



Derivatives Weekly Statistics Report

From 2006/06/19 To 2006/06/23

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2006	GOVI On 01-February-07			jGovi	246.1700	246.6670	246.1680	246.6670	0.00
19/06/2006	GOVI On 03-August-06			jGovi	237.0100	237.4640	237.0130	237.4640	561.00
19/06/2006	GOVI On 02-November-06			jGovi	241.4900	242.5630	241.4900	242.5630	335.00
19/06/2006	J153 On 31-August-10			jSwap	8.3600	8.3100	0.0326	0.0307	0.00
19/06/2006	J157 On 15-September-15			jSwap	8.5500	8.4660	0.0688	0.0636	0.00
19/06/2006	J186 On 21-December-26			jSwap	8.4000	8.2750	0.0909	0.0790	0.00
19/06/2006	J194 On 28-February-08			jSwap	7.9300	7.9080	0.0080	0.0076	0.00
19/06/2006	J201 On 22-December-14			jSwap	8.4900	8.4120	0.0638	0.0589	0.00
19/06/2006	J203 On 15-September-17			jSwap	8.5300	8.4490	0.0763	0.0704	0.00
19/06/2006	J204 On 21-December-18			jSwap	8.4700	8.3780	0.0782	0.0712	0.00
19/06/2006	J207 On 15-January-20			jSwap	8.4600	8.3620	0.0385	0.0304	0.00
19/06/2006	JBAR On 21-December-05			jBar	7.4300	7.4830	0.0000	0.0000	0.00
19/06/2006	JFRA On 01-February-07			jFra	8.0600	8.0560	0.0197	0.0197	115.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2006	JFRA On 07-February-08			jFra	8.5500	8.4720	0.0209	0.0207	0.00
19/06/2006	JFRA On 03-May-07			jFra	8.2600	8.1970	0.0202	0.0200	0.00
19/06/2006	JFRA On 03-August-06			jFra	7.5400	7.5860	0.0184	0.0186	0.00
19/06/2006	JFRA On 02-August-07			jFra	8.4000	8.3670	0.0205	0.0204	0.00
19/06/2006	JFRA On 02-November-06			jFra	7.8200	7.8030	0.0191	0.0191	0.00
19/06/2006	JFRA On 01-November-07			jFra	8.4600	8.4020	0.0222	0.0221	0.00
19/06/2006	JN02 On 03-August-06			jNote	8.2000	8.1620	0.1510	0.1504	0.00
19/06/2006	JN02 On 02-November-06			jNote	8.3400	8.2830	0.1533	0.1523	0.00
19/06/2006	JN05 On 03-August-06			jNote	8.4800	8.4150	0.3440	0.3419	0.00
19/06/2006	JN05 On 02-November-06			jNote	8.5500	8.4720	0.3459	0.3434	0.00
19/06/2006	JN10 On 03-August-06			jNote	8.5300	8.4510	0.5714	0.5679	0.00
19/06/2006	JN10 On 02-November-06			jNote	8.5600	8.4790	0.5722	0.5685	0.00
19/06/2006	JROD On 30-June-06			jRod	6.8900	6.8980	0.0026	0.0020	0.00
19/06/2006	JROD On 31-July-06			jRod	7.0800	7.1120	0.0021	0.0015	0.00
19/06/2006	JROD On 31-August-06			jRod	7.3300	7.3790	0.0015	0.0008	0.00
19/06/2006	R153 On 01-February-07			Bond Future	8.0400	8.0000	120.7974	120.9273	0.00
19/06/2006	R153 On 03-August-06			Bond Future	8.0300	7.9920	122.6176	122.7589	944.00
19/06/2006	R153 On 02-November-06			Bond Future	8.0200	7.9830	118.5022	118.6266	0.00
19/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	4470	5005	4470	5005	0.00
19/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	14040	13331	14040	13331	0.00
19/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1821	2127	1821	2127	0.00
19/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	20409	19471	20409	19471	0.00
19/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	20517	21580	20517	21580	0.00
19/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	20517	21580	20517	21580	0.00
19/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	3554	3372	3554	3372	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
19/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3554	3372	3554	3372	0.00
19/06/2006	R157 On 01-February-07			Bond Future	8.2600	8.2070	137.1583	137.5541	0.00
19/06/2006	R157 On 03-August-06			Bond Future	8.2400	8.1810	138.5921	139.0153	121.00
19/06/2006	R157 On 02-November-06			Bond Future	8.2400	8.1890	134.5454	134.9363	0.00
19/06/2006	R186 On 01-February-07			Bond Future	7.9900	7.9430	126.0928	126.6805	0.00
19/06/2006	R186 On 03-August-06			Bond Future	7.9800	7.9350	126.4974	127.0577	37.00
19/06/2006	R186 On 02-November-06			Bond Future	7.9900	7.9410	128.8887	129.4686	0.00
19/06/2006	R194 On 01-February-07			Bond Future	8.0500	7.9980	106.3250	106.3798	0.00
19/06/2006	R194 On 03-August-06			Bond Future	7.9400	7.9090	107.3408	107.3820	55.00
19/06/2006	R194 On 02-November-06			Bond Future	8.0000	7.9550	104.3019	104.3568	0.00
19/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2511	2757	2511	2757	0.00
19/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5579	5276	5579	5276	0.00
19/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	5157	5515	5157	5515	0.00
19/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3154	2964	3154	2964	0.00
19/06/2006	R201 On 01-February-07			Bond Future	8.2600	8.2020	103.9370	104.2455	0.00
19/06/2006	R201 On 03-August-06			Bond Future	8.2200	8.1690	104.3169	104.6037	26.00
19/06/2006	R201 On 02-November-06			Bond Future	8.2400	8.1870	106.2894	106.5994	0.00
