



Derivatives Weekly Statistics Report

From 2006/01/23 To 2006/01/27

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2006	GOVI On 02-February-06			jGovi	237.7700	238.1100	237.7700	238.1100	506.00
23/01/2006	GOVI On 01-February-07			jGovi	255.1600	255.4860	255.1630	255.4860	0.00
23/01/2006	GOVI On 04-May-06			jGovi	241.9700	242.3210	241.9670	242.3210	220.00
23/01/2006	GOVI On 03-August-06			jGovi	246.3300	246.6780	246.3260	246.6780	0.00
23/01/2006	GOVI On 02-November-06			jGovi	250.7400	251.0820	250.7430	251.0820	0.00
23/01/2006	J152 On 28-February-06			jSwap	9499.4200	7.1510	0.0000	0.0000	0.00
23/01/2006	J153 On 31-August-10			jSwap	7.2200	7.1990	0.0119	0.0128	0.00
23/01/2006	J157 On 15-September-15			jSwap	7.4200	7.3930	0.0057	0.0077	0.00
23/01/2006	J186 On 21-December-26			jSwap	7.0400	7.0050	0.0502	0.0535	0.00
23/01/2006	J194 On 28-February-08			jSwap	7.1000	7.0820	0.0092	0.0097	0.00
23/01/2006	J201 On 22-December-14			jSwap	7.4100	7.3800	0.0061	0.0080	0.00
23/01/2006	J203 On 15-September-17			jSwap	7.3800	7.3440	0.0099	0.0126	0.00
23/01/2006	J204 On 21-December-18			jSwap	7.3800	7.3400	0.0104	0.0134	0.00
23/01/2006	J207 On 15-January-20			jSwap	7.3500	7.3180	0.0563	0.0592	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
23/01/2006	JBAR On 16-March-05			jBar	7.0400	7.0380	0.0000	0.0000	0.00
23/01/2006	JFRA On 02-February-06			jFra	7.0600	7.0690	0.0173	0.0173	0.00
23/01/2006	JFRA On 01-February-07			jFra	7.0900	7.1060	0.0174	0.0174	500.00
23/01/2006	JFRA On 04-May-06			jFra	6.8400	6.8370	0.0168	0.0168	0.00
23/01/2006	JFRA On 03-May-07			jFra	7.2000	7.2180	0.0176	0.0177	0.00
23/01/2006	JFRA On 03-August-06			jFra	6.8700	6.8850	0.0169	0.0169	0.00
23/01/2006	JFRA On 02-August-07			jFra	7.2900	7.2930	0.0179	0.0179	0.00
23/01/2006	JFRA On 02-November-06			jFra	6.9400	6.9610	0.0170	0.0171	0.00
23/01/2006	JFRA On 01-November-07			jFra	7.3800	7.3450	0.0194	0.0193	0.00
23/01/2006	JN02 On 02-February-06			jNote	7.0800	7.0860	0.1319	0.1320	0.00
23/01/2006	JN02 On 04-May-06			jNote	7.1200	7.1210	0.1326	0.1326	0.00
23/01/2006	JN02 On 03-August-06			jNote	7.2000	7.1990	0.1340	0.1339	0.00
23/01/2006	JN02 On 02-November-06			jNote	7.2800	7.2000	0.1353	0.1339	0.00
23/01/2006	JN05 On 02-February-06			jNote	7.3800	7.3700	0.3076	0.3072	0.00
23/01/2006	JN05 On 04-May-06			jNote	7.4200	7.4060	0.3089	0.3084	0.00
23/01/2006	JN05 On 03-August-06			jNote	7.4700	7.4570	0.3105	0.3101	0.00
23/01/2006	JN05 On 02-November-06			jNote	7.5200	7.5000	0.3121	0.3114	0.00
23/01/2006	JN10 On 02-February-06			jNote	7.5100	7.4930	0.5269	0.5261	0.00
23/01/2006	JN10 On 04-May-06			jNote	7.5200	7.5070	0.5274	0.5266	0.00
23/01/2006	JN10 On 03-August-06			jNote	7.5500	7.5290	0.5282	0.5272	0.00
23/01/2006	JN10 On 02-November-06			jNote	7.5700	7.5500	0.5290	0.5278	0.00
23/01/2006	JROD On 31-January-06			jRod	6.6700	6.5240	0.0032	0.0032	0.00
23/01/2006	JROD On 28-February-06			jRod	6.7300	6.5840	0.0029	0.0029	0.00
23/01/2006	JROD On 31-March-06			jRod	6.8500	6.7150	0.0026	0.0026	0.00
23/01/2006	JROD On 28-April-06			jRod	6.8600	6.7890	0.0054	0.0053	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
23/01/2006	JROD On 31-May-06			jRod	6.9300	6.8590	0.0051	0.0051	0.00
23/01/2006	JROD On 30-June-06			jRod	6.9800	6.9120	0.0048	0.0048	0.00
23/01/2006	JROD On 31-July-06			jRod	6.9300	6.8830	0.0077	0.0077	0.00
23/01/2006	JROD On 31-August-06			jRod	6.9600	6.9150	0.0074	0.0074	0.00
23/01/2006	R153 On 02-February-06			Bond Future	7.2300	7.2030	127.8090	127.9219	267.00
23/01/2006	R153 On 01-February-07			Bond Future	7.2400	7.2290	123.5135	123.5341	0.00
23/01/2006	R153 On 04-May-06			Bond Future	7.2300	7.2030	123.4853	123.6006	1.00
23/01/2006	R153 On 03-August-06			Bond Future	7.2200	7.1930	125.7085	125.8215	0.00
23/01/2006	R153 On 02-November-06			Bond Future	7.2200	7.1930	121.3740	121.4803	0.00
23/01/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	49597	50606	49597	50606	0.00
23/01/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	49597	50606	49597	50606	0.00
23/01/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	3915	3861	3915	3861	0.00
23/01/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3915	3861	3915	3861	0.00
23/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	5060	6230	5060	6230	0.00
23/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	1984	2025	1984	2025	0.00
23/01/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	17744	18661	17744	18661	0.00
23/01/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	6733	6497	6733	6497	0.00
23/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	24914	25938	24914	25938	0.00
23/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	3783	3654	3783	3654	0.00
23/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	33093	34185	33093	34185	0.00
23/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1950	1890	1950	1890	0.00
23/01/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	41966	43095	41966	43095	0.00
23/01/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	41966	43095	41966	43095	0.00
23/01/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	41966	43095	41966	43095	0.00
23/01/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	41966	43095	41966	43095	0.00
23/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	41966	43095	41966	43095	0.00
23/01/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	918	894	918	894	20.00
23/01/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	918	894	918	894	20.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	918	894	918	894	20.00
23/01/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	918	894	918	894	20.00
23/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	918	894	918	894	20.00
23/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	20260	21418	20260	21418	0.00
23/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	35	64	35	64	0.00
23/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	26581	27718	26581	27718	0.00
23/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	5	12	5	12	0.00
23/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	28686	29820	28686	29820	0.00
23/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	2	7	2	7	0.00
23/01/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	21703	24996	21703	24996	0.00
23/01/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	11572	13802	11572	13802	0.00
23/01/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	28189	30611	28189	30611	0.00
23/01/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9041	10399	9041	10399	0.00
23/01/2006	R157 On 02-February-06			Bond Future	7.4200	7.3930	146.5872	146.8445	140.00
23/01/2006	R157 On 01-February-07			Bond Future	7.4600	7.4480	143.1802	143.2890	0.00
23/01/2006	R157 On 04-May-06			Bond Future	7.4300	7.4020	142.3547	142.6229	0.00
23/01/2006	R157 On 03-August-06			Bond Future	7.4400	7.4050	144.9230	145.1849	0.00
23/01/2006	R157 On 02-November-06			Bond Future	7.4500	7.4130	140.7029	140.9584	0.00
23/01/2006	R186 On 02-February-06			Bond Future	7.0800	7.0510	138.3490	138.7628	0.00
23/01/2006	R186 On 01-February-07			Bond Future	7.0700	7.0530	137.6955	137.8832	0.00
23/01/2006	R186 On 04-May-06			Bond Future	7.0800	7.0480	140.8041	141.2289	0.00
23/01/2006	R186 On 03-August-06			Bond Future	7.0700	7.0420	138.0369	138.4725	0.00
