04/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 1330 | 1200 | 1330 | 1200 | 0.00 |
| 26/04/2006 | R201 On 01-February-07 | | | Bond Future | 7.4500 | 7.3820 | 108.7646 | 109.1720 | 0.00 |
| 26/04/2006 | R201 On 04-May-06 | | | Bond Future | 7.4200 | 7.3610 | 111.6782 | 112.0761 | 66.00 |
| 26/04/2006 | R201 On 03-August-06 | | | Bond Future | 7.4300 | 7.3680 | 109.2436 | 109.6519 | 26.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2006 | R201 On 02-November-06 | | | Bond Future | 7.4400 | 7.3720 | 111.2056 | 111.6170 | 0.00 |
| 26/04/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 20685 | 22969 | 20685 | 22969 | 0.00 |
| 26/04/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 17489 | 15698 | 17489 | 15698 | 0.00 |
| 26/04/2006 | R201 On 02-November-06 | 8.00 | Call | Option on Bond Future | 80049 | 83988 | 80049 | 83988 | 0.00 |
| 26/04/2006 | R201 On 02-November-06 | 8.00 | Put | Option on Bond Future | 1052 | 878 | 1052 | 878 | 0.00 |
| 26/04/2006 | R201 On 02-November-06 | 8.00 | Call | Option on Bond Future | 93675 | 97701 | 93675 | 97701 | 0.00 |
| 26/04/2006 | R201 On 02-November-06 | 8.00 | Put | Option on Bond Future | 486 | 399 | 486 | 399 | 0.00 |
| 26/04/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 2650 | 3272 | 2650 | 3272 | 0.00 |
| 26/04/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 46748 | 43296 | 46748 | 43296 | 0.00 |
| 26/04/2006 | R203 On 01-February-07 | | | Bond Future | 7.4600 | 7.3950 | 108.9879 | 109.4775 | 0.00 |
| 26/04/2006 | R203 On 04-May-06 | | | Bond Future | 7.4400 | 7.3760 | 107.3846 | 107.8591 | 0.00 |
| 26/04/2006 | R203 On 03-August-06 | | | Bond Future | 7.4400 | 7.3800 | 109.2943 | 109.7771 | 0.00 |
| 26/04/2006 | R203 On 02-November-06 | | | Bond Future | 7.4500 | 7.3850 | 107.0913 | 107.5740 | 0.00 |
| 26/04/2006 | R203 On 03-August-06 | 8.25 | Call | Option on Bond Future | 95509 | 100313 | 95509 | 100313 | 0.00 |
| 26/04/2006 | R203 On 03-August-06 | 7.75 | Call | Option on Bond Future | 95509 | 100313 | 95509 | 100313 | 0.00 |
| 26/04/2006 | R203 On 03-August-06 | 9.25 | Call | Option on Bond Future | 95509 | 100313 | 95509 | 100313 | 0.00 |
| 26/04/2006 | R203 On 03-August-06 | 9.00 | Call | Option on Bond Future | 95509 | 100313 | 95509 | 100313 | 0.00 |
| 26/04/2006 | R203 On 03-August-06 | 8.75 | Call | Option on Bond Future | 95509 | 100313 | 95509 | 100313 | 0.00 |
| 26/04/2006 | R203 On 03-August-06 | 8.00 | Call | Option on Bond Future | 95509 | 100313 | 95509 | 100313 | 0.00 |
| 26/04/2006 | R203 On 03-August-06 | 8.25 | Put | Option on Bond Future | 89 | 64 | 89 | 64 | 0.00 |
| 26/04/2006 | R203 On 03-August-06 | 7.75 | Put | Option on Bond Future | 89 | 64 | 89 | 64 | 0.00 |
| 26/04/2006 | R203 On 03-August-06 | 9.25 | Put | Option on Bond Future | 89 | 64 | 89 | 64 | 0.00 |