19/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2466	2972	2466	2972	0.00
19/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	47546	44967	47546	44967	0.00
19/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	35403	38007	35403	38007	0.00
19/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5569	5072	5569	5072	0.00
19/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	46912	49740	46912	49740	0.00
19/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2885	2613	2885	2613	0.00
19/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	19	29	19	29	0.00
19/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	92394	89319	92394	89319	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
19/06/2006	R203 On 01-February-07			Bond Future	8.2800	8.2230	103.0939	103.4568	0.00
19/06/2006	R203 On 03-August-06			Bond Future	8.2400	8.1910	103.3456	103.6844	111.00
19/06/2006	R203 On 02-November-06			Bond Future	8.2600	8.2080	101.1340	101.4887	0.00
19/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	36843	40141	36843	40141	0.00
19/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	36843	40141	36843	40141	0.00
19/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	36843	40141	36843	40141	0.00
19/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	36843	40141	36843	40141	0.00
19/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	36843	40141	36843	40141	0.00
19/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	36843	40141	36843	40141	0.00
19/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	910	820	910	820	0.00
19/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	910	820	910	820	0.00
19/06/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	910	820	910	820	0.00
19/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	910	820	910	820	0.00
19/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	910	820	910	820	0.00
19/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	910	820	910	820	0.00
19/06/2006	R204 On 01-February-07			Bond Future	8.2500	8.1950	99.1331	99.5552	0.00
19/06/2006	R204 On 03-August-06			Bond Future	8.2200	8.1700	99.3302	99.7258	83.00
19/06/2006	R204 On 02-November-06			Bond Future	8.2400	8.1850	101.2054	101.6182	0.00
19/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	19948	22431	19948	22431	0.00
19/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	19200	17555	19200	17555	0.00
19/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	11979	13833	11979	13833	0.00
19/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	30164	27890	30164	27890	0.00
19/06/2006	R207 On 01-February-07			Bond Future	8.2200	8.1610	92.7787	93.2354	0.00
19/06/2006	R207 On 03-August-06			Bond Future	8.2000	8.1420	92.8301	93.2588	0.00
19/06/2006	R207 On 02-November-06			Bond Future	8.2100	8.1530	94.5872	95.0339	0.00
20/06/2006	GOVI On 01-February-07			jGovi	245.6100	246.1680	245.6120	246.1680	0.00
20/06/2006	GOVI On 03-August-06			jGovi	236.4900	237.0130	236.4880	237.0130	561.00

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20/06/2006	GOVI On 02-November-06			jGovi	240.9400	241.4900	240.9360	241.4900	335.00
20/06/2006	J153 On 31-August-10			jSwap	8.4000	8.3600	0.0340	0.0326	0.00
20/06/2006	J157 On 15-September-15			jSwap	8.5800	8.5470	0.0710	0.0688	0.00
20/06/2006	J186 On 21-December-26			jSwap	8.4500	8.3980	0.0957	0.0909	0.00
20/06/2006	J194 On 28-February-08			jSwap	7.9700	7.9310	0.0087	0.0080	0.00
20/06/2006	J201 On 22-December-14			jSwap	8.5300	8.4890	0.0662	0.0638	0.00
20/06/2006	J203 On 15-September-17			jSwap	8.5600	8.5320	0.0784	0.0763	0.00
20/06/2006	J204 On 21-December-18			jSwap	8.5000	8.4670	0.0808	0.0782	0.00
20/06/2006	J207 On 15-January-20			jSwap	8.5000	8.4600	0.0416	0.0385	0.00
20/06/2006	JBAR On 21-December-05			jBar	7.4300	7.4340	0.0000	0.0000	0.00
20/06/2006	JFRA On 01-February-07			jFra	8.1100	8.0630	0.0198	0.0197	115.00
20/06/2006	JFRA On 07-February-08			jFra	8.6200	8.5510	0.0210	0.0209	0.00
20/06/2006	JFRA On 03-May-07			jFra	8.3100	8.2620	0.0203	0.0202	0.00
20/06/2006	JFRA On 03-August-06			jFra	7.5600	7.5370	0.0185	0.0184	0.00
20/06/2006	JFRA On 02-August-07			jFra	8.4700	8.4010	0.0207	0.0205	0.00
20/06/2006	JFRA On 02-November-06			jFra	7.8600	7.8150	0.0192	0.0191	0.00
20/06/2006	JFRA On 01-November-07			jFra	8.5200	8.4640	0.0223	0.0222	0.00
20/06/2006	JN02 On 03-August-06			jNote	8.2500	8.1980	0.1518	0.1510	0.00
20/06/2006	JN02 On 02-November-06			jNote	8.3900	8.3380	0.1541	0.1533	0.00
20/06/2006	JN05 On 03-August-06			jNote	8.5200	8.4780	0.3453	0.3440	0.00
20/06/2006	JN05 On 02-November-06			jNote	8.5900	8.5460	0.3473	0.3459	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
