



Derivatives Weekly Statistics Report

From 2006/05/22 To 2006/05/26

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2006	GOVI On 01-February-07			jGovi	251.2300	251.2980	251.2280	251.2980	0.00
22/05/2006	GOVI On 03-August-06			jGovi	242.3000	242.3960	242.3020	242.3960	561.00
22/05/2006	GOVI On 02-November-06			jGovi	246.7100	246.7880	246.7050	246.7880	301.00
22/05/2006	J153 On 31-August-10			jSwap	7.4800	7.4790	0.0007	0.0008	0.00
22/05/2006	J157 On 15-September-15			jSwap	7.7200	7.7110	0.0150	0.0143	0.00
22/05/2006	J186 On 21-December-26			jSwap	7.4600	7.4470	0.0047	0.0057	0.00
22/05/2006	J194 On 28-February-08			jSwap	7.3700	7.3650	0.0024	0.0025	0.00
22/05/2006	J201 On 22-December-14			jSwap	7.6700	7.6700	0.0115	0.0112	0.00
22/05/2006	J203 On 15-September-17			jSwap	7.7200	7.7070	0.0166	0.0159	0.00
22/05/2006	J204 On 21-December-18			jSwap	7.7000	7.6920	0.0170	0.0161	0.00
22/05/2006	J207 On 15-January-20			jSwap	7.6900	7.6790	0.0270	0.0280	0.00
22/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
22/05/2006	JFRA On 01-February-07			jFra	7.6500	7.6170	0.0187	0.0186	35.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2006	JFRA On 07-February-08			jFra	7.9300	7.8880	0.0194	0.0193	0.00
22/05/2006	JFRA On 03-May-07			jFra	7.8000	7.7400	0.0191	0.0189	0.00
22/05/2006	JFRA On 03-August-06			jFra	7.3000	7.2720	0.0179	0.0178	0.00
22/05/2006	JFRA On 02-August-07			jFra	7.8000	7.7590	0.0191	0.0190	0.00
22/05/2006	JFRA On 02-November-06			jFra	7.5300	7.4920	0.0184	0.0183	0.00
22/05/2006	JFRA On 01-November-07			jFra	7.9000	7.8470	0.0208	0.0206	0.00
22/05/2006	JN02 On 03-August-06			jNote	7.7300	7.6840	0.1429	0.1422	0.00
22/05/2006	JN02 On 02-November-06			jNote	7.8100	7.7680	0.1444	0.1436	0.00
22/05/2006	JN05 On 03-August-06			jNote	7.8900	7.8490	0.3243	0.3229	0.00
22/05/2006	JN05 On 02-November-06			jNote	7.9300	7.8900	0.3254	0.3241	0.00
22/05/2006	JN10 On 03-August-06			jNote	7.9400	7.8890	0.5454	0.5432	0.00
22/05/2006	JN10 On 02-November-06			jNote	7.9600	7.9080	0.5459	0.5436	0.00
22/05/2006	JROD On 31-May-06			jRod	6.7900	6.7910	0.0029	0.0025	0.00
22/05/2006	JROD On 30-June-06			jRod	6.8400	6.8490	0.0027	0.0023	0.00
22/05/2006	JROD On 31-July-06			jRod	6.9600	6.9690	0.0025	0.0021	0.00
22/05/2006	JROD On 31-August-06			jRod	6.9600	6.9680	0.0050	0.0046	0.00
22/05/2006	R153 On 01-February-07			Bond Future	7.5600	7.5540	122.4160	122.4262	0.00
22/05/2006	R153 On 03-August-06			Bond Future	7.5700	7.5700	124.3735	124.3639	754.00
22/05/2006	R153 On 02-November-06			Bond Future	7.5400	7.5360	120.2124	120.2305	0.00
22/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	7963	8128	7963	8128	0.00
22/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9447	9432	9447	9432	0.00
22/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	35422	35629	35422	35629	0.00
22/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	35422	35629	35422	35629	0.00
22/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1355	1382	1355	1382	0.00
22/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1355	1382	1355	1382	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
22/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	13541	13736	13541	13736	0.00
22/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6009	6022	6009	6022	0.00
22/05/2006	R157 On 01-February-07			Bond Future	7.7700	7.7640	140.7934	140.8617	0.00
22/05/2006	R157 On 03-August-06			Bond Future	7.7600	7.7650	142.3358	142.2761	122.00
22/05/2006	R157 On 02-November-06			Bond Future	7.7600	7.7450	138.2524	138.3381	0.00
22/05/2006	R186 On 01-February-07			Bond Future	7.5100	7.5030	131.9129	132.0384	0.00
22/05/2006	R186 On 03-August-06			Bond Future	7.5100	7.4970	132.3287	132.4689	34.00
22/05/2006	R186 On 02-November-06			Bond Future	7.5100	7.5010	134.7382	134.8647	0.00
22/05/2006	R194 On 01-February-07			Bond Future	7.4600	7.4480	106.9327	106.9399	0.00
22/05/2006	R194 On 03-August-06			Bond Future	7.4200	7.4060	108.1078	108.1271	55.00
22/05/2006	R194 On 02-November-06			Bond Future	7.4400	7.4260	105.0058	105.0197	0.00
22/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	5774	5842	5774	5842	0.00
22/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2765	2760	2765	2760	0.00
22/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9520	9595	9520	9595	0.00
22/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1440	1443	1440	1443	0.00
22/05/2006	R201 On 01-February-07			Bond Future	7.7600	7.7550	106.8767	106.8948	0.00
22/05/2006	R201 On 03-August-06			Bond Future	7.7300	7.7240	107.3323	107.3702	26.00
22/05/2006	R201 On 02-November-06			Bond Future	7.7400	7.7400	109.2890	109.3137	0.00