| 26/04/2006 | R203 On 03-August-06 | 9.00 | Put | Option on Bond Future | 89 | 64 | 89 | 64 | 0.00 |
| 26/04/2006 | R203 On 03-August-06 | 8.75 | Put | Option on Bond Future | 89 | 64 | 89 | 64 | 0.00 |
| 26/04/2006 | R203 On 03-August-06 | 8.00 | Put | Option on Bond Future | 89 | 64 | 89 | 64 | 0.00 |
| 26/04/2006 | R204 On 01-February-07 | | | Bond Future | 7.4600 | 7.3980 | 105.1993 | 105.7211 | 0.00 |
| 26/04/2006 | R204 On 04-May-06 | | | Bond Future | 7.4400 | 7.3810 | 107.5659 | 108.0679 | 80.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/04/2006 | R204 On 03-August-06 | | | Bond Future | 7.4500 | 7.3870 | 105.4385 | 105.9503 | 83.00 |
| 26/04/2006 | R204 On 02-November-06 | | | Bond Future | 7.4500 | 7.3910 | 107.3327 | 107.8458 | 0.00 |
| 26/04/2006 | R204 On 02-November-06 | 8.00 | Call | Option on Bond Future | 51486 | 55553 | 51486 | 55553 | 0.00 |
| 26/04/2006 | R204 On 02-November-06 | 8.00 | Put | Option on Bond Future | 8397 | 7333 | 8397 | 7333 | 0.00 |
| 26/04/2006 | R204 On 02-November-06 | 8.00 | Call | Option on Bond Future | 66643 | 71120 | 66643 | 71120 | 0.00 |
| 26/04/2006 | R204 On 02-November-06 | 8.00 | Put | Option on Bond Future | 4622 | 3968 | 4622 | 3968 | 0.00 |
| 26/04/2006 | R207 On 01-February-07 | | | Bond Future | 7.4500 | 7.3810 | 98.8316 | 99.3536 | 0.00 |
| 26/04/2006 | R207 On 04-May-06 | | | Bond Future | 7.4300 | 7.3670 | 100.7630 | 101.2698 | 0.00 |
| 26/04/2006 | R207 On 03-August-06 | | | Bond Future | 7.4400 | 7.3730 | 98.9103 | 99.4278 | 0.00 |
| 26/04/2006 | R207 On 02-November-06 | | | Bond Future | 7.4400 | 7.3750 | 100.6873 | 101.2075 | 0.00 |
| 28/04/2006 | GOVI On 01-February-07 | | | jGovi | 255.2200 | 254.6920 | 255.2170 | 254.6920 | 0.00 |
| 28/04/2006 | GOVI On 04-May-06 | | | jGovi | 242.0900 | 241.5470 | 242.0870 | 241.5470 | 0.00 |
| 28/04/2006 | GOVI On 03-August-06 | | | jGovi | 246.3800 | 245.8300 | 246.3760 | 245.8300 | 561.00 |
| 28/04/2006 | GOVI On 02-November-06 | | | jGovi | 250.7900 | 250.2440 | 250.7860 | 250.2440 | 301.00 |
| 28/04/2006 | J153 On 31-August-10 | | | jSwap | 7.1600 | 7.2120 | 0.0129 | 0.0110 | 0.00 |
| 28/04/2006 | J157 On 15-September-15 | | | jSwap | 7.4000 | 7.4440 | 0.0068 | 0.0038 | 0.00 |
| 28/04/2006 | J186 On 21-December-26 | | | jSwap | 7.1100 | 7.1490 | 0.0433 | 0.0383 | 0.00 |
| 28/04/2006 | J194 On 28-February-08 | | | jSwap | 7.1000 | 7.1450 | 0.0074 | 0.0066 | 0.00 |
| 28/04/2006 | J201 On 22-December-14 | | | jSwap | 7.3700 | 7.4080 | 0.0088 | 0.0063 | 0.00 |
| 28/04/2006 | J203 On 15-September-17 | | | jSwap | 7.3900 | 7.4280 | 0.0082 | 0.0056 | 0.00 |
| 28/04/2006 | J204 On 21-December-18 | | | jSwap | 7.3800 | 7.4260 | 0.0100 | 0.0063 | 0.00 |