20/06/2006	JN10 On 03-August-06			jNote	8.5600	8.5300	0.5726	0.5714	0.00
20/06/2006	JN10 On 02-November-06			jNote	8.5900	8.5630	0.5733	0.5722	0.00
20/06/2006	JROD On 30-June-06			jRod	6.8900	6.8940	0.0026	0.0026	0.00
20/06/2006	JROD On 31-July-06			jRod	7.0800	7.0840	0.0022	0.0021	0.00
20/06/2006	JROD On 31-August-06			jRod	7.3200	7.3250	0.0015	0.0015	0.00
20/06/2006	R153 On 01-February-07			Bond Future	8.1100	8.0390	120.5780	120.7974	0.00
20/06/2006	R153 On 03-August-06			Bond Future	8.0800	8.0295	122.4239	122.6176	944.00
20/06/2006	R153 On 02-November-06			Bond Future	8.0800	8.0180	118.2786	118.5022	0.00
20/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	3753	4470	3753	4470	0.00
20/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	15558	14040	15558	14040	0.00
20/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1446	1821	1446	1821	0.00
20/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	22269	20409	22269	20409	0.00
20/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	18824	20517	18824	20517	0.00
20/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	18824	20517	18824	20517	0.00
20/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4095	3554	4095	3554	0.00
20/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	4095	3554	4095	3554	0.00
20/06/2006	R157 On 01-February-07			Bond Future	8.3100	8.2610	136.7933	137.1583	0.00
20/06/2006	R157 On 03-August-06			Bond Future	8.2800	8.2360	138.2778	138.5921	121.00
20/06/2006	R157 On 02-November-06			Bond Future	8.2900	8.2410	134.1859	134.5454	0.00
20/06/2006	R186 On 01-February-07			Bond Future	8.0400	7.9930	125.5325	126.0928	0.00
20/06/2006	R186 On 03-August-06			Bond Future	8.0300	7.9820	125.9644	126.4974	37.00
20/06/2006	R186 On 02-November-06			Bond Future	8.0400	7.9900	128.3364	128.8887	0.00
20/06/2006	R194 On 01-February-07			Bond Future	8.1700	8.0520	106.2096	106.3250	0.00
20/06/2006	R194 On 03-August-06			Bond Future	8.0100	7.9370	107.2348	107.3408	208.00
20/06/2006	R194 On 02-November-06			Bond Future	8.0900	7.9990	104.1849	104.3019	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
20/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2094	2511	2094	2511	0.00
20/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6316	5579	6316	5579	0.00
20/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	4505	5157	4505	5157	0.00
20/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3655	3154	3655	3154	0.00
20/06/2006	R201 On 01-February-07			Bond Future	8.3100	8.2550	103.6470	103.9370	0.00
20/06/2006	R201 On 03-August-06			Bond Future	8.2600	8.2160	104.0433	104.3169	26.00
20/06/2006	R201 On 02-November-06			Bond Future	8.2900	8.2390	106.0043	106.2894	0.00
20/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2095	2466	2095	2466	0.00
20/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	50075	47546	50075	47546	0.00
20/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	33182	35403	33182	35403	0.00
20/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6198	5569	6198	5569	0.00
20/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	44433	46912	44433	46912	0.00
20/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	3257	2885	3257	2885	0.00
20/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	13	19	13	19	0.00
20/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	95287	92394	95287	92394	0.00
20/06/2006	R203 On 01-February-07			Bond Future	8.3200	8.2750	102.7881	103.0939	0.00
20/06/2006	R203 On 03-August-06			Bond Future	8.2800	8.2380	103.0585	103.3456	111.00
20/06/2006	R203 On 02-November-06			Bond Future	8.3000	8.2580	100.8303	101.1340	0.00
20/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	34170	36843	34170	36843	0.00
20/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	34170	36843	34170	36843	0.00
20/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	34170	36843	34170	36843	0.00
20/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	34170	36843	34170	36843	0.00
20/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	34170	36843	34170	36843	0.00
20/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	34170	36843	34170	36843	0.00
20/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1107	910	1107	910	0.00
20/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	1107	910	1107	910	0.00
20/06/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	1107	910	1107	910	0.00

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20/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	1107	910	1107	910	0.00
20/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	1107	910	1107	910	0.00