22/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10177	10335	10177	10335	0.00
22/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	25860	25837	25860	25837	0.00
22/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	61852	62146	61852	62146	0.00
22/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2021	2069	2021	2069	0.00
22/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	74992	75270	74992	75270	0.00
22/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	969	1000	969	1000	0.00
22/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	467	489	467	489	0.00
22/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	63444	63286	63444	63286	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
22/05/2006	R203 On 01-February-07			Bond Future	7.7800	7.7690	106.6351	106.7007	0.00
22/05/2006	R203 On 03-August-06			Bond Future	7.7500	7.7400	106.9384	107.0138	0.00
22/05/2006	R203 On 02-November-06			Bond Future	7.7600	7.7540	104.7128	104.7870	0.00
22/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	72032	72801	72032	72801	0.00
22/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	72032	72801	72032	72801	0.00
22/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	72032	72801	72032	72801	0.00
22/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	72032	72801	72032	72801	0.00
22/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	72032	72801	72032	72801	0.00
22/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	72032	72801	72032	72801	0.00
22/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	171	186	171	186	0.00
22/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	171	186	171	186	0.00
22/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	171	186	171	186	0.00
22/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	171	186	171	186	0.00
22/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	171	186	171	186	0.00
22/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	171	186	171	186	0.00
22/05/2006	R204 On 01-February-07			Bond Future	7.7700	7.7640	102.7576	102.8275	0.00
22/05/2006	R204 On 03-August-06			Bond Future	7.7500	7.7400	102.9929	103.0806	83.00
22/05/2006	R204 On 02-November-06			Bond Future	7.7600	7.7520	104.8722	104.9509	0.00
22/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	32543	33239	32543	33239	0.00
22/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	14060	13969	14060	13969	0.00
22/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	45490	46247	45490	46247	0.00
22/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8074	8044	8074	8044	0.00
22/05/2006	R207 On 01-February-07			Bond Future	7.7500	7.7420	96.3623	96.4566	0.00
22/05/2006	R207 On 03-August-06			Bond Future	7.7400	7.7240	96.4488	96.5453	0.00
22/05/2006	R207 On 02-November-06			Bond Future	7.7500	7.7330	98.2045	98.3000	0.00
23/05/2006	GOVI On 01-February-07			jGovi	251.6300	251.2280	251.6290	251.2280	0.00

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23/05/2006	GOVI On 03-August-06			jGovi	242.7200	242.3020	242.7160	242.3020	561.00
23/05/2006	GOVI On 02-November-06			jGovi	247.1200	246.7050	247.1170	246.7050	301.00
23/05/2006	J153 On 31-August-10			jSwap	7.4600	7.4830	0.0017	0.0007	0.00
23/05/2006	J157 On 15-September-15			jSwap	7.6800	7.7220	0.0124	0.0150	0.00
23/05/2006	J186 On 21-December-26			jSwap	7.4200	7.4560	0.0083	0.0047	0.00
23/05/2006	J194 On 28-February-08			jSwap	7.3400	7.3730	0.0029	0.0024	0.00
23/05/2006	J201 On 22-December-14			jSwap	7.6400	7.6740	0.0093	0.0115	0.00
23/05/2006	J203 On 15-September-17			jSwap	7.6800	7.7170	0.0141	0.0166	0.00
23/05/2006	J204 On 21-December-18			jSwap	7.6700	7.7020	0.0142	0.0170	0.00
23/05/2006	J207 On 15-January-20			jSwap	7.6600	7.6900	0.0301	0.0270	0.00
23/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
23/05/2006	JFRA On 01-February-07			jFra	7.6100	7.6480	0.0186	0.0187	35.00
23/05/2006	JFRA On 07-February-08			jFra	7.9000	7.9340	0.0193	0.0194	0.00
23/05/2006	JFRA On 03-May-07			jFra	7.7400	7.7980	0.0189	0.0191	0.00
23/05/2006	JFRA On 03-August-06			jFra	7.2800	7.3020	0.0178	0.0179	0.00
23/05/2006	JFRA On 02-August-07			jFra	7.7800	7.7960	0.0190	0.0191	0.00
23/05/2006	JFRA On 02-November-06			jFra	7.5000	7.5300	0.0184	0.0184	0.00
23/05/2006	JFRA On 01-November-07			jFra	7.8600	7.9040	0.0207	0.0208	0.00
23/05/2006	JN02 On 03-August-06			jNote	7.7000	7.7260	0.1424	0.1429	0.00
23/05/2006	JN02 On 02-November-06			jNote	7.7800	7.8120	0.1439	0.1444	0.00
23/05/2006	JN05 On 03-August-06			jNote	7.8700	7.8900	0.3238	0.3243	0.00

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23/05/2006	JN05 On 02-November-06			jNote	7.9200	7.9300	0.3250	0.3254	0.00