23/01/2006	R186 On 02-November-06			Bond Future	7.0700	7.0370	140.5110	140.9437	0.00
23/01/2006	R194 On 02-February-06			Bond Future	7.0800	7.0590	109.9053	109.9541	50.00
23/01/2006	R194 On 01-February-07			Bond Future	6.9500	6.9430	107.4469	107.4582	0.00
23/01/2006	R194 On 04-May-06			Bond Future	7.0700	7.0370	106.7820	106.8356	0.00
23/01/2006	R194 On 03-August-06			Bond Future	7.0200	6.9850	108.7054	108.7564	0.00

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23/01/2006	R194 On 02-November-06			Bond Future	6.9800	6.9430	105.5871	105.6302	0.00
23/01/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	10300	10400	10300	10400	0.00
23/01/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2149	2136	2149	2136	0.00
23/01/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	14300	14408	14300	14408	0.00
23/01/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1078	1073	1078	1073	0.00
23/01/2006	R201 On 02-February-06			Bond Future	7.4100	7.3830	109.7163	109.9196	0.00
23/01/2006	R201 On 01-February-07			Bond Future	7.4500	7.0820	108.7584	111.0489	0.00
23/01/2006	R201 On 04-May-06			Bond Future	7.4200	7.3920	111.6583	111.8703	0.00
23/01/2006	R201 On 03-August-06			Bond Future	7.4300	7.3970	109.2565	109.4637	0.00
23/01/2006	R201 On 02-November-06			Bond Future	7.4400	7.4030	111.2119	111.4205	0.00
23/01/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	27036	40891	27036	40891	0.00
23/01/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	23901	14851	23901	14851	0.00
23/01/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	86093	87965	86093	87965	0.00
23/01/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	7033	6819	7033	6819	0.00
23/01/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	98133	100068	98133	100068	0.00
23/01/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4881	4730	4881	4730	0.00
23/01/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	9661	17089	9661	17089	0.00
23/01/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	53821	38343	53821	38343	0.00
23/01/2006	R203 On 02-February-06			Bond Future	7.4000	7.3620	109.8585	110.1401	0.00
23/01/2006	R203 On 01-February-07			Bond Future	7.4200	7.4000	109.2587	109.4397	0.00
23/01/2006	R203 On 04-May-06			Bond Future	7.4100	7.3680	107.6294	107.9225	0.00
23/01/2006	R203 On 03-August-06			Bond Future	7.4100	7.3690	109.5665	109.8631	0.00
23/01/2006	R203 On 02-November-06			Bond Future	7.4100	7.3750	107.3668	107.6509	0.00
23/01/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	98892	101795	98892	101795	0.00
23/01/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	98892	101795	98892	101795	0.00
23/01/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	98892	101795	98892	101795	0.00
23/01/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	98892	101795	98892	101795	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
23/01/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	98892	101795	98892	101795	0.00
23/01/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	98892	101795	98892	101795	0.00
23/01/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	749	687	749	687	0.00
23/01/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	749	687	749	687	0.00
23/01/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	749	687	749	687	0.00
23/01/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	749	687	749	687	0.00
23/01/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	749	687	749	687	0.00
23/01/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	749	687	749	687	0.00
23/01/2006	R204 On 02-February-06			Bond Future	7.3800	7.3470	106.1188	106.4168	0.00
23/01/2006	R204 On 01-February-07			Bond Future	7.4100	7.3680	105.6648	105.9631	0.00
23/01/2006	R204 On 04-May-06			Bond Future	7.3900	7.3530	108.0008	108.3033	0.00
23/01/2006	R204 On 03-August-06			Bond Future	7.3900	7.3550	105.9089	106.2158	0.00
23/01/2006	R204 On 02-November-06			Bond Future	7.4000	7.3590	107.8050	108.1077	0.00
23/01/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	59292	61713	59292	61713	0.00
23/01/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	11481	10875	11481	10875	0.00
23/01/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	73897	76518	73897	76518	0.00
23/01/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7153	6747	7153	6747	0.00
23/01/2006	R207 On 02-February-06			Bond Future	7.3600	7.3220	99.5304	99.8311	0.00
23/01/2006	R207 On 01-February-07			Bond Future	7.3800	7.4000	99.4027	99.1982	0.00
23/01/2006	R207 On 04-May-06			Bond Future	7.3600	7.3280	101.2952	101.6010	0.00
23/01/2006	R207 On 03-August-06			Bond Future	7.3700	7.3310	99.4781	99.7806	0.00
23/01/2006	R207 On 02-November-06			Bond Future	7.3700	7.3320	101.2572	101.5646	0.00
24/01/2006	GOVI On 02-February-06			jGovi	237.0100	237.7700	237.0080	237.7700	0.00
24/01/2006	GOVI On 01-February-07			jGovi	254.4600	255.1630	254.4550	255.1630	0.00
24/01/2006	GOVI On 04-May-06			jGovi	241.2000	241.9670	241.1970	241.9670	644.00
24/01/2006	GOVI On 03-August-06			jGovi	245.5700	246.3260	245.5670	246.3260	0.00
24/01/2006	GOVI On 02-November-06			jGovi	250.0100	250.7430	250.0060	250.7430	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
24/01/2006	J152 On 28-February-06			jSwap	9499.4200	9499.4162	0.0000	0.0000	0.00
24/01/2006	J153 On 31-August-10			jSwap	7.2800	7.2210	0.0093	0.0119	0.00
24/01/2006	J157 On 15-September-15			jSwap	7.4800	7.4210	0.0012	0.0057	0.00
24/01/2006	J186 On 21-December-26			jSwap	7.1000	7.0350	0.0429	0.0502	0.00
24/01/2006	J194 On 28-February-08			jSwap	7.1500	7.1020	0.0081	0.0092	0.00
24/01/2006	J201 On 22-December-14			jSwap	7.4700	7.4090	0.0019	0.0061	0.00
24/01/2006	J203 On 15-September-17			jSwap	7.4400	7.3780	0.0048	0.0099	0.00
24/01/2006	J204 On 21-December-18			jSwap	7.4400	7.3750	0.0051	0.0104	0.00
24/01/2006	J207 On 15-January-20			jSwap	7.4100	7.3500	0.0506	0.0563	0.00
24/01/2006	JBAR On 16-March-05			jBar	7.0500	7.0380	0.0000	0.0000	0.00
24/01/2006	JFRA On 02-February-06			jFra	7.0700	7.0630	0.0173	0.0173	0.00
24/01/2006	JFRA On 01-February-07			jFra	7.2000	7.0890	0.0176	0.0174	500.00
24/01/2006	JFRA On 04-May-06			jFra	6.8900	6.8380	0.0169	0.0168	0.00
24/01/2006	JFRA On 03-May-07			jFra	7.3300	7.2040	0.0180	0.0176	0.00
24/01/2006	JFRA On 03-August-06			jFra	6.9300	6.8730	0.0170	0.0169	0.00
24/01/2006	JFRA On 02-August-07			jFra	7.4200	7.2920	0.0182	0.0179	0.00
24/01/2006	JFRA On 02-November-06			jFra	7.0400	6.9420	0.0172	0.0170	0.00
24/01/2006	JFRA On 01-November-07			jFra	7.4200	7.3820	0.0195	0.0194	0.00
24/01/2006	JN02 On 02-February-06			jNote	7.1600	7.0820	0.1332	0.1319	0.00
24/01/2006	JN02 On 04-May-06			jNote	7.2000	7.1190	0.1340	0.1326	0.00
24/01/2006	JN02 On 03-August-06			jNote	7.2800	7.2010	0.1353	0.1340	0.00

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24/01/2006	JN02 On 02-November-06			jNote	7.3600	7.2800	0.1366	0.1353	0.00
24/01/2006	JN05 On 02-February-06			jNote	7.4400	7.3810	0.3097	0.3076	0.00
24/01/2006	JN05 On 04-May-06			jNote	7.4800	7.4170	0.3110	0.3089	0.00
24/01/2006	JN05 On 03-August-06			jNote	7.5300	7.4680	0.3127	0.3105	0.00
24/01/2006	JN05 On 02-November-06			jNote	7.5800	7.5180	0.3142	0.3121	0.00
24/01/2006	JN10 On 02-February-06			jNote	7.5700	7.5070	0.5299	0.5269	0.00
24/01/2006	JN10 On 04-May-06			jNote	7.5900	7.5230	0.5305	0.5274	0.00