20/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	1107	910	1107	910	0.00
20/06/2006	R204 On 01-February-07			Bond Future	8.3000	8.2520	98.8089	99.1331	0.00
20/06/2006	R204 On 03-August-06			Bond Future	8.2600	8.2220	99.0274	99.3302	83.00
20/06/2006	R204 On 02-November-06			Bond Future	8.2800	8.2400	100.8918	101.2054	0.00
20/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	18298	19948	18298	19948	0.00
20/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	20687	19200	20687	19200	0.00
20/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	10803	11979	10803	11979	0.00
20/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	32124	30164	32124	30164	0.00
20/06/2006	R207 On 01-February-07			Bond Future	8.2600	8.2220	92.4734	92.7787	0.00
20/06/2006	R207 On 03-August-06			Bond Future	8.2400	8.1980	92.5332	92.8301	0.00
20/06/2006	R207 On 02-November-06			Bond Future	8.2500	8.2120	94.2785	94.5872	0.00
21/06/2006	GOVI On 01-February-07			jGovi	244.9700	245.6120	244.9690	245.6120	0.00
21/06/2006	GOVI On 03-August-06			jGovi	235.8600	236.4880	235.8610	236.4880	561.00
21/06/2006	GOVI On 02-November-06			jGovi	240.2900	240.9360	240.2920	240.9360	335.00
21/06/2006	J153 On 31-August-10			jSwap	8.4700	8.3970	0.0365	0.0340	0.00
21/06/2006	J157 On 15-September-15			jSwap	8.6200	8.5830	0.0733	0.0710	0.00
21/06/2006	J186 On 21-December-26			jSwap	8.4900	8.4490	0.0952	0.0957	0.00
21/06/2006	J194 On 28-February-08			jSwap	8.0500	7.9680	0.0102	0.0087	0.00
21/06/2006	J201 On 22-December-14			jSwap	8.6800	8.5270	0.0700	0.0662	0.00
21/06/2006	J203 On 15-September-17			jSwap	8.5900	8.5620	0.0806	0.0784	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
21/06/2006	J204 On 21-December-18			jSwap	8.6100	8.5010	0.0840	0.0808	0.00
21/06/2006	J207 On 15-January-20			jSwap	8.5100	8.4980	0.0423	0.0416	0.00
21/06/2006	JBAR On 21-December-05			jBar	7.4300	7.4340	0.0000	0.0000	0.00
21/06/2006	JFRA On 01-February-07			jFra	8.2100	8.1050	0.0201	0.0198	115.00
21/06/2006	JFRA On 07-February-08			jFra	8.7500	8.6150	0.0213	0.0210	0.00
21/06/2006	JFRA On 03-May-07			jFra	8.4400	8.3070	0.0206	0.0203	0.00
21/06/2006	JFRA On 03-August-06			jFra	7.5700	7.5630	0.0185	0.0185	0.00
21/06/2006	JFRA On 02-August-07			jFra	8.6100	8.4720	0.0210	0.0207	0.00
21/06/2006	JFRA On 02-November-06			jFra	7.9500	7.8610	0.0194	0.0192	0.00
21/06/2006	JFRA On 01-November-07			jFra	8.6600	8.5160	0.0227	0.0223	0.00
21/06/2006	JN02 On 03-August-06			jNote	8.3500	8.2460	0.1536	0.1518	0.00
21/06/2006	JN02 On 02-November-06			jNote	8.5000	8.3870	0.1559	0.1541	0.00
21/06/2006	JN05 On 03-August-06			jNote	8.5900	8.5200	0.3474	0.3453	0.00
21/06/2006	JN05 On 02-November-06			jNote	8.6600	8.5890	0.3492	0.3473	0.00
21/06/2006	JN10 On 03-August-06			jNote	8.6000	8.5610	0.5739	0.5726	0.00
21/06/2006	JN10 On 02-November-06			jNote	8.6400	8.5940	0.5747	0.5733	0.00
21/06/2006	JROD On 30-June-06			jRod	6.8900	6.8930	0.0026	0.0026	0.00
21/06/2006	JROD On 31-July-06			jRod	7.0800	7.0820	0.0022	0.0022	0.00
21/06/2006	JROD On 31-August-06			jRod	7.3200	7.3220	0.0015	0.0015	0.00
21/06/2006	R153 On 01-February-07			Bond Future	8.1700	8.1050	120.3657	120.5780	0.00
21/06/2006	R153 On 03-August-06			Bond Future	8.1300	8.0810	122.2231	122.4239	944.00
21/06/2006	R153 On 02-November-06			Bond Future	8.1400	8.0810	118.0627	118.2786	0.00
21/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	3140	3753	3140	3753	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
21/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	17105	15558	17105	15558	0.00
21/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1143	1446	1143	1446	0.00
21/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	24125	22269	24125	22269	0.00
21/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	17247	18824	17247	18824	0.00
21/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	17247	18824	17247	18824	0.00
21/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4678	4095	4678	4095	0.00
21/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	4678	4095	4678	4095	0.00
21/06/2006	R157 On 01-February-07			Bond Future	8.3700	8.3110	136.3643	136.7933	0.00
21/06/2006	R157 On 03-August-06			Bond Future	8.3300	8.2770	137.8577	138.2778	121.00
21/06/2006	R157 On 02-November-06			Bond Future	8.3500	8.2890	133.7533	134.1859	0.00
21/06/2006	R186 On 01-February-07			Bond Future	8.1000	8.0410	124.8030	125.5325	0.00
21/06/2006	R186 On 03-August-06			Bond Future	8.0900	8.0270	125.2593	125.9644	37.00
21/06/2006	R186 On 02-November-06			Bond Future	8.1000	8.0370	127.6133	128.3364	0.00