23/05/2006	JN10 On 03-August-06			jNote	7.9000	7.9360	0.5437	0.5454	0.00
23/05/2006	JN10 On 02-November-06			jNote	7.9200	7.9560	0.5443	0.5459	0.00
23/05/2006	JROD On 31-May-06			jRod	6.7900	6.7900	0.0029	0.0029	0.00
23/05/2006	JROD On 30-June-06			jRod	6.8400	6.8430	0.0027	0.0027	0.00
23/05/2006	JROD On 31-July-06			jRod	6.9500	6.9610	0.0025	0.0025	0.00
23/05/2006	JROD On 31-August-06			jRod	6.9600	6.9620	0.0050	0.0050	0.00
23/05/2006	R153 On 01-February-07			Bond Future	7.5200	7.5570	122.5313	122.4160	0.00
23/05/2006	R153 On 03-August-06			Bond Future	7.5300	7.5675	124.5271	124.3735	754.00
23/05/2006	R153 On 02-November-06			Bond Future	7.5100	7.5410	120.3319	120.2124	0.00
23/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	8518	7963	8518	7963	0.00
23/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8808	9447	8808	9447	0.00
23/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	36485	35422	36485	35422	0.00
23/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	36485	35422	36485	35422	0.00
23/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1223	1355	1223	1355	0.00
23/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1223	1355	1223	1355	0.00
23/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	14280	13541	14280	13541	0.00
23/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5552	6009	5552	6009	0.00
23/05/2006	R157 On 01-February-07			Bond Future	7.7300	7.7730	141.1201	140.7934	0.00
23/05/2006	R157 On 03-August-06			Bond Future	7.7200	7.7575	142.6552	142.3358	122.00
23/05/2006	R157 On 02-November-06			Bond Future	7.7100	7.7560	138.5877	138.2524	0.00
23/05/2006	R186 On 01-February-07			Bond Future	7.4800	7.5130	132.3658	131.9129	0.00
23/05/2006	R186 On 03-August-06			Bond Future	7.4700	7.5080	132.7884	132.3287	34.00
23/05/2006	R186 On 02-November-06			Bond Future	7.4800	7.5110	135.1945	134.7382	0.00
23/05/2006	R194 On 01-February-07			Bond Future	7.4100	7.4550	106.9808	106.9327	0.00

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23/05/2006	R194 On 03-August-06			Bond Future	7.3800	7.4190	108.1658	108.1078	55.00
23/05/2006	R194 On 02-November-06			Bond Future	7.3900	7.4370	105.0613	105.0058	0.00
23/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	6068	5774	6068	5774	0.00
23/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2577	2765	2577	2765	0.00
23/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9889	9520	9889	9520	0.00
23/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1328	1440	1328	1440	0.00
23/05/2006	R201 On 01-February-07			Bond Future	7.7200	7.7580	107.0998	106.8767	0.00
23/05/2006	R201 On 03-August-06			Bond Future	7.6900	7.7300	107.5664	107.3323	26.00
23/05/2006	R201 On 02-November-06			Bond Future	7.7100	7.7440	109.5177	109.2890	0.00
23/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10977	10177	10977	10177	0.00
23/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	24429	25860	24429	25860	0.00
23/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	63917	61852	63917	61852	0.00
23/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1800	2021	1800	2021	0.00
23/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	77159	74992	77159	74992	0.00
23/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	849	969	849	969	0.00
23/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	546	467	546	467	0.00
23/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	61292	63444	61292	63444	0.00
23/05/2006	R203 On 01-February-07			Bond Future	7.7400	7.7780	106.9053	106.6351	0.00
23/05/2006	R203 On 03-August-06			Bond Future	7.7100	7.7500	107.2102	106.9384	0.00
23/05/2006	R203 On 02-November-06			Bond Future	7.7300	7.7640	104.9877	104.7128	0.00
23/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	74709	72032	74709	72032	0.00
23/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	74709	72032	74709	72032	0.00
23/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	74709	72032	74709	72032	0.00
23/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	74709	72032	74709	72032	0.00
23/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	74709	72032	74709	72032	0.00
23/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	74709	72032	74709	72032	0.00
23/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	130	171	130	171	0.00

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23/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	130	171	130	171	0.00
23/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	130	171	130	171	0.00
23/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	130	171	130	171	0.00