| 28/04/2006 | J207 On 15-January-20 | | | jSwap | 7.3700 | 7.4120 | 0.0561 | 0.0518 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/04/2006 | JBAR On 21-December-05 | | | jBar | 7.0800 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 28/04/2006 | JFRA On 01-February-07 | | | jFra | 7.2200 | 7.2610 | 0.0177 | 0.0178 | 500.00 |
| 28/04/2006 | JFRA On 07-February-08 | | | jFra | 7.4500 | 7.4840 | 0.0182 | 0.0183 | 0.00 |
| 28/04/2006 | JFRA On 04-May-06 | | | jFra | 7.1100 | 7.1110 | 0.0174 | 0.0174 | 0.00 |
| 28/04/2006 | JFRA On 03-May-07 | | | jFra | 7.2700 | 7.3080 | 0.0178 | 0.0179 | 0.00 |
| 28/04/2006 | JFRA On 03-August-06 | | | jFra | 7.1200 | 7.1330 | 0.0174 | 0.0175 | 0.00 |
| 28/04/2006 | JFRA On 02-August-07 | | | jFra | 7.3300 | 7.3630 | 0.0180 | 0.0180 | 0.00 |
| 28/04/2006 | JFRA On 02-November-06 | | | jFra | 7.1600 | 7.1760 | 0.0175 | 0.0176 | 0.00 |
| 28/04/2006 | JFRA On 01-November-07 | | | jFra | 7.4000 | 7.4310 | 0.0195 | 0.0196 | 0.00 |
| 28/04/2006 | JN02 On 04-May-06 | | | jNote | 7.2500 | 7.2780 | 0.1348 | 0.1353 | 0.00 |
| 28/04/2006 | JN02 On 03-August-06 | | | jNote | 7.3000 | 7.3350 | 0.1356 | 0.1363 | 0.00 |
| 28/04/2006 | JN02 On 02-November-06 | | | jNote | 7.3500 | 7.3940 | 0.1365 | 0.1373 | 0.00 |
| 28/04/2006 | JN05 On 04-May-06 | | | jNote | 7.4600 | 7.5040 | 0.3101 | 0.3115 | 0.00 |
| 28/04/2006 | JN05 On 03-August-06 | | | jNote | 7.5000 | 7.5380 | 0.3112 | 0.3126 | 0.00 |
| 28/04/2006 | JN05 On 02-November-06 | | | jNote | 7.5300 | 7.5700 | 0.3122 | 0.3136 | 0.00 |
| 28/04/2006 | JN10 On 04-May-06 | | | jNote | 7.5400 | 7.5770 | 0.5279 | 0.5295 | 0.00 |
| 28/04/2006 | JN10 On 03-August-06 | | | jNote | 7.5600 | 7.5940 | 0.5283 | 0.5300 | 0.00 |
| 28/04/2006 | JN10 On 02-November-06 | | | jNote | 7.5700 | 7.6080 | 0.5288 | 0.5304 | 0.00 |
| 28/04/2006 | JROD On 28-April-06 | | | jRod | 6.7500 | 6.6280 | 0.0000 | 0.0000 | 0.00 |
| 28/04/2006 | JROD On 31-May-06 | | | jRod | 6.8400 | 6.6910 | 0.0022 | 0.0029 | 0.00 |
| 28/04/2006 | JROD On 30-June-06 | | | jRod | 6.9500 | 6.8040 | 0.0019 | 0.0026 | 0.00 |
| 28/04/2006 | JROD On 31-July-06 | | | jRod | 7.0900 | 6.8690 | 0.0016 | 0.0052 | 0.00 |
| 28/04/2006 | JROD On 31-August-06 | | | jRod | 7.0100 | 6.9430 | 0.0042 | 0.0050 | 0.00 |
| 28/04/2006 | R153 On 01-February-07 | | | Bond Future | 7.1600 | 7.2180 | 123.7675 | 123.5718 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/04/2006 | R153 On 04-May-06 | | | Bond Future | 7.1700 | 7.2160 | 123.7533 | 123.5471 | 14.00 |
| 28/04/2006 | R153 On 03-August-06 | | | Bond Future | 7.1600 | 7.2130 | 125.9540 | 125.7436 | 744.00 |
| 28/04/2006 | R153 On 02-November-06 | | | Bond Future | 7.1600 | 7.2110 | 121.6198 | 121.4143 | 0.00 |
| 28/04/2006 | R153 On 02-November-06 | 7.75 | Call | Option on Bond Future | 49414 | 47561 | 49414 | 47561 | 0.00 |
| 28/04/2006 | R153 On 02-November-06 | 8.00 | Call | Option on Bond Future | 49414 | 47561 | 49414 | 47561 | 0.00 |