21/06/2006	R194 On 01-February-07			Bond Future	8.2400	8.1660	106.1358	106.2096	0.00
21/06/2006	R194 On 03-August-06			Bond Future	8.0600	8.0090	107.1583	107.2348	208.00
21/06/2006	R194 On 02-November-06			Bond Future	8.1600	8.0930	104.1065	104.1849	0.00
21/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	4111	4505	4111	4505	0.00
21/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4000	3655	4000	3655	0.00
21/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1852	2094	1852	2094	0.00
21/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6812	6316	6812	6316	0.00
21/06/2006	R201 On 01-February-07			Bond Future	8.3700	8.3050	103.2716	103.6470	0.00
21/06/2006	R201 On 03-August-06			Bond Future	8.3200	8.2610	103.6800	104.0433	26.00
21/06/2006	R201 On 02-November-06			Bond Future	8.3500	8.2870	105.6317	106.0043	0.00
21/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1687	2095	1687	2095	0.00
21/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	53420	50075	53420	50075	0.00
21/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	30382	33182	30382	33182	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
21/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	7124	6198	7124	6198	0.00
21/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	41266	44433	41266	44433	0.00
21/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	3816	3257	3816	3257	0.00
21/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8	13	8	13	0.00
21/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	99036	95287	99036	95287	0.00
21/06/2006	R203 On 01-February-07			Bond Future	8.3800	8.3190	102.3870	102.7881	0.00
21/06/2006	R203 On 03-August-06			Bond Future	8.3300	8.2780	102.6656	103.0585	111.00
21/06/2006	R203 On 02-November-06			Bond Future	8.3600	8.3010	100.4296	100.8303	0.00
21/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	30598	34170	30598	34170	0.00
21/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	30598	34170	30598	34170	0.00
21/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	30598	34170	30598	34170	0.00
21/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	30598	34170	30598	34170	0.00
21/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	30598	34170	30598	34170	0.00
21/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	30598	34170	30598	34170	0.00
21/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1465	1107	1465	1107	0.00
21/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	1465	1107	1465	1107	0.00
21/06/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	1465	1107	1465	1107	0.00
21/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	1465	1107	1465	1107	0.00
21/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	1465	1107	1465	1107	0.00
21/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	1465	1107	1465	1107	0.00
21/06/2006	R204 On 01-February-07			Bond Future	8.3500	8.2960	98.3837	98.8089	0.00
21/06/2006	R204 On 03-August-06			Bond Future	8.3200	8.2620	98.6131	99.0274	83.00
21/06/2006	R204 On 02-November-06			Bond Future	8.3400	8.2820	100.4683	100.8918	0.00
21/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	16225	18298	16225	18298	0.00
21/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	22848	20687	22848	20687	0.00
21/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	9361	10803	9361	10803	0.00
21/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	34917	32124	34917	32124	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
21/06/2006	R207 On 01-February-07			Bond Future	8.3200	8.2630	92.0439	92.4734	0.00
21/06/2006	R207 On 03-August-06			Bond Future	8.2900	8.2370	92.1242	92.5332	0.00
21/06/2006	R207 On 02-November-06			Bond Future	8.3100	8.2530	93.8591	94.2785	0.00
22/06/2006	GOVI On 01-February-07			jGovi	243.6800	244.9690	243.6840	244.9690	0.00
22/06/2006	GOVI On 03-August-06			jGovi	234.5600	235.8610	234.5580	235.8610	561.00
22/06/2006	GOVI On 02-November-06			jGovi	238.9800	240.2920	238.9760	240.2920	335.00
22/06/2006	J153 On 31-August-10			jSwap	8.7400	8.4670	0.0464	0.0365	0.00
22/06/2006	J157 On 15-September-15			jSwap	8.8200	8.6190	0.0853	0.0733	0.00
22/06/2006	J186 On 21-December-26			jSwap	8.4900	8.4930	0.0946	0.0952	0.00
22/06/2006	J194 On 28-February-08			jSwap	8.3300	8.0500	0.0153	0.0102	0.00
22/06/2006	J201 On 22-December-14			jSwap	8.8800	8.6800	0.0813	0.0700	0.00
22/06/2006	J203 On 15-September-17			jSwap	8.7600	8.5940	0.0919	0.0806	0.00
22/06/2006	J204 On 21-December-18			jSwap	8.7400	8.6110	0.0931	0.0840	0.00
22/06/2006	J207 On 15-January-20			jSwap	8.6100	8.5080	0.0500	0.0423	0.00
22/06/2006	JBAR On 21-December-05			jBar	7.4300	7.4300	0.0000	0.0000	0.00
