



Derivatives Weekly Statistics Report

From 2006/05/15 To 2006/05/19

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2006	GOVI On 01-February-07			jGovi	251.1400	252.7080	251.1370	252.7080	0.00
15/05/2006	GOVI On 03-August-06			jGovi	242.2000	243.8020	242.2020	243.8020	561.00
15/05/2006	GOVI On 02-November-06			jGovi	246.6100	248.2150	246.6120	248.2150	301.00
15/05/2006	J153 On 31-August-10			jSwap	7.4800	7.3590	0.0007	0.0054	0.00
15/05/2006	J157 On 15-September-15			jSwap	7.7400	7.6030	0.0159	0.0070	0.00
15/05/2006	J186 On 21-December-26			jSwap	7.4700	7.3300	0.0029	0.0184	0.00
15/05/2006	J194 On 28-February-08			jSwap	7.3800	7.2710	0.0023	0.0043	0.00
15/05/2006	J201 On 22-December-14			jSwap	7.6900	7.5650	0.0123	0.0042	0.00
15/05/2006	J203 On 15-September-17			jSwap	7.7300	7.5970	0.0175	0.0075	0.00
15/05/2006	J204 On 21-December-18			jSwap	7.7100	7.5850	0.0179	0.0072	0.00
15/05/2006	J207 On 15-January-20			jSwap	7.7000	7.5720	0.0261	0.0375	0.00
15/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
15/05/2006	JFRA On 01-February-07			jFra	7.6700	7.5140	0.0188	0.0184	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2006	JFRA On 07-February-08			jFra	7.9400	7.7360	0.0194	0.0189	0.00
15/05/2006	JFRA On 03-May-07			jFra	7.7900	7.6180	0.0191	0.0186	0.00
15/05/2006	JFRA On 03-August-06			jFra	7.3400	7.2670	0.0180	0.0178	0.00
15/05/2006	JFRA On 02-August-07			jFra	7.8100	7.6150	0.0191	0.0186	0.00
15/05/2006	JFRA On 02-November-06			jFra	7.5600	7.4040	0.0185	0.0181	0.00
15/05/2006	JFRA On 01-November-07			jFra	7.9000	7.6990	0.0208	0.0202	0.00
15/05/2006	JN02 On 03-August-06			jNote	7.7400	7.5680	0.1432	0.1402	0.00
15/05/2006	JN02 On 02-November-06			jNote	7.8200	7.6320	0.1445	0.1413	0.00
15/05/2006	JN05 On 03-August-06			jNote	7.8900	7.7220	0.3242	0.3187	0.00
15/05/2006	JN05 On 02-November-06			jNote	7.9300	7.7580	0.3252	0.3198	0.00
15/05/2006	JN10 On 03-August-06			jNote	7.9400	7.7910	0.5457	0.5390	0.00
15/05/2006	JN10 On 02-November-06			jNote	7.9600	7.8060	0.5463	0.5394	0.00
15/05/2006	JROD On 31-May-06			jRod	6.8000	6.8020	0.0028	0.0025	0.00
15/05/2006	JROD On 30-June-06			jRod	6.8700	6.8850	0.0026	0.0022	0.00
15/05/2006	JROD On 31-July-06			jRod	7.0000	7.0150	0.0024	0.0020	0.00
15/05/2006	JROD On 31-August-06			jRod	6.9800	6.9780	0.0049	0.0046	0.00
15/05/2006	R153 On 01-February-07			Bond Future	7.5500	7.3990	122.4398	122.9529	0.00
15/05/2006	R153 On 03-August-06			Bond Future	7.5400	7.4150	124.4791	124.9604	744.00
15/05/2006	R153 On 02-November-06			Bond Future	7.5400	7.3880	120.2341	120.7677	0.00
15/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	8250	11147	8250	11147	0.00
15/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9517	7079	9517	7079	0.00
15/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	35721	40614	35721	40614	0.00
15/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	35721	40614	35721	40614	0.00
15/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1438	994	1438	994	0.00
15/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1438	994	1438	994	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
15/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	13864	17524	13864	17524	0.00
15/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6115	4438	6115	4438	0.00
15/05/2006	R157 On 01-February-07			Bond Future	7.7900	7.6390	140.7024	141.8150	0.00
15/05/2006	R157 On 03-August-06			Bond Future	7.7500	7.6100	142.4355	143.5184	117.00
15/05/2006	R157 On 02-November-06			Bond Future	7.7700	7.6230	138.1668	139.2932	0.00
15/05/2006	R186 On 01-February-07			Bond Future	7.5300	7.3770	131.7123	133.6366	0.00
15/05/2006	R186 On 03-August-06			Bond Future	7.5200	7.3750	132.1252	134.0392	34.00
15/05/2006	R186 On 02-November-06			Bond Future	7.5300	7.3760	134.5361	136.4618	0.00
15/05/2006	R194 On 01-February-07			Bond Future	7.4500	7.2780	106.9368	107.1139	0.00
15/05/2006	R194 On 03-August-06			Bond Future	7.4200	7.2800	108.1063	108.3149	55.00
15/05/2006	R194 On 02-November-06			Bond Future	7.4400	7.2750	105.0084	105.2100	0.00
15/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	5853	7024	5853	7024	0.00
15/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2803	2202	2803	2202	0.00
15/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9597	11021	9597	11021	0.00
15/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1476	1128	1476	1128	0.00
15/05/2006	R201 On 01-February-07			Bond Future	7.7700	7.6300	106.8045	107.6511	0.00
15/05/2006	R201 On 03-August-06			Bond Future	7.7400	7.6070	107.2565	108.1133	26.00