| 28/04/2006 | R153 On 02-November-06 | 7.75 | Put | Option on Bond Future | 1274 | 1476 | 1274 | 1476 | 0.00 |
| 28/04/2006 | R153 On 02-November-06 | 8.00 | Put | Option on Bond Future | 1274 | 1476 | 1274 | 1476 | 0.00 |
| 28/04/2006 | R153 On 04-May-06 | 7.00 | Call | Option on Bond Future | 13693 | 11656 | 13693 | 11656 | 0.00 |
| 28/04/2006 | R153 On 04-May-06 | 7.00 | Put | Option on Bond Future | 2 | 28 | 2 | 28 | 0.00 |
| 28/04/2006 | R153 On 04-May-06 | 7.75 | Call | Option on Bond Future | 23811 | 21748 | 23811 | 21748 | 0.00 |
| 28/04/2006 | R153 On 04-May-06 | 7.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/04/2006 | R153 On 04-May-06 | 7.75 | Call | Option on Bond Future | 33822 | 31760 | 33822 | 31760 | 0.00 |
| 28/04/2006 | R153 On 04-May-06 | 7.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 28/04/2006 | R153 On 04-May-06 | 9.25 | Call | Option on Bond Future | 43727 | 41665 | 43727 | 41665 | 0.00 |
| 28/04/2006 | R153 On 04-May-06 | 9.00 | Call | Option on Bond Future | 43727 | 41665 | 43727 | 41665 | 0.00 |
| 28/04/2006 | R153 On 04-May-06 | 8.75 | Call | Option on Bond Future | 43727 | 41665 | 43727 | 41665 | 0.00 |
| 28/04/2006 | R153 On 04-May-06 | 8.25 | Call | Option on Bond Future | 43727 | 41665 | 43727 | 41665 | 0.00 |
| 28/04/2006 | R153 On 04-May-06 | 7.75 | Call | Option on Bond Future | 43727 | 41665 | 43727 | 41665 | 0.00 |
| 28/04/2006 | R153 On 04-May-06 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |
| 28/04/2006 | R153 On 04-May-06 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |
| 28/04/2006 | R153 On 04-May-06 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |
| 28/04/2006 | R153 On 04-May-06 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |
| 28/04/2006 | R153 On 04-May-06 | 7.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 20.00 |
| 28/04/2006 | R153 On 02-November-06 | 7.25 | Call | Option on Bond Future | 18467 | 17153 | 18467 | 17153 | 0.00 |
| 28/04/2006 | R153 On 02-November-06 | 7.25 | Put | Option on Bond Future | 5878 | 6619 | 5878 | 6619 | 0.00 |
| 28/04/2006 | R153 On 02-November-06 | 7.25 | Call | Option on Bond Future | 25568 | 24052 | 25568 | 24052 | 0.00 |
| 28/04/2006 | R153 On 02-November-06 | 7.25 | Put | Option on Bond Future | 3961 | 4501 | 3961 | 4501 | 0.00 |
| 28/04/2006 | R157 On 01-February-07 | | | Bond Future | 7.4100 | 7.4610 | 143.5614 | 143.1880 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/04/2006 | R157 On 04-May-06 | | | Bond Future | 7.3900 | 7.4310 | 142.7572 | 142.3798 | 19.00 |
| 28/04/2006 | R157 On 03-August-06 | | | Bond Future | 7.3900 | 7.4390 | 145.2915 | 144.9066 | 115.00 |
| 28/04/2006 | R157 On 02-November-06 | | | Bond Future | 7.4000 | 7.4470 | 141.0704 | 140.6870 | 0.00 |
| 28/04/2006 | R186 On 01-February-07 | | | Bond Future | 7.1400 | 7.1830 | 136.7761 | 136.1551 | 0.00 |