22/06/2006	JFRA On 01-February-07			jFra	8.6600	8.2090	0.0211	0.0201	115.00
22/06/2006	JFRA On 07-February-08			jFra	9.1100	8.7480	0.0222	0.0213	0.00
22/06/2006	JFRA On 03-May-07			jFra	8.8700	8.4370	0.0216	0.0206	0.00
22/06/2006	JFRA On 03-August-06			jFra	7.7200	7.5730	0.0189	0.0185	0.00
22/06/2006	JFRA On 02-August-07			jFra	9.0400	8.6140	0.0220	0.0210	0.00
22/06/2006	JFRA On 02-November-06			jFra	8.2600	7.9470	0.0202	0.0194	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
22/06/2006	JFRA On 01-November-07			jFra	8.9900	8.6580	0.0236	0.0227	0.00
22/06/2006	JN02 On 03-August-06			jNote	8.7000	8.3500	0.1594	0.1536	0.00
22/06/2006	JN02 On 02-November-06			jNote	8.8700	8.4960	0.1621	0.1559	0.00
22/06/2006	JN05 On 03-August-06			jNote	8.8500	8.5860	0.3555	0.3474	0.00
22/06/2006	JN05 On 02-November-06			jNote	8.9200	8.6550	0.3573	0.3492	0.00
22/06/2006	JN10 On 03-August-06			jNote	8.8000	8.6010	0.5811	0.5739	0.00
22/06/2006	JN10 On 02-November-06			jNote	8.8300	8.6350	0.5816	0.5747	0.00
22/06/2006	JROD On 30-June-06			jRod	6.8900	6.8930	0.0026	0.0026	0.00
22/06/2006	JROD On 31-July-06			jRod	7.0800	7.0790	0.0022	0.0022	0.00
22/06/2006	JROD On 31-August-06			jRod	7.3100	7.3160	0.0015	0.0015	0.00
22/06/2006	R153 On 01-February-07			Bond Future	8.3300	8.1690	119.8372	120.3657	0.00
22/06/2006	R153 On 03-August-06			Bond Future	8.2500	8.1345	121.8098	122.2231	944.00
22/06/2006	R153 On 02-November-06			Bond Future	8.3000	8.1420	117.5164	118.0627	0.00
22/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1947	3140	1947	3140	0.00
22/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	21375	17105	21375	17105	0.00
22/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	612	1143	612	1143	0.00
22/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	29057	24125	29057	24125	0.00
22/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	13602	17247	13602	17247	0.00
22/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	13602	17247	13602	17247	0.00
22/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	6496	4678	6496	4678	0.00
22/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	6496	4678	6496	4678	0.00
22/06/2006	R157 On 01-February-07			Bond Future	8.4900	8.3700	135.5192	136.3643	0.00
22/06/2006	R157 On 03-August-06			Bond Future	8.4300	8.3320	137.1288	137.8577	118.00
22/06/2006	R157 On 02-November-06			Bond Future	8.4600	8.3470	132.8938	133.7533	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
22/06/2006	R186 On 01-February-07			Bond Future	8.2100	8.1040	123.6129	124.8030	0.00
22/06/2006	R186 On 03-August-06			Bond Future	8.1900	8.0870	124.0860	125.2593	37.00
22/06/2006	R186 On 02-November-06			Bond Future	8.2000	8.0990	126.4264	127.6133	0.00
22/06/2006	R194 On 01-February-07			Bond Future	8.4700	8.2390	105.9038	106.1358	0.00
22/06/2006	R194 On 03-August-06			Bond Future	8.2300	8.0610	106.9059	107.1583	208.00
22/06/2006	R194 On 02-November-06			Bond Future	8.3600	8.1560	103.8533	104.1065	0.00
22/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	3033	4111	3033	4111	0.00
22/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5242	4000	5242	4000	0.00
22/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1233	1852	1233	1852	0.00
22/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8513	6812	8513	6812	0.00
22/06/2006	R201 On 01-February-07			Bond Future	8.4900	8.3700	102.5718	103.2716	0.00
22/06/2006	R201 On 03-August-06			Bond Future	8.4400	8.3210	102.9761	103.6800	26.00
22/06/2006	R201 On 02-November-06			Bond Future	8.4700	8.3500	104.9209	105.6317	0.00
22/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1107	1687	1107	1687	0.00
22/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	59838	53420	59838	53420	0.00
22/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	25396	30382	25396	30382	0.00
22/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	9247	7124	9247	7124	0.00
22/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	35494	41266	35494	41266	0.00
22/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5153	3816	5153	3816	0.00
22/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3	8	3	8	0.00
22/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	106029	99036	106029	99036	0.00
22/06/2006	R203 On 01-February-07			Bond Future	8.4900	8.3770	101.5980	102.3870	0.00
22/06/2006	R203 On 03-August-06			Bond Future	8.4400	8.3330	101.8787	102.6656	111.00
22/06/2006	R203 On 02-November-06			Bond Future	8.4700	8.3580	99.6276	100.4296	0.00
22/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	23850	30598	23850	30598	0.00