15/05/2006	R201 On 02-November-06			Bond Future	7.7600	7.6170	109.2150	110.0766	0.00
15/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10131	13582	10131	13582	0.00
15/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	26536	21520	26536	21520	0.00
15/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	61349	69299	61349	69299	0.00
15/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2258	1593	2258	1593	0.00
15/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	74394	82656	74394	82656	0.00
15/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1111	757	1111	757	0.00
15/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	477	899	477	899	0.00
15/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	64177	56132	64177	56132	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
15/05/2006	R203 On 01-February-07			Bond Future	7.7900	7.6460	106.5476	107.6033	0.00
15/05/2006	R203 On 03-August-06			Bond Future	7.7600	7.6220	106.8480	107.9090	0.00
15/05/2006	R203 On 02-November-06			Bond Future	7.7800	7.6330	104.6313	105.6902	0.00
15/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	71209	81693	71209	81693	0.00
15/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	71209	81693	71209	81693	0.00
15/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	71209	81693	71209	81693	0.00
15/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	71209	81693	71209	81693	0.00
15/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	71209	81693	71209	81693	0.00
15/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	71209	81693	71209	81693	0.00
15/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	252	126	252	126	0.00
15/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	252	126	252	126	0.00
15/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	252	126	252	126	0.00
15/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	252	126	252	126	0.00
15/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	252	126	252	126	0.00
15/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	252	126	252	126	0.00
15/05/2006	R204 On 01-February-07			Bond Future	7.7900	7.6420	102.6647	103.7800	0.00
15/05/2006	R204 On 03-August-06			Bond Future	7.7600	7.6230	102.9052	104.0199	83.00
15/05/2006	R204 On 02-November-06			Bond Future	7.7700	7.6320	104.7779	105.9012	0.00
15/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	32386	40066	32386	40066	0.00
15/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	14845	11293	14845	11293	0.00
15/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	45147	54057	45147	54057	0.00
15/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8674	6352	8674	6352	0.00
15/05/2006	R207 On 01-February-07			Bond Future	7.7700	7.6210	96.2681	97.4148	0.00
15/05/2006	R207 On 03-August-06			Bond Future	7.7500	7.6070	96.3524	97.4934	0.00
15/05/2006	R207 On 02-November-06			Bond Future	7.7600	7.6130	98.1092	99.2616	0.00
16/05/2006	GOVI On 01-February-07			jGovi	252.0900	251.1370	252.0870	251.1370	0.00

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16/05/2006	GOVI On 03-August-06			jGovi	243.1400	242.2020	243.1420	242.2020	561.00
16/05/2006	GOVI On 02-November-06			jGovi	247.5700	246.6120	247.5690	246.6120	301.00
16/05/2006	J153 On 31-August-10			jSwap	7.4100	7.4810	0.0035	0.0007	0.00
16/05/2006	J157 On 15-September-15			jSwap	7.6600	7.7350	0.0106	0.0159	0.00
16/05/2006	J186 On 21-December-26			jSwap	7.3900	7.4730	0.0120	0.0029	0.00
16/05/2006	J194 On 28-February-08			jSwap	7.3100	7.3780	0.0035	0.0023	0.00
16/05/2006	J201 On 22-December-14			jSwap	7.6200	7.6870	0.0076	0.0123	0.00
16/05/2006	J203 On 15-September-17			jSwap	7.6500	7.7290	0.0115	0.0175	0.00
16/05/2006	J204 On 21-December-18			jSwap	7.6400	7.7130	0.0115	0.0179	0.00
16/05/2006	J207 On 15-January-20			jSwap	7.6300	7.6990	0.0328	0.0261	0.00
16/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
16/05/2006	JFRA On 01-February-07			jFra	7.5600	7.6710	0.0185	0.0188	250.00
16/05/2006	JFRA On 07-February-08			jFra	7.8100	7.9400	0.0191	0.0194	0.00
16/05/2006	JFRA On 03-May-07			jFra	7.6600	7.7890	0.0187	0.0191	0.00
16/05/2006	JFRA On 03-August-06			jFra	7.2800	7.3370	0.0178	0.0180	0.00
16/05/2006	JFRA On 02-August-07			jFra	7.6900	7.8090	0.0188	0.0191	0.00
16/05/2006	JFRA On 02-November-06			jFra	7.4600	7.5550	0.0183	0.0185	0.00
16/05/2006	JFRA On 01-November-07			jFra	7.7700	7.9020	0.0204	0.0208	0.00
16/05/2006	JN02 On 03-August-06			jNote	7.6300	7.7390	0.1414	0.1432	0.00
16/05/2006	JN02 On 02-November-06			jNote	7.7100	7.8220	0.1427	0.1445	0.00
16/05/2006	JN05 On 03-August-06			jNote	7.8100	7.8890	0.3215	0.3242	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