24/01/2006	JN10 On 03-August-06			jNote	7.6100	7.5470	0.5312	0.5282	0.00
24/01/2006	JN10 On 02-November-06			jNote	7.6400	7.5710	0.5319	0.5290	0.00
24/01/2006	JROD On 31-January-06			jRod	6.6700	6.6710	0.0032	0.0032	0.00
24/01/2006	JROD On 28-February-06			jRod	6.7300	6.7290	0.0029	0.0029	0.00
24/01/2006	JROD On 31-March-06			jRod	6.8500	6.8530	0.0026	0.0026	0.00
24/01/2006	JROD On 28-April-06			jRod	6.8600	6.8590	0.0053	0.0054	0.00
24/01/2006	JROD On 31-May-06			jRod	6.9400	6.9290	0.0051	0.0051	0.00
24/01/2006	JROD On 30-June-06			jRod	6.9900	6.9830	0.0048	0.0048	0.00
24/01/2006	JROD On 31-July-06			jRod	6.9400	6.9320	0.0076	0.0077	0.00
24/01/2006	JROD On 31-August-06			jRod	6.9700	6.9640	0.0074	0.0074	0.00
24/01/2006	R153 On 02-February-06			Bond Future	7.2900	7.2290	127.5273	127.8090	272.00
24/01/2006	R153 On 01-February-07			Bond Future	7.3100	7.2350	123.2635	123.5135	0.00
24/01/2006	R153 On 04-May-06			Bond Future	7.3000	7.2310	123.2016	123.4853	1.00
24/01/2006	R153 On 03-August-06			Bond Future	7.2900	7.2220	125.4326	125.7085	0.00
24/01/2006	R153 On 02-November-06			Bond Future	7.2900	7.2220	121.1106	121.3740	0.00
24/01/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	47372	49597	47372	49597	0.00
24/01/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	47372	49597	47372	49597	0.00
24/01/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4324	3915	4324	3915	0.00
24/01/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	4324	3915	4324	3915	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
24/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	3255	5060	3255	5060	0.00
24/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	2995	1984	2995	1984	0.00
24/01/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	15886	17744	15886	17744	0.00
24/01/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	7712	6733	7712	6733	0.00
24/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	22714	24914	22714	24914	0.00
24/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	4420	3783	4420	3783	0.00
24/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	30632	33093	30632	33093	0.00
24/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2326	1950	2326	1950	0.00
24/01/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	39329	41966	39329	41966	0.00
24/01/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	39329	41966	39329	41966	0.00
24/01/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	39329	41966	39329	41966	0.00
24/01/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	39329	41966	39329	41966	0.00
24/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	39329	41966	39329	41966	0.00
24/01/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	1118	918	1118	918	20.00
24/01/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	1118	918	1118	918	20.00
24/01/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	1118	918	1118	918	20.00
24/01/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	1118	918	1118	918	20.00
24/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1118	918	1118	918	20.00
24/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	17467	20260	17467	20260	0.00
24/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	59	35	59	35	0.00
24/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	23767	26581	23767	26581	0.00
24/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	8	5	8	5	0.00
24/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	25871	28686	25871	28686	0.00
24/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	4	2	4	2	0.00
24/01/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	20113	21703	20113	21703	0.00
24/01/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	12616	11572	12616	11572	0.00
24/01/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	26398	28189	26398	28189	0.00
24/01/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	9884	9041	9884	9041	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
24/01/2006	R157 On 02-February-06			Bond Future	7.4900	7.4230	146.0317	146.5872	140.00
24/01/2006	R157 On 01-February-07			Bond Future	7.5300	7.4620	142.6459	143.1802	0.00
24/01/2006	R157 On 04-May-06			Bond Future	7.5000	7.4340	141.7955	142.3547	0.00
24/01/2006	R157 On 03-August-06			Bond Future	7.5100	7.4370	144.3686	144.9230	0.00
24/01/2006	R157 On 02-November-06			Bond Future	7.5100	7.4450	140.1542	140.7029	0.00
24/01/2006	R186 On 02-February-06			Bond Future	7.1500	7.0810	137.4587	138.3490	0.00
24/01/2006	R186 On 01-February-07			Bond Future	7.1400	7.0670	136.7894	137.6955	0.00
24/01/2006	R186 On 04-May-06			Bond Future	7.1500	7.0790	139.8929	140.8041	0.00
24/01/2006	R186 On 03-August-06			Bond Future	7.1400	7.0740	137.1315	138.0369	0.00
24/01/2006	R186 On 02-November-06			Bond Future	7.1400	7.0690	139.6116	140.5110	0.00
24/01/2006	R194 On 02-February-06			Bond Future	7.1500	7.0840	109.7863	109.9053	50.00
24/01/2006	R194 On 01-February-07			Bond Future	7.0300	6.9540	107.3676	107.4469	0.00
24/01/2006	R194 On 04-May-06			Bond Future	7.1400	7.0680	106.6645	106.7820	0.00
24/01/2006	R194 On 03-August-06			Bond Future	7.0900	7.0190	108.5975	108.7054	0.00
24/01/2006	R194 On 02-November-06			Bond Future	7.0500	6.9770	105.4920	105.5871	0.00
24/01/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9719	10300	9719	10300	0.00
24/01/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2361	2149	2361	2149	0.00
24/01/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13631	14300	13631	14300	0.00
24/01/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1202	1078	1202	1078	0.00
24/01/2006	R201 On 02-February-06			Bond Future	7.4800	7.4130	109.2777	109.7163	0.00
24/01/2006	R201 On 01-February-07			Bond Future	7.5200	7.4490	108.3346	108.7584	0.00
24/01/2006	R201 On 04-May-06			Bond Future	7.4900	7.4240	111.2163	111.6583	0.00
24/01/2006	R201 On 03-August-06			Bond Future	7.5000	7.4290	108.8179	109.2565	0.00
24/01/2006	R201 On 02-November-06			Bond Future	7.5000	7.4360	110.7835	111.2119	0.00
24/01/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	24806	27036	24806	27036	0.00
24/01/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	25910	23901	25910	23901	0.00
24/01/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	82463	86093	82463	86093	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
24/01/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	7687	7033	7687	7033	0.00
24/01/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	94335	98133	94335	98133	0.00
24/01/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5367	4881	5367	4881	0.00
24/01/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8584	9661	8584	9661	0.00
24/01/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	56983	53821	56983	53821	0.00
24/01/2006	R203 On 02-February-06			Bond Future	7.4600	7.3970	109.3382	109.8585	0.00
24/01/2006	R203 On 01-February-07			Bond Future	7.4900	7.4240	108.7480	109.2587	0.00
24/01/2006	R203 On 04-May-06			Bond Future	7.4700	7.4050	107.1012	107.6294	0.00
24/01/2006	R203 On 03-August-06			Bond Future	7.4700	7.4070	109.0463	109.5665	0.00
24/01/2006	R203 On 02-November-06			Bond Future	7.4800	7.4120	106.8472	107.3668	0.00
24/01/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	93867	98892	93867	98892	0.00