22/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	23850	30598	23850	30598	0.00
22/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	23850	30598	23850	30598	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
22/06/2006	R203	On	03-August-06	9.00	Call	Option on Bond Future	23850	30598	23850	30598	0.00
22/06/2006	R203	On	03-August-06	8.75	Call	Option on Bond Future	23850	30598	23850	30598	0.00
22/06/2006	R203	On	03-August-06	8.00	Call	Option on Bond Future	23850	30598	23850	30598	0.00
22/06/2006	R203	On	03-August-06	8.25	Put	Option on Bond Future	2586	1465	2586	1465	0.00
22/06/2006	R203	On	03-August-06	7.75	Put	Option on Bond Future	2586	1465	2586	1465	0.00
22/06/2006	R203	On	03-August-06	9.25	Put	Option on Bond Future	2586	1465	2586	1465	0.00
22/06/2006	R203	On	03-August-06	9.00	Put	Option on Bond Future	2586	1465	2586	1465	0.00
22/06/2006	R203	On	03-August-06	8.75	Put	Option on Bond Future	2586	1465	2586	1465	0.00
22/06/2006	R203	On	03-August-06	8.00	Put	Option on Bond Future	2586	1465	2586	1465	0.00
22/06/2006	R204	On	01-February-07			Bond Future	8.4700	8.3540	97.5481	98.3837	0.00
22/06/2006	R204	On	03-August-06			Bond Future	8.4300	8.3170	97.7767	98.6131	83.00
22/06/2006	R204	On	02-November-06			Bond Future	8.4500	8.3390	99.6287	100.4683	0.00
22/06/2006	R204	On	02-November-06	8.00	Call	Option on Bond Future	12621	16225	12621	16225	0.00
22/06/2006	R204	On	02-November-06	8.00	Put	Option on Bond Future	27640	22848	27640	22848	0.00
22/06/2006	R204	On	02-November-06	8.00	Call	Option on Bond Future	6956	9361	6956	9361	0.00
22/06/2006	R204	On	02-November-06	8.00	Put	Option on Bond Future	40908	34917	40908	34917	0.00
22/06/2006	R207	On	01-February-07			Bond Future	8.4300	8.3210	91.2148	92.0439	0.00
22/06/2006	R207	On	03-August-06			Bond Future	8.4000	8.2910	91.2988	92.1242	0.00
22/06/2006	R207	On	02-November-06			Bond Future	8.4200	8.3090	93.0207	93.8591	0.00
23/06/2006	GOVI	On	01-February-07			jGovi	241.5700	243.6840	241.5670	243.6840	0.00
23/06/2006	GOVI	On	03-August-06			jGovi	232.2800	234.5580	232.2840	234.5580	561.00
23/06/2006	GOVI	On	02-November-06			jGovi	236.7600	238.9760	236.7610	238.9760	335.00
23/06/2006	J153	On	31-August-10			jSwap	8.9700	8.7360	0.0548	0.0464	0.00
23/06/2006	J157	On	15-September-15			jSwap	9.0300	8.8150	0.0986	0.0853	0.00
23/06/2006	J186	On	21-December-26			jSwap	8.9300	8.4920	0.1331	0.0946	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
23/06/2006	J194 On 28-February-08			jSwap	8.5000	8.3260	0.0185	0.0153	0.00
23/06/2006	J201 On 22-December-14			jSwap	9.1200	8.8830	0.0943	0.0813	0.00
23/06/2006	J203 On 15-September-17			jSwap	9.0100	8.7590	0.1088	0.0919	0.00
23/06/2006	J204 On 21-December-18			jSwap	9.0400	8.7440	0.1140	0.0931	0.00
23/06/2006	J207 On 15-January-20			jSwap	8.9200	8.6060	0.0748	0.0500	0.00
23/06/2006	JBAR On 21-December-05			jBar	7.5300	7.4300	0.0000	0.0000	0.00
23/06/2006	JFRA On 01-February-07			jFra	9.0500	8.6590	0.0221	0.0211	145.00
23/06/2006	JFRA On 07-February-08			jFra	9.3700	9.1080	0.0228	0.0222	0.00
23/06/2006	JFRA On 03-May-07			jFra	9.1100	8.8710	0.0222	0.0216	0.00
23/06/2006	JFRA On 03-August-06			jFra	7.8300	7.7170	0.0192	0.0189	0.00
23/06/2006	JFRA On 02-August-07			jFra	9.3200	9.0370	0.0227	0.0220	0.00
23/06/2006	JFRA On 02-November-06			jFra	8.4900	8.2620	0.0207	0.0202	0.00
23/06/2006	JFRA On 01-November-07			jFra	9.2700	8.9930	0.0243	0.0236	0.00
23/06/2006	JN02 On 03-August-06			jNote	8.9400	8.6960	0.1633	0.1594	0.00
23/06/2006	JN02 On 02-November-06			jNote	9.1400	8.8690	0.1665	0.1621	0.00
23/06/2006	JN05 On 03-August-06			jNote	9.1000	8.8520	0.3634	0.3555	0.00
23/06/2006	JN05 On 02-November-06			jNote	9.1800	8.9230	0.3654	0.3573	0.00
23/06/2006	JN10 On 03-August-06			jNote	9.0300	8.8020	0.5905	0.5811	0.00
23/06/2006	JN10 On 02-November-06			jNote	9.0700	8.8330	0.5913	0.5816	0.00
23/06/2006	JROD On 30-June-06			jRod	6.8900	6.8920	0.0022	0.0026	0.00
23/06/2006	JROD On 31-July-06			jRod	7.0900	7.0750	0.0017	0.0022	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
23/06/2006	JROD On 31-August-06			jRod	7.3600	7.3120	0.0010	0.0015	0.00
23/06/2006	R153 On 01-February-07			Bond Future	8.5800	8.3290	119.0078	119.8372	0.00
23/06/2006	R153 On 03-August-06			Bond Future	8.5300	8.2450	120.7486	121.8098	944.00
23/06/2006	R153 On 02-November-06			Bond Future	8.5500	8.2970	116.6351	117.5164	0.00
23/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	803	1947	803	1947	0.00
23/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	29043	21375	29043	21375	0.00
23/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	193	612	193	612	0.00