16/05/2006	JN05 On 02-November-06			jNote	7.8400	7.9250	0.3226	0.3252	0.00
16/05/2006	JN10 On 03-August-06			jNote	7.8600	7.9410	0.5419	0.5457	0.00
16/05/2006	JN10 On 02-November-06			jNote	7.8800	7.9610	0.5424	0.5463	0.00
16/05/2006	JROD On 31-May-06			jRod	6.8000	6.7980	0.0028	0.0028	0.00
16/05/2006	JROD On 30-June-06			jRod	6.8700	6.8730	0.0026	0.0026	0.00
16/05/2006	JROD On 31-July-06			jRod	6.9900	7.0020	0.0024	0.0024	0.00
16/05/2006	JROD On 31-August-06			jRod	6.9800	6.9770	0.0049	0.0049	0.00
16/05/2006	R153 On 01-February-07			Bond Future	7.4600	7.5500	122.7487	122.4398	0.00
16/05/2006	R153 On 03-August-06			Bond Future	7.4800	7.5400	124.6983	124.4791	744.00
16/05/2006	R153 On 02-November-06			Bond Future	7.4500	7.5350	120.5459	120.2341	0.00
16/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	9810	8250	9810	8250	0.00
16/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	7960	9517	7960	9517	0.00
16/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	38527	35721	38527	35721	0.00
16/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	38527	35721	38527	35721	0.00
16/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1125	1438	1125	1438	0.00
16/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1125	1438	1125	1438	0.00
16/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	15884	13864	15884	13864	0.00
16/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5016	6115	5016	6115	0.00
16/05/2006	R157 On 01-February-07			Bond Future	7.7000	7.7850	141.3792	140.7024	0.00
16/05/2006	R157 On 03-August-06			Bond Future	7.6900	7.7450	142.8753	142.4355	117.00
16/05/2006	R157 On 02-November-06			Bond Future	7.6800	7.7670	138.8458	138.1668	0.00
16/05/2006	R186 On 01-February-07			Bond Future	7.4400	7.5290	132.8466	131.7123	0.00
16/05/2006	R186 On 03-August-06			Bond Future	7.4400	7.5240	133.2377	132.1252	34.00
16/05/2006	R186 On 02-November-06			Bond Future	7.4400	7.5270	135.6660	134.5361	0.00
16/05/2006	R194 On 01-February-07			Bond Future	7.3300	7.4510	107.0586	106.9368	0.00

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16/05/2006	R194 On 03-August-06			Bond Future	7.3300	7.4200	108.2358	108.1063	55.00
16/05/2006	R194 On 02-November-06			Bond Future	7.3300	7.4350	105.1394	105.0084	0.00
16/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	6624	5853	6624	5853	0.00
16/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2356	2803	2356	2803	0.00
16/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	10550	9597	10550	9597	0.00
16/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1211	1476	1211	1476	0.00
16/05/2006	R201 On 01-February-07			Bond Future	7.6900	7.7700	107.2993	106.8045	0.00
16/05/2006	R201 On 03-August-06			Bond Future	7.6600	7.7420	107.7504	107.2565	26.00
16/05/2006	R201 On 02-November-06			Bond Future	7.6800	7.7560	109.7160	109.2150	0.00
16/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	11981	10131	11981	10131	0.00
16/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	23438	26536	23438	26536	0.00
16/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	65888	61349	65888	61349	0.00
16/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1788	2258	1788	2258	0.00
16/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	79147	74394	79147	74394	0.00
16/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	855	1111	855	1111	0.00
16/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	678	477	678	477	0.00
16/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	59429	64177	59429	64177	0.00
16/05/2006	R203 On 01-February-07			Bond Future	7.7000	7.7900	107.1837	106.5476	0.00
16/05/2006	R203 On 03-August-06			Bond Future	7.6800	7.7620	107.4753	106.8480	0.00
16/05/2006	R203 On 02-November-06			Bond Future	7.6900	7.7750	105.2635	104.6313	0.00
16/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	77378	71209	77378	71209	0.00
16/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	77378	71209	77378	71209	0.00
16/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	77378	71209	77378	71209	0.00
16/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	77378	71209	77378	71209	0.00
16/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	77378	71209	77378	71209	0.00
16/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	77378	71209	77378	71209	0.00
16/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	148	252	148	252	0.00

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16/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	148	252	148	252	0.00
16/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	148	252	148	252	0.00