23/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	130	171	130	171	0.00
23/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	130	171	130	171	0.00
23/05/2006	R204 On 01-February-07			Bond Future	7.7400	7.7730	103.0373	102.7576	0.00
23/05/2006	R204 On 03-August-06			Bond Future	7.7200	7.7510	103.2084	102.9929	83.00
23/05/2006	R204 On 02-November-06			Bond Future	7.7300	7.7620	105.1558	104.8722	0.00
23/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	34324	32543	34324	32543	0.00
23/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	13005	14060	13005	14060	0.00
23/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	47618	45490	47618	45490	0.00
23/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7367	8074	7367	8074	0.00
23/05/2006	R207 On 01-February-07			Bond Future	7.7200	7.7540	96.6615	96.3623	0.00
23/05/2006	R207 On 03-August-06			Bond Future	7.7000	7.7360	96.7468	96.4488	0.00
23/05/2006	R207 On 02-November-06			Bond Future	7.7100	7.7450	98.5072	98.2045	0.00
24/05/2006	GOVI On 01-February-07			jGovi	251.3100	251.6290	251.3100	251.6290	0.00
24/05/2006	GOVI On 03-August-06			jGovi	242.3800	242.7160	242.3780	242.7160	561.00
24/05/2006	GOVI On 02-November-06			jGovi	246.7900	247.1170	246.7850	247.1170	301.00
24/05/2006	J153 On 31-August-10			jSwap	7.8500	7.4550	0.0134	0.0017	0.00
24/05/2006	J157 On 15-September-15			jSwap	7.9600	7.6820	0.0309	0.0124	0.00
24/05/2006	J186 On 21-December-26			jSwap	7.8900	7.4230	0.0407	0.0083	0.00
24/05/2006	J194 On 28-February-08			jSwap	7.5900	7.3420	0.0016	0.0029	0.00
24/05/2006	J201 On 22-December-14			jSwap	7.9300	7.6420	0.0281	0.0093	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
24/05/2006	J203 On 15-September-17			jSwap	7.9500	7.6830	0.0343	0.0141	0.00
24/05/2006	J204 On 21-December-18			jSwap	7.9200	7.6690	0.0347	0.0142	0.00
24/05/2006	J207 On 15-January-20			jSwap	7.9200	7.6560	0.0071	0.0301	0.00
24/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0790	0.0000	0.0000	0.00
24/05/2006	JFRA On 01-February-07			jFra	7.6200	7.6140	0.0187	0.0186	35.00
24/05/2006	JFRA On 07-February-08			jFra	7.9000	7.8970	0.0193	0.0193	0.00
24/05/2006	JFRA On 03-May-07			jFra	7.7700	7.7410	0.0190	0.0189	0.00
24/05/2006	JFRA On 03-August-06			jFra	7.2800	7.2790	0.0178	0.0178	0.00
24/05/2006	JFRA On 02-August-07			jFra	7.7700	7.7770	0.0190	0.0190	0.00
24/05/2006	JFRA On 02-November-06			jFra	7.5100	7.5000	0.0184	0.0184	0.00
24/05/2006	JFRA On 01-November-07			jFra	7.8800	7.8600	0.0207	0.0207	0.00
24/05/2006	JN02 On 03-August-06			jNote	7.7100	7.6950	0.1426	0.1424	0.00
24/05/2006	JN02 On 02-November-06			jNote	7.8000	7.7840	0.1441	0.1439	0.00
24/05/2006	JN05 On 03-August-06			jNote	7.8900	7.8730	0.3245	0.3238	0.00
24/05/2006	JN05 On 02-November-06			jNote	7.9400	7.9150	0.3258	0.3250	0.00
24/05/2006	JN10 On 03-August-06			jNote	7.9300	7.9020	0.5449	0.5437	0.00
24/05/2006	JN10 On 02-November-06			jNote	7.9500	7.9230	0.5455	0.5443	0.00
24/05/2006	JROD On 31-May-06			jRod	6.7900	6.7900	0.0029	0.0029	0.00
24/05/2006	JROD On 30-June-06			jRod	6.8400	6.8390	0.0027	0.0027	0.00
24/05/2006	JROD On 31-July-06			jRod	6.9500	6.9530	0.0025	0.0025	0.00
24/05/2006	JROD On 31-August-06			jRod	6.9500	6.9570	0.0050	0.0050	0.00
24/05/2006	R153 On 01-February-07			Bond Future	7.5500	7.5230	122.4432	122.5313	0.00
24/05/2006	R153 On 03-August-06			Bond Future	7.5500	7.5275	124.4407	124.5271	754.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2006	R153 On 02-November-06			Bond Future	7.5300	7.5080	120.2377	120.3319	0.00
24/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	8031	8518	8031	8518	0.00
24/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9262	8808	9262	8808	0.00
24/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	35620	36485	35620	36485	0.00
24/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	35620	36485	35620	36485	0.00
24/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1300	1223	1300	1223	0.00
24/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1300	1223	1300	1223	0.00
24/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	13648	14280	13648	14280	0.00
24/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5862	5552	5862	5552	0.00
24/05/2006	R157 On 01-February-07			Bond Future	7.7600	7.7300	140.8844	141.1201	0.00
24/05/2006	R157 On 03-August-06			Bond Future	7.7500	7.7175	142.4355	142.6552	122.00
24/05/2006	R157 On 02-November-06			Bond Future	7.7400	7.7130	138.3459	138.5877	0.00
24/05/2006	R186 On 01-February-07			Bond Future	7.5100	7.4770	131.9882	132.3658	0.00
24/05/2006	R186 On 03-August-06			Bond Future	7.5000	7.4720	132.4052	132.7884	34.00