24/01/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	93867	98892	93867	98892	0.00
24/01/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	93867	98892	93867	98892	0.00
24/01/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	93867	98892	93867	98892	0.00
24/01/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	93867	98892	93867	98892	0.00
24/01/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	93867	98892	93867	98892	0.00
24/01/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	927	749	927	749	0.00
24/01/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	927	749	927	749	0.00
24/01/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	927	749	927	749	0.00
24/01/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	927	749	927	749	0.00
24/01/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	927	749	927	749	0.00
24/01/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	927	749	927	749	0.00
24/01/2006	R204 On 02-February-06			Bond Future	7.4500	7.3820	105.5684	106.1188	0.00
24/01/2006	R204 On 01-February-07			Bond Future	7.4700	7.4050	105.1193	105.6648	0.00
24/01/2006	R204 On 04-May-06			Bond Future	7.4600	7.3890	107.4409	108.0008	0.00
24/01/2006	R204 On 03-August-06			Bond Future	7.4600	7.3920	105.3480	105.9089	0.00
24/01/2006	R204 On 02-November-06			Bond Future	7.4600	7.3960	107.2516	107.8050	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
24/01/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	55148	59292	55148	59292	0.00
24/01/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	12870	11481	12870	11481	0.00
24/01/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	69328	73897	69328	73897	0.00
24/01/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8118	7153	8118	7153	0.00
24/01/2006	R207 On 02-February-06			Bond Future	7.4200	7.3570	98.9752	99.5304	0.00
24/01/2006	R207 On 01-February-07			Bond Future	7.4400	7.3750	98.8478	99.4027	0.00
24/01/2006	R207 On 04-May-06			Bond Future	7.4300	7.3640	100.7294	101.2952	0.00
24/01/2006	R207 On 03-August-06			Bond Future	7.4400	7.3670	98.9103	99.4781	0.00
24/01/2006	R207 On 02-November-06			Bond Future	7.4400	7.3690	100.6956	101.2572	0.00
25/01/2006	GOVI On 02-February-06			jGovi	236.9100	237.0080	236.9130	237.0080	0.00
25/01/2006	GOVI On 01-February-07			jGovi	254.4300	254.4550	254.4290	254.4550	0.00
25/01/2006	GOVI On 04-May-06			jGovi	241.1000	241.1970	241.1000	241.1970	699.00
25/01/2006	GOVI On 03-August-06			jGovi	245.4900	245.5670	245.4850	245.5670	0.00
25/01/2006	GOVI On 02-November-06			jGovi	249.9500	250.0060	249.9500	250.0060	0.00
25/01/2006	J152 On 28-February-06			jSwap	9499.4200	9499.4162	0.0000	0.0000	0.00
25/01/2006	J153 On 31-August-10			jSwap	7.3000	7.2810	0.0084	0.0093	0.00
25/01/2006	J157 On 15-September-15			jSwap	7.4800	7.4830	0.0014	0.0012	0.00
25/01/2006	J186 On 21-December-26			jSwap	7.1000	7.1000	0.0429	0.0429	0.00
25/01/2006	J194 On 28-February-08			jSwap	7.1800	7.1520	0.0073	0.0081	0.00
25/01/2006	J201 On 22-December-14			jSwap	7.4700	7.4730	0.0019	0.0019	0.00
25/01/2006	J203 On 15-September-17			jSwap	7.4400	7.4400	0.0049	0.0048	0.00
25/01/2006	J204 On 21-December-18			jSwap	7.4400	7.4390	0.0051	0.0051	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
25/01/2006	J207 On 15-January-20			jSwap	7.4100	7.4140	0.0506	0.0506	0.00
25/01/2006	JBAR On 16-March-05			jBar	7.0500	7.0460	0.0000	0.0000	0.00
25/01/2006	JFRA On 02-February-06			jFra	7.0800	7.0740	0.0173	0.0173	0.00
25/01/2006	JFRA On 01-February-07			jFra	7.2300	7.2010	0.0177	0.0176	500.00
25/01/2006	JFRA On 04-May-06			jFra	6.9500	6.8870	0.0170	0.0169	0.00
25/01/2006	JFRA On 03-May-07			jFra	7.3600	7.3340	0.0180	0.0180	0.00
25/01/2006	JFRA On 03-August-06			jFra	6.9900	6.9310	0.0171	0.0170	0.00
25/01/2006	JFRA On 02-August-07			jFra	7.4400	7.4160	0.0182	0.0182	0.00
25/01/2006	JFRA On 02-November-06			jFra	7.1000	7.0370	0.0174	0.0172	0.00
25/01/2006	JFRA On 01-November-07			jFra	7.4500	7.4210	0.0196	0.0195	0.00
25/01/2006	JN02 On 02-February-06			jNote	7.2000	7.1580	0.1339	0.1332	0.00
25/01/2006	JN02 On 04-May-06			jNote	7.2500	7.2020	0.1348	0.1340	0.00
25/01/2006	JN02 On 03-August-06			jNote	7.3300	7.2790	0.1362	0.1353	0.00
25/01/2006	JN02 On 02-November-06			jNote	7.4100	7.3580	0.1376	0.1366	0.00
25/01/2006	JN05 On 02-February-06			jNote	7.4800	7.4430	0.3109	0.3097	0.00
25/01/2006	JN05 On 04-May-06			jNote	7.5200	7.4820	0.3123	0.3110	0.00
25/01/2006	JN05 On 03-August-06			jNote	7.5700	7.5330	0.3138	0.3127	0.00
25/01/2006	JN05 On 02-November-06			jNote	7.6200	7.5820	0.3153	0.3142	0.00
25/01/2006	JN10 On 02-February-06			jNote	7.5800	7.5700	0.5298	0.5299	0.00
25/01/2006	JN10 On 04-May-06			jNote	7.6000	7.5880	0.5304	0.5305	0.00
25/01/2006	JN10 On 03-August-06			jNote	7.6200	7.6120	0.5311	0.5312	0.00
25/01/2006	JN10 On 02-November-06			jNote	7.6400	7.6360	0.5317	0.5319	0.00
25/01/2006	JROD On 31-January-06			jRod	6.6700	6.6710	0.0032	0.0032	0.00
25/01/2006	JROD On 28-February-06			jRod	6.7200	6.7260	0.0030	0.0029	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
25/01/2006	JROD On 31-March-06			jRod	6.8500	6.8530	0.0027	0.0026	0.00
25/01/2006	JROD On 28-April-06			jRod	6.8600	6.8630	0.0054	0.0053	0.00
25/01/2006	JROD On 31-May-06			jRod	6.9300	6.9350	0.0051	0.0051	0.00
25/01/2006	JROD On 30-June-06			jRod	6.9900	6.9900	0.0048	0.0048	0.00
25/01/2006	JROD On 31-July-06			jRod	6.9400	6.9360	0.0076	0.0076	0.00
25/01/2006	JROD On 31-August-06			jRod	6.9700	6.9690	0.0074	0.0074	0.00
25/01/2006	R153 On 02-February-06			Bond Future	7.3200	7.2940	127.4235	127.5273	272.00
25/01/2006	R153 On 01-February-07			Bond Future	7.3300	7.3080	123.1918	123.2635	0.00
25/01/2006	R153 On 04-May-06			Bond Future	7.3300	7.3000	123.0950	123.2016	3.00
25/01/2006	R153 On 03-August-06			Bond Future	7.3200	7.2930	125.3318	125.4326	0.00
25/01/2006	R153 On 02-November-06			Bond Future	7.3200	7.2940	121.0229	121.1106	0.00
25/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	2571	3255	2571	3255	0.00
25/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	3349	2995	3349	2995	0.00
25/01/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	46625	47372	46625	47372	0.00
25/01/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	46625	47372	46625	47372	0.00
25/01/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4454	4324	4454	4324	0.00
25/01/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	4454	4324	4454	4324	0.00
25/01/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	15180	15886	15180	15886	0.00
25/01/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	8072	7712	8072	7712	0.00
25/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	21879	22714	21879	22714	0.00
25/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	4652	4420	4652	4420	0.00
25/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	29700	30632	29700	30632	0.00
25/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2461	2326	2461	2326	0.00
25/01/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	38333	39329	38333	39329	0.00
25/01/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	38333	39329	38333	39329	0.00
25/01/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	38333	39329	38333	39329	0.00
25/01/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	38333	39329	38333	39329	0.00