16/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	148	252	148	252	0.00
16/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	148	252	148	252	0.00
16/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	148	252	148	252	0.00
16/05/2006	R204 On 01-February-07			Bond Future	7.7000	7.7850	103.3335	102.6647	0.00
16/05/2006	R204 On 03-August-06			Bond Future	7.6800	7.7620	103.5608	102.9052	83.00
16/05/2006	R204 On 02-November-06			Bond Future	7.6900	7.7740	105.4483	104.7779	0.00
16/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	36709	32386	36709	32386	0.00
16/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	12465	14845	12465	14845	0.00
16/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	50256	45147	50256	45147	0.00
16/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7079	8674	7079	8674	0.00
16/05/2006	R207 On 01-February-07			Bond Future	7.6800	7.7660	96.9460	96.2681	0.00
16/05/2006	R207 On 03-August-06			Bond Future	7.6700	7.7480	97.0218	96.3524	0.00
16/05/2006	R207 On 02-November-06			Bond Future	7.6700	7.7570	98.7872	98.1092	0.00
17/05/2006	GOVI On 01-February-07			jGovi	251.7900	252.0870	251.7890	252.0870	0.00
17/05/2006	GOVI On 03-August-06			jGovi	242.8400	243.1420	242.8420	243.1420	561.00
17/05/2006	GOVI On 02-November-06			jGovi	247.2600	247.5690	247.2640	247.5690	301.00
17/05/2006	J153 On 31-August-10			jSwap	7.4400	7.4100	0.0024	0.0035	0.00
17/05/2006	J157 On 15-September-15			jSwap	7.6800	7.6560	0.0121	0.0106	0.00
17/05/2006	J186 On 21-December-26			jSwap	7.4100	7.3890	0.0093	0.0120	0.00
17/05/2006	J194 On 28-February-08			jSwap	7.3400	7.3100	0.0030	0.0035	0.00
17/05/2006	J201 On 22-December-14			jSwap	7.6300	7.6160	0.0087	0.0076	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
17/05/2006	J203 On 15-September-17			jSwap	7.6700	7.6500	0.0130	0.0115	0.00
17/05/2006	J204 On 21-December-18			jSwap	7.6600	7.6370	0.0130	0.0115	0.00
17/05/2006	J207 On 15-January-20			jSwap	7.6400	7.6250	0.0311	0.0328	0.00
17/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
17/05/2006	JFRA On 01-February-07			jFra	7.5700	7.5570	0.0185	0.0185	35.00
17/05/2006	JFRA On 07-February-08			jFra	7.8300	7.8050	0.0191	0.0191	0.00
17/05/2006	JFRA On 03-May-07			jFra	7.6600	7.6600	0.0188	0.0187	0.00
17/05/2006	JFRA On 03-August-06			jFra	7.2800	7.2810	0.0178	0.0178	0.00
17/05/2006	JFRA On 02-August-07			jFra	7.7000	7.6890	0.0189	0.0188	0.00
17/05/2006	JFRA On 02-November-06			jFra	7.4600	7.4580	0.0183	0.0183	0.00
17/05/2006	JFRA On 01-November-07			jFra	7.7900	7.7700	0.0205	0.0204	0.00
17/05/2006	JN02 On 03-August-06			jNote	7.6400	7.6330	0.1415	0.1414	0.00
17/05/2006	JN02 On 02-November-06			jNote	7.7300	7.7140	0.1429	0.1427	0.00
17/05/2006	JN05 On 03-August-06			jNote	7.8300	7.8070	0.3223	0.3215	0.00
17/05/2006	JN05 On 02-November-06			jNote	7.8700	7.8430	0.3235	0.3226	0.00
17/05/2006	JN10 On 03-August-06			jNote	7.8800	7.8570	0.5428	0.5419	0.00
17/05/2006	JN10 On 02-November-06			jNote	7.9000	7.8750	0.5433	0.5424	0.00
17/05/2006	JROD On 31-May-06			jRod	6.8000	6.7960	0.0028	0.0028	0.00
17/05/2006	JROD On 30-June-06			jRod	6.8600	6.8660	0.0026	0.0026	0.00
17/05/2006	JROD On 31-July-06			jRod	6.9900	6.9940	0.0024	0.0024	0.00
17/05/2006	JROD On 31-August-06			jRod	6.9800	6.9770	0.0049	0.0049	0.00
17/05/2006	R153 On 01-February-07			Bond Future	7.4900	7.4590	122.6297	122.7487	0.00
17/05/2006	R153 On 03-August-06			Bond Future	7.5200	7.4830	124.5655	124.6983	744.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2006	R153 On 02-November-06			Bond Future	7.4800	7.4490	120.4262	120.5459	0.00
17/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	9154	9810	9154	9810	0.00
17/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8502	7960	8502	7960	0.00
17/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	37423	38527	37423	38527	0.00
17/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	37423	38527	37423	38527	0.00
17/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1219	1125	1219	1125	0.00
17/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1219	1125	1219	1125	0.00
17/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	15055	15884	15055	15884	0.00
17/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5384	5016	5384	5016	0.00
17/05/2006	R157 On 01-February-07			Bond Future	7.7200	7.6960	141.1734	141.3792	0.00
17/05/2006	R157 On 03-August-06			Bond Future	7.7200	7.6900	142.6352	142.8753	117.00
17/05/2006	R157 On 02-November-06			Bond Future	7.7100	7.6800	138.6424	138.8458	0.00
17/05/2006	R186 On 01-February-07			Bond Future	7.4700	7.4390	132.5174	132.8466	0.00