24/05/2006	R186 On 02-November-06			Bond Future	7.5100	7.4750	134.8140	135.1945	0.00
24/05/2006	R194 On 01-February-07			Bond Future	7.4400	7.4080	106.9522	106.9808	0.00
24/05/2006	R194 On 03-August-06			Bond Future	7.4100	7.3800	108.1256	108.1658	55.00
24/05/2006	R194 On 02-November-06			Bond Future	7.4200	7.3930	105.0260	105.0613	0.00
24/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	5880	6068	5880	6068	0.00
24/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2676	2577	2676	2577	0.00
24/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9658	9889	9658	9889	0.00
24/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1384	1328	1384	1328	0.00
24/05/2006	R201 On 01-February-07			Bond Future	7.7500	7.7210	106.9189	107.0998	0.00
24/05/2006	R201 On 03-August-06			Bond Future	7.7200	7.6930	107.3702	107.5664	26.00
24/05/2006	R201 On 02-November-06			Bond Future	7.7400	7.7070	109.3261	109.5177	0.00
24/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10269	10977	10269	10977	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
24/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	25530	24429	25530	24429	0.00
24/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	62143	63917	62143	63917	0.00
24/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1941	1800	1941	1800	0.00
24/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	75316	77159	75316	77159	0.00
24/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	922	849	922	849	0.00
24/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	472	546	472	546	0.00
24/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	63027	61292	63027	61292	0.00
24/05/2006	R203 On 01-February-07			Bond Future	7.7700	7.7410	106.6788	106.9053	0.00
24/05/2006	R203 On 03-August-06			Bond Future	7.7400	7.7140	106.9836	107.2102	0.00
24/05/2006	R203 On 02-November-06			Bond Future	7.7600	7.7270	104.7574	104.9877	0.00
24/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	72463	74709	72463	74709	0.00
24/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	72463	74709	72463	74709	0.00
24/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	72463	74709	72463	74709	0.00
24/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	72463	74709	72463	74709	0.00
24/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	72463	74709	72463	74709	0.00
24/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	72463	74709	72463	74709	0.00
24/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	149	130	149	130	0.00
24/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	149	130	149	130	0.00
24/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	149	130	149	130	0.00
24/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	149	130	149	130	0.00
24/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	149	130	149	130	0.00
24/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	149	130	149	130	0.00
24/05/2006	R204 On 01-February-07			Bond Future	7.7700	7.7370	102.8042	103.0373	0.00
24/05/2006	R204 On 03-August-06			Bond Future	7.7500	7.7240	103.0407	103.2084	83.00
24/05/2006	R204 On 02-November-06			Bond Future	7.7600	7.7260	104.9194	105.1558	0.00
24/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	32719	34324	32719	34324	0.00
24/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	13764	13005	13764	13005	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
24/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	45744	47618	45744	47618	0.00
24/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7857	7367	7857	7367	0.00
24/05/2006	R207 On 01-February-07			Bond Future	7.7500	7.7160	96.4252	96.6615	0.00
24/05/2006	R207 On 03-August-06			Bond Future	7.7300	7.6990	96.5050	96.7468	0.00
24/05/2006	R207 On 02-November-06			Bond Future	7.7400	7.7070	98.2602	98.5072	0.00
25/05/2006	GOVI On 01-February-07			jGovi	251.4700	251.3100	251.4730	251.3100	0.00
25/05/2006	GOVI On 03-August-06			jGovi	242.5600	242.3780	242.5580	242.3780	561.00
25/05/2006	GOVI On 02-November-06			jGovi	246.9600	246.7850	246.9580	246.7850	301.00
25/05/2006	J153 On 31-August-10			jSwap	7.8300	7.8510	0.0125	0.0134	0.00
25/05/2006	J157 On 15-September-15			jSwap	7.9500	7.9620	0.0298	0.0309	0.00
25/05/2006	J186 On 21-December-26			jSwap	7.8400	7.8880	0.0360	0.0407	0.00
25/05/2006	J194 On 28-February-08			jSwap	7.5800	7.5880	0.0014	0.0016	0.00
25/05/2006	J201 On 22-December-14			jSwap	7.9100	7.9290	0.0269	0.0281	0.00
25/05/2006	J203 On 15-September-17			jSwap	7.9300	7.9530	0.0329	0.0343	0.00
25/05/2006	J204 On 21-December-18			jSwap	7.9000	7.9190	0.0328	0.0347	0.00
25/05/2006	J207 On 15-January-20			jSwap	7.8900	7.9170	0.0095	0.0071	0.00