23/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	37451	29057	37451	29057	0.00
23/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	8734	13602	8734	13602	0.00
23/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	8734	13602	8734	13602	0.00
23/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	10440	6496	10440	6496	0.00
23/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	10440	6496	10440	6496	0.00
23/06/2006	R157 On 01-February-07			Bond Future	8.7000	8.4870	134.0347	135.5192	0.00
23/06/2006	R157 On 03-August-06			Bond Future	8.6600	8.4280	135.4118	137.1288	121.00
23/06/2006	R157 On 02-November-06			Bond Future	8.6700	8.4630	131.3642	132.8938	0.00
23/06/2006	R186 On 01-February-07			Bond Future	8.3800	8.2080	121.6608	123.6129	0.00
23/06/2006	R186 On 03-August-06			Bond Future	8.3700	8.1880	122.0708	124.0860	37.00
23/06/2006	R186 On 02-November-06			Bond Future	8.3800	8.2020	124.4272	126.4264	0.00
23/06/2006	R194 On 01-February-07			Bond Future	8.7800	8.4690	105.5933	105.9038	0.00
23/06/2006	R194 On 03-August-06			Bond Future	8.5100	8.2330	106.4998	106.9059	208.00
23/06/2006	R194 On 02-November-06			Bond Future	8.6600	8.3600	103.4863	103.8533	0.00
23/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1916	3033	1916	3033	0.00
23/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7230	5242	7230	5242	0.00
23/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	669	1233	669	1233	0.00
23/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11054	8513	11054	8513	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
23/06/2006	R201 On 01-February-07			Bond Future	8.7100	8.4920	101.3646	102.5718	0.00
23/06/2006	R201 On 03-August-06			Bond Future	8.6500	8.4380	101.7107	102.9761	26.00
23/06/2006	R201 On 02-November-06			Bond Future	8.6900	8.4710	103.6792	104.9209	0.00
23/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	499	1107	499	1107	0.00
23/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	71303	59838	71303	59838	0.00
23/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	17826	25396	17826	25396	0.00
23/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	14093	9247	14093	9247	0.00
23/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	26336	35494	26336	35494	0.00
23/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	8411	5153	8411	5153	0.00
23/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1	3	1	3	0.00
23/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	118099	106029	118099	106029	0.00
23/06/2006	R203 On 01-February-07			Bond Future	8.6900	8.4920	100.2321	101.5980	0.00
23/06/2006	R203 On 03-August-06			Bond Future	8.4600	8.4440	101.7449	101.8787	111.00
23/06/2006	R203 On 02-November-06			Bond Future	8.6800	8.4730	98.2329	99.6276	0.00
23/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	22691	23850	22691	23850	0.00
23/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	22691	23850	22691	23850	0.00
23/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	22691	23850	22691	23850	0.00
23/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	22691	23850	22691	23850	0.00
23/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	22691	23850	22691	23850	0.00
23/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	22691	23850	22691	23850	0.00
23/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	2765	2586	2765	2586	0.00
23/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	2765	2586	2765	2586	0.00
23/06/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	2765	2586	2765	2586	0.00
23/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	2765	2586	2765	2586	0.00
23/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	2765	2586	2765	2586	0.00
23/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	2765	2586	2765	2586	0.00
23/06/2006	R204 On 01-February-07			Bond Future	8.6700	8.4690	96.1106	97.5481	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2006	R204 On 03-August-06			Bond Future	8.6300	8.4290	96.2928	97.7767	83.00
23/06/2006	R204 On 02-November-06			Bond Future	8.6600	8.4530	98.1577	99.6287	0.00
23/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	7713	12621	7713	12621	0.00
23/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	37442	27640	37442	27640	0.00
23/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3907	6956	3907	6956	0.00
23/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	52568	40908	52568	40908	0.00
23/06/2006	R207 On 01-February-07			Bond Future	8.6300	8.4340	89.7722	91.2148	0.00
23/06/2006	R207 On 03-August-06			Bond Future	8.6000	8.4010	89.8165	91.2988	0.00
23/06/2006	R207 On 02-November-06			Bond Future	8.6200	8.4220	91.5551	93.0207	0.00