| 28/04/2006 | R186 On 04-May-06 | | | Bond Future | 7.1400 | 7.1850 | 139.9741 | 139.3666 | 34.00 |
| 28/04/2006 | R186 On 03-August-06 | | | Bond Future | 7.1400 | 7.1850 | 137.1584 | 136.5419 | 30.00 |
| 28/04/2006 | R186 On 02-November-06 | | | Bond Future | 7.1400 | 7.1830 | 139.6116 | 138.9860 | 0.00 |
| 28/04/2006 | R194 On 01-February-07 | | | Bond Future | 7.0000 | 7.0730 | 107.3975 | 107.3244 | 0.00 |
| 28/04/2006 | R194 On 04-May-06 | | | Bond Future | 7.0800 | 7.1310 | 106.7595 | 106.6732 | 55.00 |
| 28/04/2006 | R194 On 03-August-06 | | | Bond Future | 7.0500 | 7.1100 | 108.6559 | 108.5690 | 55.00 |
| 28/04/2006 | R194 On 02-November-06 | | | Bond Future | 7.0200 | 7.0850 | 105.5338 | 105.4502 | 0.00 |
| 28/04/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 9673 | 9159 | 9673 | 9159 | 0.00 |
| 28/04/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 2016 | 2233 | 2016 | 2233 | 0.00 |
| 28/04/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 13918 | 13327 | 13918 | 13327 | 0.00 |
| 28/04/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 1190 | 1330 | 1190 | 1330 | 0.00 |
| 28/04/2006 | R201 On 01-February-07 | | | Bond Future | 7.4100 | 7.4480 | 109.0298 | 108.7646 | 0.00 |
| 28/04/2006 | R201 On 04-May-06 | | | Bond Future | 7.3800 | 7.4210 | 111.9433 | 111.6782 | 66.00 |
| 28/04/2006 | R201 On 03-August-06 | | | Bond Future | 7.3900 | 7.4310 | 109.5156 | 109.2436 | 26.00 |
| 28/04/2006 | R201 On 02-November-06 | | | Bond Future | 7.4000 | 7.4370 | 111.4712 | 111.2056 | 0.00 |
| 28/04/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 22067 | 20685 | 22067 | 20685 | 0.00 |
| 28/04/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 16218 | 17489 | 16218 | 17489 | 0.00 |
| 28/04/2006 | R201 On 02-November-06 | 8.00 | Call | Option on Bond Future | 82556 | 80049 | 82556 | 80049 | 0.00 |
| 28/04/2006 | R201 On 02-November-06 | 8.00 | Put | Option on Bond Future | 904 | 1052 | 904 | 1052 | 0.00 |
| 28/04/2006 | R201 On 02-November-06 | 8.00 | Call | Option on Bond Future | 96254 | 93675 | 96254 | 93675 | 0.00 |
| 28/04/2006 | R201 On 02-November-06 | 8.00 | Put | Option on Bond Future | 409 | 486 | 409 | 486 | 0.00 |
| 28/04/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 3000 | 2650 | 3000 | 2650 | 0.00 |
| 28/04/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 44446 | 46748 | 44446 | 46748 | 0.00 |

| Date | Contract Details | | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|----|----------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/04/2006 | R203 | On | 01-February-07 | | | Bond Future | 7.4200 | 7.4600 | 109.2663 | 108.9879 | 0.00 |
| 28/04/2006 | R203 | On | 04-May-06 | | | Bond Future | 7.4000 | 7.4360 | 107.6610 | 107.3846 | 0.00 |
| 28/04/2006 | R203 | On | 03-August-06 | | | Bond Future | 7.4100 | 7.4420 | 109.5743 | 109.2943 | 0.00 |