25/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0790	0.0000	0.0000	0.00
25/05/2006	JFRA On 01-February-07			jFra	7.6100	7.6230	0.0186	0.0187	35.00
25/05/2006	JFRA On 07-February-08			jFra	7.8900	7.8970	0.0193	0.0193	0.00
25/05/2006	JFRA On 03-May-07			jFra	7.7600	7.7730	0.0190	0.0190	0.00
25/05/2006	JFRA On 03-August-06			jFra	7.2500	7.2760	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
25/05/2006	JFRA On 02-August-07			jFra	7.7600	7.7700	0.0190	0.0190	0.00
25/05/2006	JFRA On 02-November-06			jFra	7.5000	7.5110	0.0184	0.0184	0.00
25/05/2006	JFRA On 01-November-07			jFra	7.8700	7.8760	0.0207	0.0207	0.00
25/05/2006	JN02 On 03-August-06			jNote	7.6900	7.7050	0.1423	0.1426	0.00
25/05/2006	JN02 On 02-November-06			jNote	7.7800	7.7980	0.1438	0.1441	0.00
25/05/2006	JN05 On 03-August-06			jNote	7.8700	7.8940	0.3238	0.3245	0.00
25/05/2006	JN05 On 02-November-06			jNote	7.9200	7.9390	0.3251	0.3258	0.00
25/05/2006	JN10 On 03-August-06			jNote	7.9100	7.9280	0.5443	0.5449	0.00
25/05/2006	JN10 On 02-November-06			jNote	7.9300	7.9490	0.5448	0.5455	0.00
25/05/2006	JROD On 31-May-06			jRod	6.7900	6.7890	0.0029	0.0029	0.00
25/05/2006	JROD On 30-June-06			jRod	6.8300	6.8360	0.0027	0.0027	0.00
25/05/2006	JROD On 31-July-06			jRod	6.9400	6.9470	0.0025	0.0025	0.00
25/05/2006	JROD On 31-August-06			jRod	6.9500	6.9540	0.0051	0.0050	0.00
25/05/2006	R153 On 01-February-07			Bond Future	7.5300	7.5490	122.4974	122.4432	0.00
25/05/2006	R153 On 03-August-06			Bond Future	7.5400	7.5500	124.4983	124.4407	754.00
25/05/2006	R153 On 02-November-06			Bond Future	7.5200	7.5340	120.2957	120.2377	0.00
25/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	8286	8031	8286	8031	0.00
25/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8938	9262	8938	9262	0.00
25/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	36128	35620	36128	35620	0.00
25/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	36128	35620	36128	35620	0.00
25/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1229	1300	1229	1300	0.00
25/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1229	1300	1229	1300	0.00
25/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	13992	13648	13992	13648	0.00
25/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5626	5862	5626	5862	0.00
25/05/2006	R157 On 01-February-07			Bond Future	7.7500	7.7610	141.0060	140.8844	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
25/05/2006	R157 On 03-August-06			Bond Future	7.7300	7.7450	142.5353	142.4355	122.00
25/05/2006	R157 On 02-November-06			Bond Future	7.7300	7.7440	138.4706	138.3459	0.00
25/05/2006	R186 On 01-February-07			Bond Future	7.4900	7.5070	132.1768	131.9882	0.00
25/05/2006	R186 On 03-August-06			Bond Future	7.4900	7.5020	132.5966	132.4052	34.00
25/05/2006	R186 On 02-November-06			Bond Future	7.4900	7.5050	135.0040	134.8140	0.00
25/05/2006	R194 On 01-February-07			Bond Future	7.4200	7.4360	106.9695	106.9522	0.00
25/05/2006	R194 On 03-August-06			Bond Future	7.3900	7.4070	108.1524	108.1256	55.00
25/05/2006	R194 On 02-November-06			Bond Future	7.4000	7.4210	105.0474	105.0260	0.00
25/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	5981	5880	5981	5880	0.00
25/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2603	2676	2603	2676	0.00
25/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9788	9658	9788	9658	0.00
25/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1339	1384	1339	1384	0.00
25/05/2006	R201 On 01-February-07			Bond Future	7.7400	7.7510	107.0093	106.9189	0.00
25/05/2006	R201 On 03-August-06			Bond Future	7.7100	7.7240	107.4714	107.3702	26.00
25/05/2006	R201 On 02-November-06			Bond Future	7.7200	7.7380	109.4249	109.3261	0.00
25/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	10572	10269	10572	10269	0.00
25/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	24929	25530	24929	25530	0.00
25/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	63023	62143	63023	62143	0.00
25/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1833	1941	1833	1941	0.00
25/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	76245	75316	76245	75316	0.00
25/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	863	922	863	922	0.00
25/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	500	472	500	472	0.00
25/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	62151	63027	62151	63027	0.00
25/05/2006	R203 On 01-February-07			Bond Future	7.7600	7.7720	106.7956	106.6788	0.00
25/05/2006	R203 On 03-August-06			Bond Future	7.7300	7.7440	107.0968	106.9836	0.00
25/05/2006	R203 On 02-November-06			Bond Future	7.7400	7.7580	104.8761	104.7574	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