17/05/2006	R186 On 03-August-06			Bond Future	7.4600	7.4370	132.9165	133.2377	34.00
17/05/2006	R186 On 02-November-06			Bond Future	7.4600	7.4380	135.3471	135.6660	0.00
17/05/2006	R194 On 01-February-07			Bond Future	7.3900	7.3320	107.0043	107.0586	0.00
17/05/2006	R194 On 03-August-06			Bond Future	7.3700	7.3330	108.1777	108.2358	55.00
17/05/2006	R194 On 02-November-06			Bond Future	7.3800	7.3310	105.0814	105.1394	0.00
17/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	6263	6624	6263	6624	0.00
17/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2538	2356	2538	2356	0.00
17/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	10112	10550	10112	10550	0.00
17/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1315	1211	1315	1211	0.00
17/05/2006	R201 On 01-February-07			Bond Future	7.7100	7.6880	107.1783	107.2993	0.00
17/05/2006	R201 On 03-August-06			Bond Future	7.6800	7.6640	107.6298	107.7504	26.00
17/05/2006	R201 On 02-November-06			Bond Future	7.7000	7.6750	109.5858	109.7160	0.00
17/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	11470	11981	11470	11981	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
17/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	24136	23438	24136	23438	0.00
17/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	64673	65888	64673	65888	0.00
17/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1874	1788	1874	1788	0.00
17/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	77890	79147	77890	79147	0.00
17/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	899	855	899	855	0.00
17/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	616	678	616	678	0.00
17/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	60576	59429	60576	59429	0.00
17/05/2006	R203 On 01-February-07			Bond Future	7.7200	7.7030	107.0370	107.1837	0.00
17/05/2006	R203 On 03-August-06			Bond Future	7.7000	7.6790	107.3237	107.4753	0.00
17/05/2006	R203 On 02-November-06			Bond Future	7.7100	7.6900	105.1143	105.2635	0.00
17/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	75873	77378	75873	77378	0.00
17/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	75873	77378	75873	77378	0.00
17/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	75873	77378	75873	77378	0.00
17/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	75873	77378	75873	77378	0.00
17/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	75873	77378	75873	77378	0.00
17/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	75873	77378	75873	77378	0.00
17/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	159	148	159	148	0.00
17/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	159	148	159	148	0.00
17/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	159	148	159	148	0.00
17/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	159	148	159	148	0.00
17/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	159	148	159	148	0.00
17/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	159	148	159	148	0.00
17/05/2006	R204 On 01-February-07			Bond Future	7.7200	7.6990	103.1774	103.3335	0.00
17/05/2006	R204 On 03-August-06			Bond Future	7.7000	7.6800	103.4004	103.5608	83.00
17/05/2006	R204 On 02-November-06			Bond Future	7.7100	7.6890	105.2900	105.4483	0.00
17/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	35587	36709	35587	36709	0.00
17/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	12925	12465	12925	12465	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
17/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	48966	50256	48966	50256	0.00
17/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7372	7079	7372	7079	0.00
17/05/2006	R207 On 01-February-07			Bond Future	7.7000	7.6800	96.7799	96.9460	0.00
17/05/2006	R207 On 03-August-06			Bond Future	7.6900	7.6650	96.8518	97.0218	0.00
17/05/2006	R207 On 02-November-06			Bond Future	7.6900	7.6720	98.6191	98.7872	0.00
18/05/2006	GOVI On 01-February-07			jGovi	251.3900	251.7890	251.3870	251.7890	0.00
18/05/2006	GOVI On 03-August-06			jGovi	242.4600	242.8420	242.4570	242.8420	561.00
18/05/2006	GOVI On 02-November-06			jGovi	246.8700	247.2640	246.8650	247.2640	301.00
18/05/2006	J153 On 31-August-10			jSwap	7.4700	7.4370	0.0010	0.0024	0.00
18/05/2006	J157 On 15-September-15			jSwap	7.7100	7.6790	0.0141	0.0121	0.00
18/05/2006	J186 On 21-December-26			jSwap	7.4400	7.4140	0.0062	0.0093	0.00
18/05/2006	J194 On 28-February-08			jSwap	7.3700	7.3390	0.0025	0.0030	0.00
18/05/2006	J201 On 22-December-14			jSwap	7.6600	7.6330	0.0106	0.0087	0.00
18/05/2006	J203 On 15-September-17			jSwap	7.7000	7.6690	0.0156	0.0130	0.00