25/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	38333	39329	38333	39329	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
25/01/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	1189	1118	1189	1118	20.00
25/01/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	1189	1118	1189	1118	20.00
25/01/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	1189	1118	1189	1118	20.00
25/01/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	1189	1118	1189	1118	20.00
25/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1189	1118	1189	1118	20.00
25/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	16427	17467	16427	17467	0.00
25/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	56	59	56	59	0.00
25/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	22728	23767	22728	23767	0.00
25/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	6	8	6	8	0.00
25/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	24832	25871	24832	25871	0.00
25/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	3	4	3	4	0.00
25/01/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	19580	20113	19580	20113	0.00
25/01/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	12960	12616	12960	12616	0.00
25/01/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	25796	26398	25796	26398	0.00
25/01/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	10159	9884	10159	9884	0.00
25/01/2006	R157 On 02-February-06			Bond Future	7.4900	7.4880	146.0402	146.0317	140.00
25/01/2006	R157 On 01-February-07			Bond Future	7.5200	7.5310	142.6999	142.6459	0.00
25/01/2006	R157 On 04-May-06			Bond Future	7.5000	7.5010	141.8038	141.7955	0.00
25/01/2006	R157 On 03-August-06			Bond Future	7.5000	7.5050	144.3849	144.3686	0.00
25/01/2006	R157 On 02-November-06			Bond Future	7.5100	7.5140	140.1859	140.1542	0.00
25/01/2006	R186 On 02-February-06			Bond Future	7.1500	7.1460	137.4587	137.4587	0.00
25/01/2006	R186 On 01-February-07			Bond Future	7.1300	7.1350	136.8424	136.7894	0.00
25/01/2006	R186 On 04-May-06			Bond Future	7.1500	7.1460	139.9064	139.8929	0.00
25/01/2006	R186 On 03-August-06			Bond Future	7.1400	7.1410	137.1450	137.1315	0.00
25/01/2006	R186 On 02-November-06			Bond Future	7.1300	7.1360	139.6383	139.6116	0.00
25/01/2006	R194 On 02-February-06			Bond Future	7.1800	7.1450	109.7103	109.7863	0.00
25/01/2006	R194 On 01-February-07			Bond Future	7.0800	7.0310	107.3193	107.3676	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
25/01/2006	R194 On 04-May-06			Bond Future	7.1800	7.1360	106.5869	106.6645	50.00
25/01/2006	R194 On 03-August-06			Bond Future	7.1400	7.0910	108.5256	108.5975	0.00
25/01/2006	R194 On 02-November-06			Bond Future	7.1000	7.0520	105.4312	105.4920	0.00
25/01/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9371	9719	9371	9719	0.00
25/01/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2496	2361	2496	2361	0.00
25/01/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13228	13631	13228	13631	0.00
25/01/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1282	1202	1282	1202	0.00
25/01/2006	R201 On 02-February-06			Bond Future	7.4800	7.4780	109.2844	109.2777	0.00
25/01/2006	R201 On 01-February-07			Bond Future	7.5100	7.5180	108.3775	108.3346	0.00
25/01/2006	R201 On 04-May-06			Bond Future	7.4900	7.4910	111.2229	111.2163	0.00
25/01/2006	R201 On 03-August-06			Bond Future	7.5000	7.4970	108.8308	108.8179	0.00
25/01/2006	R201 On 02-November-06			Bond Future	7.5000	7.5040	110.8087	110.7835	0.00
25/01/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	24989	24806	24989	24806	0.00
25/01/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	25664	25910	25664	25910	0.00
25/01/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	82636	82463	82636	82463	0.00
25/01/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	7608	7687	7608	7687	0.00
25/01/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	94525	94335	94525	94335	0.00
25/01/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5305	5367	5305	5367	0.00
25/01/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8660	8584	8660	8584	0.00
25/01/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	56629	56983	56629	56983	0.00
25/01/2006	R203 On 02-February-06			Bond Future	7.4600	7.4620	109.3382	109.3382	0.00
25/01/2006	R203 On 01-February-07			Bond Future	7.4900	7.4920	108.7855	108.7480	0.00
25/01/2006	R203 On 04-May-06			Bond Future	7.4700	7.4720	107.1091	107.1012	0.00
25/01/2006	R203 On 03-August-06			Bond Future	7.4700	7.4740	109.0540	109.0463	0.00
25/01/2006	R203 On 02-November-06			Bond Future	7.4800	7.4800	106.8700	106.8472	0.00
25/01/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	93929	93867	93929	93867	0.00
25/01/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	93929	93867	93929	93867	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
25/01/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	93929	93867	93929	93867	0.00
25/01/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	93929	93867	93929	93867	0.00
25/01/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	93929	93867	93929	93867	0.00
25/01/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	93929	93867	93929	93867	0.00
25/01/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	911	927	911	927	0.00
25/01/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	911	927	911	927	0.00
25/01/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	911	927	911	927	0.00
25/01/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	911	927	911	927	0.00
25/01/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	911	927	911	927	0.00
25/01/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	911	927	911	927	0.00
25/01/2006	R204 On 02-February-06			Bond Future	7.4500	7.4470	105.5684	105.5684	0.00
25/01/2006	R204 On 01-February-07			Bond Future	7.4700	7.4730	105.1593	105.1193	0.00
25/01/2006	R204 On 04-May-06			Bond Future	7.4600	7.4560	107.4409	107.4409	0.00
25/01/2006	R204 On 03-August-06			Bond Future	7.4600	7.4600	105.3645	105.3480	0.00
25/01/2006	R204 On 02-November-06			Bond Future	7.4600	7.4640	107.2759	107.2516	0.00
25/01/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	55281	55148	55281	55148	0.00
25/01/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	12761	12870	12761	12870	0.00
25/01/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	69490	69328	69490	69328	0.00
25/01/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8036	8118	8036	8118	0.00
25/01/2006	R207 On 02-February-06			Bond Future	7.4200	7.4220	98.9837	98.9752	0.00
25/01/2006	R207 On 01-February-07			Bond Future	7.4400	7.4430	98.8885	98.8478	0.00
25/01/2006	R207 On 04-May-06			Bond Future	7.4300	7.4310	100.7378	100.7294	0.00
25/01/2006	R207 On 03-August-06			Bond Future	7.4300	7.4350	98.9269	98.9103	0.00
25/01/2006	R207 On 02-November-06			Bond Future	7.4300	7.4370	100.7285	100.6956	0.00
26/01/2006	GOVI On 02-February-06			jGovi	236.8300	236.9130	236.8270	236.9130	0.00
26/01/2006	GOVI On 01-February-07			jGovi	254.3500	254.4290	254.3470	254.4290	0.00
26/01/2006	GOVI On 04-May-06			jGovi	241.0100	241.1000	241.0090	241.1000	699.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2006	GOVI On 03-August-06			jGovi	245.3900	245.4850	245.3900	245.4850	0.00
26/01/2006	GOVI On 02-November-06			jGovi	249.8600	249.9500	249.8580	249.9500	0.00
26/01/2006	J152 On 28-February-06			jSwap	9499.4200	9499.4162	0.0000	0.0000	0.00