25/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	73574	72463	73574	72463	0.00
25/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	73574	72463	73574	72463	0.00
25/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	73574	72463	73574	72463	0.00
25/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	73574	72463	73574	72463	0.00
25/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	73574	72463	73574	72463	0.00
25/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	73574	72463	73574	72463	0.00
25/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	128	149	128	149	0.00
25/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	128	149	128	149	0.00
25/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	128	149	128	149	0.00
25/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	128	149	128	149	0.00
25/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	128	149	128	149	0.00
25/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	128	149	128	149	0.00
25/05/2006	R204 On 01-February-07			Bond Future	7.7500	7.7670	102.9206	102.8042	0.00
25/05/2006	R204 On 03-August-06			Bond Future	7.7300	7.7450	103.1684	103.0407	83.00
25/05/2006	R204 On 02-November-06			Bond Future	7.7400	7.7560	105.0375	104.9194	0.00
25/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	33421	32719	33421	32719	0.00
25/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	13285	13764	13285	13764	0.00
25/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	46599	45744	46599	45744	0.00
25/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7530	7857	7530	7857	0.00
25/05/2006	R207 On 01-February-07			Bond Future	7.7300	7.7460	96.5432	96.4252	0.00
25/05/2006	R207 On 03-August-06			Bond Future	7.7100	7.7290	96.6339	96.5050	0.00
25/05/2006	R207 On 02-November-06			Bond Future	7.7200	7.7380	98.3876	98.2602	0.00
26/05/2006	GOVI On 01-February-07			jGovi	251.6700	251.4730	251.6650	251.4730	0.00
26/05/2006	GOVI On 03-August-06			jGovi	242.7600	242.5580	242.7620	242.5580	561.00
26/05/2006	GOVI On 02-November-06			jGovi	247.1600	246.9580	247.1570	246.9580	301.00
26/05/2006	J153 On 31-August-10			jSwap	7.8100	7.8290	0.0118	0.0125	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
26/05/2006	J157 On 15-September-15			jSwap	7.9200	7.9450	0.0284	0.0298	0.00
26/05/2006	J186 On 21-December-26			jSwap	7.8400	7.8420	0.0361	0.0360	0.00
26/05/2006	J194 On 28-February-08			jSwap	7.5600	7.5770	0.0011	0.0014	0.00
26/05/2006	J201 On 22-December-14			jSwap	7.8900	7.9110	0.0257	0.0269	0.00
26/05/2006	J203 On 15-September-17			jSwap	7.9100	7.9340	0.0312	0.0329	0.00
26/05/2006	J204 On 21-December-18			jSwap	7.8800	7.8950	0.0313	0.0328	0.00
26/05/2006	J207 On 15-January-20			jSwap	7.8800	7.8890	0.0108	0.0095	0.00
26/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0790	0.0000	0.0000	0.00
26/05/2006	JFRA On 01-February-07			jFra	7.6100	7.6090	0.0186	0.0186	35.00
26/05/2006	JFRA On 07-February-08			jFra	7.8400	7.8870	0.0192	0.0193	0.00
26/05/2006	JFRA On 03-May-07			jFra	7.7200	7.7630	0.0189	0.0190	0.00
26/05/2006	JFRA On 03-August-06			jFra	7.2400	7.2510	0.0177	0.0178	0.00
26/05/2006	JFRA On 02-August-07			jFra	7.7400	7.7570	0.0189	0.0190	0.00
26/05/2006	JFRA On 02-November-06			jFra	7.4900	7.5020	0.0183	0.0184	0.00
26/05/2006	JFRA On 01-November-07			jFra	7.8100	7.8650	0.0205	0.0207	0.00
26/05/2006	JN02 On 03-August-06			jNote	7.6600	7.6870	0.1419	0.1423	0.00
26/05/2006	JN02 On 02-November-06			jNote	7.7500	7.7760	0.1433	0.1438	0.00
26/05/2006	JN05 On 03-August-06			jNote	7.8500	7.8720	0.3231	0.3238	0.00
26/05/2006	JN05 On 02-November-06			jNote	7.8900	7.9160	0.3243	0.3251	0.00
26/05/2006	JN10 On 03-August-06			jNote	7.8900	7.9120	0.5430	0.5443	0.00
26/05/2006	JN10 On 02-November-06			jNote	7.9100	7.9330	0.5435	0.5448	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
26/05/2006	JROD On 31-May-06			jRod	6.7900	6.7890	0.0025	0.0029	0.00
26/05/2006	JROD On 30-June-06			jRod	6.8300	6.8340	0.0024	0.0027	0.00
26/05/2006	JROD On 31-July-06			jRod	6.9400	6.9440	0.0022	0.0025	0.00
26/05/2006	JROD On 31-August-06			jRod	6.9400	6.9500	0.0048	0.0051	0.00
26/05/2006	R153 On 01-February-07			Bond Future	7.5100	7.5330	122.5720	122.4974	0.00
26/05/2006	R153 On 03-August-06			Bond Future	7.5200	7.5350	124.5559	124.4983	754.00
26/05/2006	R153 On 02-November-06			Bond Future	7.5000	7.5180	120.3754	120.2957	0.00
26/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	8657	8286	8657	8286	0.00
26/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8512	8938	8512	8938	0.00
26/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	36838	36128	36838	36128	0.00