18/05/2006	J204 On 21-December-18			jSwap	7.6900	7.6550	0.0158	0.0130	0.00
18/05/2006	J207 On 15-January-20			jSwap	7.6800	7.6440	0.0283	0.0311	0.00
18/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
18/05/2006	JFRA On 01-February-07			jFra	7.6200	7.5710	0.0186	0.0185	35.00
18/05/2006	JFRA On 07-February-08			jFra	7.8900	7.8260	0.0193	0.0191	0.00
18/05/2006	JFRA On 03-May-07			jFra	7.7300	7.6640	0.0189	0.0188	0.00
18/05/2006	JFRA On 03-August-06			jFra	7.2900	7.2770	0.0178	0.0178	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2006	JFRA On 02-August-07			jFra	7.7700	7.7040	0.0190	0.0189	0.00
18/05/2006	JFRA On 02-November-06			jFra	7.5000	7.4590	0.0184	0.0183	0.00
18/05/2006	JFRA On 01-November-07			jFra	7.8600	7.7900	0.0207	0.0205	0.00
18/05/2006	JN02 On 03-August-06			jNote	7.7000	7.6430	0.1424	0.1415	0.00
18/05/2006	JN02 On 02-November-06			jNote	7.7800	7.7270	0.1439	0.1429	0.00
18/05/2006	JN05 On 03-August-06			jNote	7.8700	7.8290	0.3235	0.3223	0.00
18/05/2006	JN05 On 02-November-06			jNote	7.9100	7.8690	0.3247	0.3235	0.00
18/05/2006	JN10 On 03-August-06			jNote	7.9000	7.8770	0.5438	0.5428	0.00
18/05/2006	JN10 On 02-November-06			jNote	7.9200	7.8960	0.5444	0.5433	0.00
18/05/2006	JROD On 31-May-06			jRod	6.7900	6.7950	0.0028	0.0028	0.00
18/05/2006	JROD On 30-June-06			jRod	6.8600	6.8620	0.0027	0.0026	0.00
18/05/2006	JROD On 31-July-06			jRod	6.9800	6.9890	0.0024	0.0024	0.00
18/05/2006	JROD On 31-August-06			jRod	6.9700	6.9750	0.0049	0.0049	0.00
18/05/2006	R153 On 01-February-07			Bond Future	7.5400	7.4940	122.4601	122.6297	0.00
18/05/2006	R153 On 03-August-06			Bond Future	7.5500	7.5175	124.4407	124.5655	744.00
18/05/2006	R153 On 02-November-06			Bond Future	7.5300	7.4820	120.2558	120.4262	0.00
18/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	8276	9154	8276	9154	0.00
18/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9327	8502	9327	8502	0.00
18/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	35871	37423	35871	37423	0.00
18/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	35871	37423	35871	37423	0.00
18/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1371	1219	1371	1219	0.00
18/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1371	1219	1371	1219	0.00
18/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	13923	15055	13923	15055	0.00
18/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5956	5384	5956	5384	0.00
18/05/2006	R157 On 01-February-07			Bond Future	7.7600	7.7230	140.9224	141.1734	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2006	R157 On 03-August-06			Bond Future	7.7400	7.7200	142.4754	142.6352	117.00
18/05/2006	R157 On 02-November-06			Bond Future	7.7400	7.7060	138.3848	138.6424	0.00
18/05/2006	R186 On 01-February-07			Bond Future	7.5000	7.4650	132.1139	132.5174	0.00
18/05/2006	R186 On 03-August-06			Bond Future	7.4900	7.4620	132.5327	132.9165	34.00
18/05/2006	R186 On 02-November-06			Bond Future	7.5000	7.4630	134.9407	135.3471	0.00
18/05/2006	R194 On 01-February-07			Bond Future	7.4400	7.3850	106.9511	107.0043	0.00
18/05/2006	R194 On 03-August-06			Bond Future	7.4100	7.3720	108.1271	108.1777	55.00
18/05/2006	R194 On 02-November-06			Bond Future	7.4200	7.3770	105.0273	105.0814	0.00
18/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	5919	6263	5919	6263	0.00
18/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2725	2538	2725	2538	0.00
18/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9689	10112	9689	10112	0.00
18/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1424	1315	1424	1315	0.00
18/05/2006	R201 On 01-February-07			Bond Future	7.7400	7.7080	106.9731	107.1783	0.00
18/05/2006	R201 On 03-August-06			Bond Future	7.7100	7.6830	107.4334	107.6298	26.00
18/05/2006	R201 On 02-November-06			Bond Future	7.7300	7.6960	109.3878	109.5858	0.00
18/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10655	11470	10655	11470	0.00
18/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	25374	24136	25374	24136	0.00
18/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	62843	64673	62843	64673	0.00
18/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2024	1874	2024	1874	0.00
18/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	75989	77890	75989	77890	0.00
18/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	978	899	978	899	0.00
18/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	524	616	524	616	0.00
18/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	62537	60576	62537	60576	0.00
18/05/2006	R203 On 01-February-07			Bond Future	7.7600	7.7230	106.7518	107.0370	0.00
18/05/2006	R203 On 03-August-06			Bond Future	7.7400	7.6990	107.0515	107.3237	0.00