26/01/2006	J153 On 31-August-10			jSwap	7.3200	7.3020	0.0077	0.0084	0.00
26/01/2006	J157 On 15-September-15			jSwap	7.4800	7.4800	0.0016	0.0014	0.00
26/01/2006	J186 On 21-December-26			jSwap	7.1100	7.1000	0.0424	0.0429	0.00
26/01/2006	J194 On 28-February-08			jSwap	7.2100	7.1840	0.0068	0.0073	0.00
26/01/2006	J201 On 22-December-14			jSwap	7.4700	7.4720	0.0020	0.0019	0.00
26/01/2006	J203 On 15-September-17			jSwap	7.4400	7.4390	0.0046	0.0049	0.00
26/01/2006	J204 On 21-December-18			jSwap	7.4400	7.4390	0.0052	0.0051	0.00
26/01/2006	J207 On 15-January-20			jSwap	7.4100	7.4140	0.0510	0.0506	0.00
26/01/2006	JBAR On 16-March-05			jBar	7.0500	7.0460	0.0000	0.0000	0.00
26/01/2006	JFRA On 02-February-06			jFra	7.0700	7.0750	0.0173	0.0173	0.00
26/01/2006	JFRA On 01-February-07			jFra	7.2800	7.2340	0.0178	0.0177	500.00
26/01/2006	JFRA On 04-May-06			jFra	6.9800	6.9510	0.0171	0.0170	0.00
26/01/2006	JFRA On 03-May-07			jFra	7.4100	7.3600	0.0181	0.0180	0.00
26/01/2006	JFRA On 03-August-06			jFra	7.0200	6.9940	0.0172	0.0171	0.00
26/01/2006	JFRA On 02-August-07			jFra	7.4900	7.4420	0.0183	0.0182	0.00
26/01/2006	JFRA On 02-November-06			jFra	7.1600	7.0970	0.0175	0.0174	0.00
26/01/2006	JFRA On 01-November-07			jFra	7.4900	7.4530	0.0197	0.0196	0.00
26/01/2006	JN02 On 02-February-06			jNote	7.2300	7.1960	0.1345	0.1339	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
26/01/2006	JN02 On 04-May-06			jNote	7.2900	7.2500	0.1354	0.1348	0.00
26/01/2006	JN02 On 03-August-06			jNote	7.3600	7.3300	0.1367	0.1362	0.00
26/01/2006	JN02 On 02-November-06			jNote	7.4300	7.4110	0.1379	0.1376	0.00
26/01/2006	JN05 On 02-February-06			jNote	7.5100	7.4800	0.3118	0.3109	0.00
26/01/2006	JN05 On 04-May-06			jNote	7.5500	7.5210	0.3131	0.3123	0.00
26/01/2006	JN05 On 03-August-06			jNote	7.5900	7.5690	0.3145	0.3138	0.00
26/01/2006	JN05 On 02-November-06			jNote	7.6400	7.6160	0.3159	0.3153	0.00
26/01/2006	JN10 On 02-February-06			jNote	7.5900	7.5780	0.5300	0.5298	0.00
26/01/2006	JN10 On 04-May-06			jNote	7.6000	7.5950	0.5306	0.5304	0.00
26/01/2006	JN10 On 03-August-06			jNote	7.6200	7.6180	0.5312	0.5311	0.00
26/01/2006	JN10 On 02-November-06			jNote	7.6400	7.6390	0.5318	0.5317	0.00
26/01/2006	JROD On 31-January-06			jRod	6.6700	6.6700	0.0032	0.0032	0.00
26/01/2006	JROD On 28-February-06			jRod	6.7200	6.7210	0.0030	0.0030	0.00
26/01/2006	JROD On 31-March-06			jRod	6.8400	6.8460	0.0027	0.0027	0.00
26/01/2006	JROD On 28-April-06			jRod	6.8600	6.8610	0.0054	0.0054	0.00
26/01/2006	JROD On 31-May-06			jRod	6.9300	6.9340	0.0051	0.0051	0.00
26/01/2006	JROD On 30-June-06			jRod	6.9900	6.9890	0.0048	0.0048	0.00
26/01/2006	JROD On 31-July-06			jRod	6.9400	6.9360	0.0076	0.0076	0.00
26/01/2006	JROD On 31-August-06			jRod	6.9700	6.9680	0.0074	0.0074	0.00
26/01/2006	R153 On 02-February-06			Bond Future	7.3400	7.3180	127.3371	127.4235	266.00
26/01/2006	R153 On 01-February-07			Bond Future	7.3600	7.3290	123.1030	123.1918	0.00
26/01/2006	R153 On 04-May-06			Bond Future	7.3500	7.3260	123.0048	123.0950	9.00
26/01/2006	R153 On 03-August-06			Bond Future	7.3400	7.3190	125.2427	125.3318	0.00
26/01/2006	R153 On 02-November-06			Bond Future	7.3400	7.3180	120.9317	121.0229	0.00
26/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	2009	2571	2009	2571	0.00
26/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	3651	3349	3651	3349	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
26/01/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	45852	46625	45852	46625	0.00
26/01/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	45852	46625	45852	46625	0.00
26/01/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4593	4454	4593	4454	0.00
26/01/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	4593	4454	4593	4454	0.00
26/01/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	14586	15180	14586	15180	0.00
26/01/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	8379	8072	8379	8072	0.00
26/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	21175	21879	21175	21879	0.00
26/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	4849	4652	4849	4652	0.00
26/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	28913	29700	28913	29700	0.00
26/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2575	2461	2575	2461	0.00
26/01/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	37491	38333	37491	38333	0.00
26/01/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	37491	38333	37491	38333	0.00
26/01/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	37491	38333	37491	38333	0.00
26/01/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	37491	38333	37491	38333	0.00
26/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	37491	38333	37491	38333	0.00
26/01/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	1248	1189	1248	1189	20.00
26/01/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	1248	1189	1248	1189	20.00
26/01/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	1248	1189	1248	1189	20.00
26/01/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	1248	1189	1248	1189	20.00
26/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1248	1189	1248	1189	20.00
26/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	15555	16427	15555	16427	0.00
26/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	49	56	49	56	0.00
26/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	21862	22728	21862	22728	0.00
26/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	4	6	4	6	0.00
26/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	23967	24832	23967	24832	0.00
26/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	2	3	2	3	0.00
26/01/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	19034	19580	19034	19580	0.00
26/01/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	13326	12960	13326	12960	0.00
26/01/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	25178	25796	25178	25796	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
26/01/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	10452	10159	10452	10159	0.00
26/01/2006	R157 On 02-February-06			Bond Future	7.4900	7.4870	146.0402	146.0402	138.00
26/01/2006	R157 On 01-February-07			Bond Future	7.5200	7.5240	142.7077	142.6999	0.00
26/01/2006	R157 On 04-May-06			Bond Future	7.5000	7.5000	141.8038	141.8038	7.00
26/01/2006	R157 On 03-August-06			Bond Future	7.5000	7.5030	144.3849	144.3849	0.00
26/01/2006	R157 On 02-November-06			Bond Future	7.5100	7.5100	140.1859	140.1859	0.00
26/01/2006	R186 On 02-February-06			Bond Future	7.1500	7.1460	137.3906	137.4587	0.00
26/01/2006	R186 On 01-February-07			Bond Future	7.1400	7.1310	136.7761	136.8424	0.00
26/01/2006	R186 On 04-May-06			Bond Future	7.1500	7.1450	139.8252	139.9064	0.00
26/01/2006	R186 On 03-August-06			Bond Future	7.1500	7.1400	137.0778	137.1450	0.00
26/01/2006	R186 On 02-November-06			Bond Future	7.1400	7.1340	139.5715	139.6383	0.00
26/01/2006	R194 On 02-February-06			Bond Future	7.2100	7.1840	109.6616	109.7103	0.00
26/01/2006	R194 On 01-February-07			Bond Future	7.1200	7.0780	107.2720	107.3193	0.00
26/01/2006	R194 On 04-May-06			Bond Future	7.2100	7.1810	106.5352	106.5869	50.00
26/01/2006	R194 On 03-August-06			Bond Future	7.1700	7.1390	108.4732	108.5256	0.00
26/01/2006	R194 On 02-November-06			Bond Future	7.1400	7.1000	105.3793	105.4312	0.00