26/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	36838	36128	36838	36128	0.00
26/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1141	1229	1141	1229	0.00
26/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1141	1229	1141	1229	0.00
26/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	14484	13992	14484	13992	0.00
26/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5322	5626	5322	5626	0.00
26/05/2006	R157 On 01-February-07			Bond Future	7.7300	7.7450	141.1201	141.0060	0.00
26/05/2006	R157 On 03-August-06			Bond Future	7.7200	7.7325	142.6512	142.5353	122.00
26/05/2006	R157 On 02-November-06			Bond Future	7.7100	7.7280	138.5956	138.4706	0.00
26/05/2006	R186 On 01-February-07			Bond Future	7.4800	7.4920	132.3658	132.1768	0.00
26/05/2006	R186 On 03-August-06			Bond Future	7.4700	7.4870	132.7884	132.5966	34.00
26/05/2006	R186 On 02-November-06			Bond Future	7.4700	7.4900	135.2072	135.0040	0.00
26/05/2006	R194 On 01-February-07			Bond Future	7.4000	7.4190	106.9869	106.9695	0.00
26/05/2006	R194 On 03-August-06			Bond Future	7.3700	7.3890	108.1763	108.1524	55.00
26/05/2006	R194 On 02-November-06			Bond Future	7.3900	7.4040	105.0688	105.0474	0.00
26/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	6084	5981	6084	5981	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
26/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2532	2603	2532	2603	0.00
26/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9919	9788	9919	9788	0.00
26/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1296	1339	1296	1339	0.00
26/05/2006	R201 On 01-February-07			Bond Future	7.7200	7.7360	107.1360	107.0093	0.00
26/05/2006	R201 On 03-August-06			Bond Future	7.6900	7.7080	107.6045	107.4714	26.00
26/05/2006	R201 On 02-November-06			Bond Future	7.7000	7.7220	109.5548	109.4249	0.00
26/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	11021	10572	11021	10572	0.00
26/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	24110	24929	24110	24929	0.00
26/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	64193	63023	64193	63023	0.00
26/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1704	1833	1704	1833	0.00
26/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	77475	76245	77475	76245	0.00
26/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	794	863	794	863	0.00
26/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	544	500	544	500	0.00
26/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	60927	62151	60927	62151	0.00
26/05/2006	R203 On 01-February-07			Bond Future	7.7400	7.7560	106.9418	106.7956	0.00
26/05/2006	R203 On 03-August-06			Bond Future	7.7100	7.7290	107.2556	107.0968	0.00
26/05/2006	R203 On 02-November-06			Bond Future	7.7200	7.7420	105.0323	104.8761	0.00
26/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	75138	73574	75138	73574	0.00
26/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	75138	73574	75138	73574	0.00
26/05/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	75138	73574	75138	73574	0.00
26/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	75138	73574	75138	73574	0.00
26/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	75138	73574	75138	73574	0.00
26/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	75138	73574	75138	73574	0.00
26/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	106	128	106	128	0.00
26/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	106	128	106	128	0.00
26/05/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	106	128	106	128	0.00
26/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	106	128	106	128	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
26/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	106	128	106	128	0.00
26/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	106	128	106	128	0.00
26/05/2006	R204 On 01-February-07			Bond Future	7.7300	7.7520	103.0840	102.9206	0.00
26/05/2006	R204 On 03-August-06			Bond Future	7.7100	7.7290	103.3283	103.1684	83.00
26/05/2006	R204 On 02-November-06			Bond Future	7.7200	7.7410	105.2031	105.0375	0.00
26/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	34449	33421	34449	33421	0.00
26/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	12657	13285	12657	13285	0.00
26/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	47834	46599	47834	46599	0.00
26/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7109	7530	7109	7530	0.00
26/05/2006	R207 On 01-February-07			Bond Future	7.7100	7.7310	96.7088	96.5432	0.00
26/05/2006	R207 On 03-August-06			Bond Future	7.6900	7.7130	96.7953	96.6339	0.00
26/05/2006	R207 On 02-November-06			Bond Future	7.7000	7.7220	98.5472	98.3876	0.00