18/05/2006	R203 On 02-November-06			Bond Future	7.7500	7.7100	104.8316	105.1143	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	73181	75873	73181	75873	0.00
18/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	73181	75873	73181	75873	0.00
18/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	73181	75873	73181	75873	0.00
18/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	73181	75873	73181	75873	0.00
18/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	73181	75873	73181	75873	0.00
18/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	73181	75873	73181	75873	0.00
18/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	189	159	189	159	0.00
18/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	189	159	189	159	0.00
18/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	189	159	189	159	0.00
18/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	189	159	189	159	0.00
18/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	189	159	189	159	0.00
18/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	189	159	189	159	0.00
18/05/2006	R204 On 01-February-07			Bond Future	7.7600	7.7190	102.8818	103.1774	0.00
18/05/2006	R204 On 03-August-06			Bond Future	7.7400	7.7000	103.1205	103.4004	83.00
18/05/2006	R204 On 02-November-06			Bond Future	7.7500	7.7090	104.9981	105.2900	0.00
18/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	33607	35587	33607	35587	0.00
18/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	13864	12925	13864	12925	0.00
18/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	46660	48966	46660	48966	0.00
18/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7985	7372	7985	7372	0.00
18/05/2006	R207 On 01-February-07			Bond Future	7.7400	7.7010	96.4960	96.7799	0.00
18/05/2006	R207 On 03-August-06			Bond Future	7.7200	7.6860	96.5775	96.8518	0.00
18/05/2006	R207 On 02-November-06			Bond Future	7.7300	7.6930	98.3318	98.6191	0.00
19/05/2006	GOVI On 01-February-07			jGovi	251.3000	251.3870	251.2980	251.3870	0.00
19/05/2006	GOVI On 03-August-06			jGovi	242.4000	242.4570	242.3960	242.4570	561.00
19/05/2006	GOVI On 02-November-06			jGovi	246.7900	246.8650	246.7880	246.8650	301.00
19/05/2006	J153 On 31-August-10			jSwap	7.4800	7.4740	0.0008	0.0010	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2006	J157 On 15-September-15			jSwap	7.7100	7.7080	0.0143	0.0141	0.00
19/05/2006	J186 On 21-December-26			jSwap	7.4500	7.4420	0.0057	0.0062	0.00
19/05/2006	J194 On 28-February-08			jSwap	7.3700	7.3650	0.0025	0.0025	0.00
19/05/2006	J201 On 22-December-14			jSwap	7.6700	7.6610	0.0112	0.0106	0.00
19/05/2006	J203 On 15-September-17			jSwap	7.7100	7.7030	0.0159	0.0156	0.00
19/05/2006	J204 On 21-December-18			jSwap	7.6900	7.6880	0.0161	0.0158	0.00
19/05/2006	J207 On 15-January-20			jSwap	7.6800	7.6760	0.0280	0.0283	0.00
19/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
19/05/2006	JFRA On 01-February-07			jFra	7.6200	7.6190	0.0186	0.0186	35.00
19/05/2006	JFRA On 07-February-08			jFra	7.8900	7.8880	0.0193	0.0193	0.00
19/05/2006	JFRA On 03-May-07			jFra	7.7400	7.7330	0.0189	0.0189	0.00
19/05/2006	JFRA On 03-August-06			jFra	7.2700	7.2890	0.0178	0.0178	0.00
19/05/2006	JFRA On 02-August-07			jFra	7.7600	7.7670	0.0190	0.0190	0.00
19/05/2006	JFRA On 02-November-06			jFra	7.4900	7.5020	0.0183	0.0184	0.00
19/05/2006	JFRA On 01-November-07			jFra	7.8500	7.8600	0.0206	0.0207	0.00
19/05/2006	JN02 On 03-August-06			jNote	7.6800	7.6950	0.1422	0.1424	0.00
19/05/2006	JN02 On 02-November-06			jNote	7.7700	7.7840	0.1436	0.1439	0.00
19/05/2006	JN05 On 03-August-06			jNote	7.8500	7.8660	0.3229	0.3235	0.00
19/05/2006	JN05 On 02-November-06			jNote	7.8900	7.9060	0.3241	0.3247	0.00
19/05/2006	JN10 On 03-August-06			jNote	7.8900	7.9030	0.5432	0.5438	0.00
19/05/2006	JN10 On 02-November-06			jNote	7.9100	7.9230	0.5436	0.5444	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2006	JROD On 31-May-06			jRod	6.7900	6.7930	0.0025	0.0028	0.00
19/05/2006	JROD On 30-June-06			jRod	6.8500	6.8550	0.0023	0.0027	0.00
19/05/2006	JROD On 31-July-06			jRod	6.9700	6.9800	0.0021	0.0024	0.00
19/05/2006	JROD On 31-August-06			jRod	6.9700	6.9740	0.0046	0.0049	0.00
19/05/2006	R153 On 01-February-07			Bond Future	7.5500	7.5440	122.4262	122.4601	0.00
19/05/2006	R153 On 03-August-06			Bond Future	7.5700	7.5500	124.3639	124.4407	749.00
19/05/2006	R153 On 02-November-06			Bond Future	7.5400	7.5290	120.2305	120.2558	0.00
19/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	8128	8276	8128	8276	0.00
19/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9432	9327	9432	9327	0.00