26/01/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9036	9371	9036	9371	0.00
26/01/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2634	2496	2634	2496	0.00
26/01/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	12837	13228	12837	13228	0.00
26/01/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1364	1282	1364	1282	0.00
26/01/2006	R201 On 02-February-06			Bond Future	7.4800	7.4770	109.2844	109.2844	0.00
26/01/2006	R201 On 01-February-07			Bond Future	7.5100	7.5110	108.3836	108.3775	0.00
26/01/2006	R201 On 04-May-06			Bond Future	7.4900	7.4900	111.2229	111.2229	0.00
26/01/2006	R201 On 03-August-06			Bond Future	7.5000	7.4950	108.8308	108.8308	0.00
26/01/2006	R201 On 02-November-06			Bond Future	7.5000	7.5000	110.8087	110.8087	0.00
26/01/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	24986	24989	24986	24989	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
26/01/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	25600	25664	25600	25664	0.00
26/01/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	82599	82636	82599	82636	0.00
26/01/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	7571	7608	7571	7608	0.00
26/01/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	94494	94525	94494	94525	0.00
26/01/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5275	5305	5275	5305	0.00
26/01/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	8648	8660	8648	8660	0.00
26/01/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	56556	56629	56556	56629	0.00
26/01/2006	R203 On 02-February-06			Bond Future	7.4700	7.4620	109.2983	109.3382	0.00
26/01/2006	R203 On 01-February-07			Bond Future	7.4900	7.4870	108.7480	108.7855	0.00
26/01/2006	R203 On 04-May-06			Bond Future	7.4800	7.4710	107.0698	107.1091	0.00
26/01/2006	R203 On 03-August-06			Bond Future	7.4800	7.4730	109.0153	109.0540	0.00
26/01/2006	R203 On 02-November-06			Bond Future	7.4800	7.4770	106.8319	106.8700	0.00
26/01/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	93545	93929	93545	93929	0.00
26/01/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	93545	93929	93545	93929	0.00
26/01/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	93545	93929	93545	93929	0.00
26/01/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	93545	93929	93545	93929	0.00
26/01/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	93545	93929	93545	93929	0.00
26/01/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	93545	93929	93545	93929	0.00
26/01/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	914	911	914	911	0.00
26/01/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	914	911	914	911	0.00
26/01/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	914	911	914	911	0.00
26/01/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	914	911	914	911	0.00
26/01/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	914	911	914	911	0.00
26/01/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	914	911	914	911	0.00
26/01/2006	R204 On 02-February-06			Bond Future	7.4500	7.4470	105.5768	105.5684	0.00
26/01/2006	R204 On 01-February-07			Bond Future	7.4700	7.4680	105.1673	105.1593	0.00
26/01/2006	R204 On 04-May-06			Bond Future	7.4600	7.4560	107.4409	107.4409	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
26/01/2006	R204 On 03-August-06			Bond Future	7.4600	7.4580	105.3563	105.3645	0.00
26/01/2006	R204 On 02-November-06			Bond Future	7.4600	7.4610	107.2759	107.2759	0.00
26/01/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	55238	55281	55238	55281	0.00
26/01/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	12717	12761	12717	12761	0.00
26/01/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	69454	69490	69454	69490	0.00
26/01/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8000	8036	8000	8036	0.00
26/01/2006	R207 On 02-February-06			Bond Future	7.4200	7.4210	99.0178	98.9837	0.00
26/01/2006	R207 On 01-February-07			Bond Future	7.4300	7.4380	98.9292	98.8885	0.00
26/01/2006	R207 On 04-May-06			Bond Future	7.4300	7.4300	100.7714	100.7378	0.00
26/01/2006	R207 On 03-August-06			Bond Future	7.4300	7.4330	98.9602	98.9269	0.00
26/01/2006	R207 On 02-November-06			Bond Future	7.4300	7.4330	100.7614	100.7285	0.00
27/01/2006	GOVI On 02-February-06			jGovi	237.1400	236.8270	237.1430	236.8270	0.00
27/01/2006	GOVI On 01-February-07			jGovi	254.6500	254.3470	254.6450	254.3470	0.00
27/01/2006	GOVI On 04-May-06			jGovi	241.3300	241.0090	241.3280	241.0090	699.00
27/01/2006	GOVI On 03-August-06			jGovi	245.7100	245.3900	245.7080	245.3900	0.00
27/01/2006	GOVI On 02-November-06			jGovi	250.1700	249.8580	250.1670	249.8580	0.00
27/01/2006	J152 On 28-February-06			jSwap	9499.4200	9499.4162	0.0000	0.0000	0.00
27/01/2006	J153 On 31-August-10			jSwap	7.3000	7.3190	0.0087	0.0077	0.00
27/01/2006	J157 On 15-September-15			jSwap	7.4500	7.4780	0.0033	0.0016	0.00
27/01/2006	J186 On 21-December-26			jSwap	7.0700	7.1050	0.0458	0.0424	0.00
27/01/2006	J194 On 28-February-08			jSwap	7.1800	7.2050	0.0073	0.0068	0.00
27/01/2006	J201 On 22-December-14			jSwap	7.4500	7.4710	0.0036	0.0020	0.00
27/01/2006	J203 On 15-September-17			jSwap	7.4200	7.4430	0.0069	0.0046	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
27/01/2006	J204 On 21-December-18			jSwap	7.4100	7.4380	0.0072	0.0052	0.00
27/01/2006	J207 On 15-January-20			jSwap	7.3900	7.4090	0.0529	0.0510	0.00
27/01/2006	JBAR On 16-March-05			jBar	7.0500	7.0460	0.0000	0.0000	0.00
27/01/2006	JFRA On 02-February-06			jFra	7.0700	7.0720	0.0173	0.0173	0.00
27/01/2006	JFRA On 01-February-07			jFra	7.2800	7.2810	0.0178	0.0178	500.00
27/01/2006	JFRA On 04-May-06			jFra	6.9900	6.9800	0.0171	0.0171	0.00
27/01/2006	JFRA On 03-May-07			jFra	7.4000	7.4050	0.0181	0.0181	0.00
27/01/2006	JFRA On 03-August-06			jFra	7.0300	7.0180	0.0172	0.0172	0.00
27/01/2006	JFRA On 02-August-07			jFra	7.4800	7.4890	0.0183	0.0183	0.00
27/01/2006	JFRA On 02-November-06			jFra	7.1500	7.1580	0.0175	0.0175	0.00
27/01/2006	JFRA On 01-November-07			jFra	7.4700	7.4870	0.0197	0.0197	0.00
27/01/2006	JN02 On 02-February-06			jNote	7.2300	7.2310	0.1345	0.1345	0.00
27/01/2006	JN02 On 04-May-06			jNote	7.2800	7.2860	0.1354	0.1354	0.00
27/01/2006	JN02 On 03-August-06			jNote	7.3500	7.3600	0.1365	0.1367	0.00
27/01/2006	JN02 On 02-November-06			jNote	7.4200	7.4340	0.1377	0.1379	0.00
27/01/2006	JN05 On 02-February-06			jNote	7.4800	7.5050	0.3108	0.3118	0.00
27/01/2006	JN05 On 04-May-06			jNote	7.5200	7.5450	0.3121	0.3131	0.00
27/01/2006	JN05 On 03-August-06			jNote	7.5600	7.5910	0.3135	0.3145	0.00
27/01/2006	JN05 On 02-November-06			jNote	7.6000	7.6350	0.3148	0.3159	0.00
27/01/2006	JN10 On 02-February-06			jNote	7.5500	7.5850	0.5285	0.5300	0.00
27/01/2006	JN10 On 04-May-06			jNote	7.5700	7.6030	0.5291	0.5306	0.00
27/01/2006	JN10 On 03-August-06			jNote	7.5900	7.6240	0.5297	0.5312	0.00
27/01/2006	JN10 On 02-November-06			jNote	7.6100	7.6440	0.5302	0.5318	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
27/01/2006	JROD On 31-January-06			jRod	6.5200	6.6700	0.0032	0.0032	0.00
27/01/2006	JROD On 28-February-06			jRod	6.5700	6.7200	0.0030	0.0030	0.00
27/01/2006	JROD On 31-March-06			jRod	6.6900	6.8440	0.0027	0.0027	0.00
27/01/2006	JROD On 28-April-06			jRod	6.7800	6.8590	0.0054	0.0054	0.00
27/01/2006	JROD On 31-May-06			jRod	6.8500	6.9320	0.0051	0.0051	0.00