| 28/04/2006 | R203 | On | 02-November-06 | | | Bond Future | 7.4100 | 7.4480 | 107.3668 | 107.0913 | 0.00 |
| 28/04/2006 | R203 | On | 03-August-06 | 8.25 | Call | Option on Bond Future | 98286 | 95509 | 98286 | 95509 | 0.00 |
| 28/04/2006 | R203 | On | 03-August-06 | 7.75 | Call | Option on Bond Future | 98286 | 95509 | 98286 | 95509 | 0.00 |
| 28/04/2006 | R203 | On | 03-August-06 | 9.25 | Call | Option on Bond Future | 98286 | 95509 | 98286 | 95509 | 0.00 |
| 28/04/2006 | R203 | On | 03-August-06 | 9.00 | Call | Option on Bond Future | 98286 | 95509 | 98286 | 95509 | 0.00 |
| 28/04/2006 | R203 | On | 03-August-06 | 8.75 | Call | Option on Bond Future | 98286 | 95509 | 98286 | 95509 | 0.00 |
| 28/04/2006 | R203 | On | 03-August-06 | 8.00 | Call | Option on Bond Future | 98286 | 95509 | 98286 | 95509 | 0.00 |
| 28/04/2006 | R203 | On | 03-August-06 | 8.25 | Put | Option on Bond Future | 66 | 89 | 66 | 89 | 0.00 |
| 28/04/2006 | R203 | On | 03-August-06 | 7.75 | Put | Option on Bond Future | 66 | 89 | 66 | 89 | 0.00 |
| 28/04/2006 | R203 | On | 03-August-06 | 9.25 | Put | Option on Bond Future | 66 | 89 | 66 | 89 | 0.00 |
| 28/04/2006 | R203 | On | 03-August-06 | 9.00 | Put | Option on Bond Future | 66 | 89 | 66 | 89 | 0.00 |
| 28/04/2006 | R203 | On | 03-August-06 | 8.75 | Put | Option on Bond Future | 66 | 89 | 66 | 89 | 0.00 |
| 28/04/2006 | R203 | On | 03-August-06 | 8.00 | Put | Option on Bond Future | 66 | 89 | 66 | 89 | 0.00 |
| 28/04/2006 | R204 | On | 01-February-07 | | | Bond Future | 7.4200 | 7.4630 | 105.5843 | 105.1993 | 0.00 |
| 28/04/2006 | R204 | On | 04-May-06 | | | Bond Future | 7.4000 | 7.4410 | 107.9421 | 107.5659 | 80.00 |
| 28/04/2006 | R204 | On | 03-August-06 | | | Bond Future | 7.4000 | 7.4490 | 105.8261 | 105.4385 | 83.00 |
| 28/04/2006 | R204 | On | 02-November-06 | | | Bond Future | 7.4100 | 7.4540 | 107.7152 | 107.3327 | 0.00 |
| 28/04/2006 | R204 | On | 02-November-06 | 8.00 | Call | Option on Bond Future | 54377 | 51486 | 54377 | 51486 | 0.00 |
| 28/04/2006 | R204 | On | 02-November-06 | 8.00 | Put | Option on Bond Future | 7464 | 8397 | 7464 | 8397 | 0.00 |
| 28/04/2006 | R204 | On | 02-November-06 | 8.00 | Call | Option on Bond Future | 69878 | 66643 | 69878 | 66643 | 0.00 |
| 28/04/2006 | R204 | On | 02-November-06 | 8.00 | Put | Option on Bond Future | 4032 | 4622 | 4032 | 4622 | 0.00 |
| 28/04/2006 | R207 | On | 01-February-07 | | | Bond Future | 7.3900 | 7.4450 | 99.2800 | 98.8316 | 0.00 |
| 28/04/2006 | R207 | On | 04-May-06 | | | Bond Future | 7.3800 | 7.4270 | 101.2020 | 100.7630 | 0.00 |
| 28/04/2006 | R207 | On | 03-August-06 | | | Bond Future | 7.3800 | 7.4350 | 99.3525 | 98.9103 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/04/2006 | R207 On 02-November-06 | | | Bond Future | 7.3800 | 7.4380 | 101.1330 | 100.6873 | 0.00 |