19/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	35629	35871	35629	35871	0.00
19/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	35629	35871	35629	35871	0.00
19/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1382	1371	1382	1371	0.00
19/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1382	1371	1382	1371	0.00
19/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	13736	13923	13736	13923	0.00
19/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6022	5956	6022	5956	0.00
19/05/2006	R157 On 01-February-07			Bond Future	7.7600	7.7560	140.8617	140.9224	0.00
19/05/2006	R157 On 03-August-06			Bond Future	7.7700	7.7400	142.2761	142.4754	122.00
19/05/2006	R157 On 02-November-06			Bond Future	7.7500	7.7390	138.3381	138.3848	0.00
19/05/2006	R186 On 01-February-07			Bond Future	7.5000	7.4970	132.0384	132.1139	0.00
19/05/2006	R186 On 03-August-06			Bond Future	7.5000	7.4920	132.4689	132.5327	34.00
19/05/2006	R186 On 02-November-06			Bond Future	7.5000	7.4950	134.8647	134.9407	0.00
19/05/2006	R194 On 01-February-07			Bond Future	7.4500	7.4370	106.9399	106.9511	0.00
19/05/2006	R194 On 03-August-06			Bond Future	7.4100	7.4060	108.1271	108.1271	55.00
19/05/2006	R194 On 02-November-06			Bond Future	7.4300	7.4200	105.0197	105.0273	0.00
19/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	5842	5919	5842	5919	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2760	2725	2760	2725	0.00
19/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9595	9689	9595	9689	0.00
19/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1443	1424	1443	1424	0.00
19/05/2006	R201 On 01-February-07			Bond Future	7.7600	7.7420	106.8948	106.9731	0.00
19/05/2006	R201 On 03-August-06			Bond Future	7.7200	7.7140	107.3702	107.4334	26.00
19/05/2006	R201 On 02-November-06			Bond Future	7.7400	7.7280	109.3137	109.3878	0.00
19/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10335	10655	10335	10655	0.00
19/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	25837	25374	25837	25374	0.00
19/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	62146	62843	62146	62843	0.00
19/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2069	2024	2069	2024	0.00
19/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	75270	75989	75270	75989	0.00
19/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1000	978	1000	978	0.00
19/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	489	524	489	524	0.00
19/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	63286	62537	63286	62537	0.00
19/05/2006	R203 On 01-February-07			Bond Future	7.7700	7.7620	106.7007	106.7518	0.00
19/05/2006	R203 On 03-August-06			Bond Future	7.7400	7.7350	107.0138	107.0515	0.00
19/05/2006	R203 On 02-November-06			Bond Future	7.7500	7.7480	104.7870	104.8316	0.00
19/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	72801	73181	72801	73181	0.00
19/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	72801	73181	72801	73181	0.00
19/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	72801	73181	72801	73181	0.00
19/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	72801	73181	72801	73181	0.00
19/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	72801	73181	72801	73181	0.00
19/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	72801	73181	72801	73181	0.00
19/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	186	189	186	189	0.00
19/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	186	189	186	189	0.00
19/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	186	189	186	189	0.00
19/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	186	189	186	189	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	186	189	186	189	0.00
19/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	186	189	186	189	0.00
19/05/2006	R204 On 01-February-07			Bond Future	7.7600	7.7570	102.8275	102.8818	0.00
19/05/2006	R204 On 03-August-06			Bond Future	7.7400	7.7350	103.0806	103.1205	83.00
19/05/2006	R204 On 02-November-06			Bond Future	7.7500	7.7460	104.9509	104.9981	0.00
19/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	33239	33607	33239	33607	0.00
19/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	13969	13864	13969	13864	0.00
19/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	46247	46660	46247	46660	0.00
19/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8044	7985	8044	7985	0.00
19/05/2006	R207 On 01-February-07			Bond Future	7.7400	7.7370	96.4566	96.4960	0.00
19/05/2006	R207 On 03-August-06			Bond Future	7.7200	7.7200	96.5453	96.5775	0.00
19/05/2006	R207 On 02-November-06			Bond Future	7.7300	7.7290	98.3000	98.3318	0.00