27/01/2006	JROD On 30-June-06			jRod	6.9100	6.9870	0.0048	0.0048	0.00
27/01/2006	JROD On 31-July-06			jRod	6.8800	6.9350	0.0077	0.0076	0.00
27/01/2006	JROD On 31-August-06			jRod	6.9200	6.9680	0.0074	0.0074	0.00
27/01/2006	R153 On 02-February-06			Bond Future	7.3100	7.3380	127.4494	127.3371	266.00
27/01/2006	R153 On 01-February-07			Bond Future	7.3300	7.3550	123.2020	123.1030	0.00
27/01/2006	R153 On 04-May-06			Bond Future	7.3200	7.3480	123.1155	123.0048	9.00
27/01/2006	R153 On 03-August-06			Bond Future	7.3100	7.3420	125.3512	125.2427	0.00
27/01/2006	R153 On 02-November-06			Bond Future	7.3100	7.3430	121.0375	120.9317	0.00
27/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	2298	2009	2298	2009	0.00
27/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	2817	3651	2817	3651	0.00
27/01/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	46703	45852	46703	45852	0.00
27/01/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	46703	45852	46703	45852	0.00
27/01/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4386	4593	4386	4593	0.00
27/01/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	4386	4593	4386	4593	0.00
27/01/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	15194	14586	15194	14586	0.00
27/01/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	7881	8379	7881	8379	0.00
27/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	21936	21175	21936	21175	0.00
27/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	4503	4849	4503	4849	0.00
27/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	29802	28913	29802	28913	0.00
27/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	2358	2575	2358	2575	0.00
27/01/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	38474	37491	38474	37491	0.00
27/01/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	38474	37491	38474	37491	0.00
27/01/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	38474	37491	38474	37491	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
27/01/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	38474	37491	38474	37491	0.00
27/01/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	38474	37491	38474	37491	0.00
27/01/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	1125	1248	1125	1248	20.00
27/01/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	1125	1248	1125	1248	20.00
27/01/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	1125	1248	1125	1248	20.00
27/01/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	1125	1248	1125	1248	20.00
27/01/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1125	1248	1125	1248	20.00
27/01/2006	R153 On 02-February-06	8.00	Call	Option on Bond Future	16647	15555	16647	15555	0.00
27/01/2006	R153 On 02-February-06	8.00	Put	Option on Bond Future	17	49	17	49	0.00
27/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	22982	21862	22982	21862	0.00
27/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	1	4	1	4	0.00
27/01/2006	R153 On 02-February-06	7.50	Call	Option on Bond Future	25089	23967	25089	23967	0.00
27/01/2006	R153 On 02-February-06	7.50	Put	Option on Bond Future	0	2	0	2	0.00
27/01/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	19607	19034	19607	19034	0.00
27/01/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	12841	13326	12841	13326	0.00
27/01/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	25835	25178	25835	25178	0.00
27/01/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	10052	10452	10052	10452	0.00
27/01/2006	R157 On 02-February-06			Bond Future	7.4600	7.4870	146.2535	146.0402	138.00
27/01/2006	R157 On 01-February-07			Bond Future	7.5000	7.5230	142.9166	142.7077	0.00
27/01/2006	R157 On 04-May-06			Bond Future	7.4700	7.5000	142.0205	141.8038	7.00
27/01/2006	R157 On 03-August-06			Bond Future	7.4800	7.5030	144.6047	144.3849	0.00
27/01/2006	R157 On 02-November-06			Bond Future	7.4800	7.5100	140.4004	140.1859	0.00
27/01/2006	R186 On 02-February-06			Bond Future	7.1200	7.1510	137.8138	137.3906	0.00
27/01/2006	R186 On 01-February-07			Bond Future	7.1100	7.1360	137.1880	136.7761	0.00
27/01/2006	R186 On 04-May-06			Bond Future	7.1200	7.1510	140.2454	139.8252	0.00
27/01/2006	R186 On 03-August-06			Bond Future	7.1100	7.1450	137.4953	137.0778	0.00
27/01/2006	R186 On 02-November-06			Bond Future	7.1100	7.1390	139.9864	139.5715	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
27/01/2006	R194 On 02-February-06			Bond Future	7.1800	7.2090	109.7123	109.6616	0.00
27/01/2006	R194 On 01-February-07			Bond Future	7.0900	7.1240	107.3080	107.2720	0.00
27/01/2006	R194 On 04-May-06			Bond Future	7.1800	7.2110	106.5852	106.5352	50.00
27/01/2006	R194 On 03-August-06			Bond Future	7.1400	7.1740	108.5211	108.4732	0.00
27/01/2006	R194 On 02-November-06			Bond Future	7.1100	7.1410	105.4224	105.3793	0.00
27/01/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9279	9036	9279	9036	0.00
27/01/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2518	2634	2518	2634	0.00
27/01/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13126	12837	13126	12837	0.00
27/01/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1293	1364	1293	1364	0.00
27/01/2006	R201 On 02-February-06			Bond Future	7.4500	7.4770	109.4596	109.2844	0.00
27/01/2006	R201 On 01-February-07			Bond Future	7.4800	7.5100	108.5493	108.3836	0.00
27/01/2006	R201 On 04-May-06			Bond Future	7.4600	7.4900	111.3942	111.2229	0.00
27/01/2006	R201 On 03-August-06			Bond Future	7.4700	7.4950	108.9982	108.8308	0.00
27/01/2006	R201 On 02-November-06			Bond Future	7.4700	7.5000	110.9785	110.8087	0.00
27/01/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	25802	24986	25802	24986	0.00
27/01/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	24759	25600	24759	25600	0.00
27/01/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	83984	82599	83984	82599	0.00
27/01/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	7258	7571	7258	7571	0.00
27/01/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	95956	94494	95956	94494	0.00
27/01/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5038	5275	5038	5275	0.00
27/01/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	9024	8648	9024	8648	0.00
27/01/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	55275	56556	55275	56556	0.00
27/01/2006	R203 On 02-February-06			Bond Future	7.4400	7.4670	109.5459	109.2983	0.00
27/01/2006	R203 On 01-February-07			Bond Future	7.4600	7.4920	108.9879	108.7480	0.00
27/01/2006	R203 On 04-May-06			Bond Future	7.4500	7.4760	107.3136	107.0698	0.00
27/01/2006	R203 On 03-August-06			Bond Future	7.4500	7.4780	109.2633	109.0153	0.00
27/01/2006	R203 On 02-November-06			Bond Future	7.4500	7.4820	107.0760	106.8319	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
27/01/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	95918	93545	95918	93545	0.00
27/01/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	95918	93545	95918	93545	0.00
27/01/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	95918	93545	95918	93545	0.00
27/01/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	95918	93545	95918	93545	0.00
27/01/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	95918	93545	95918	93545	0.00
27/01/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	95918	93545	95918	93545	0.00
27/01/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	808	914	808	914	0.00
27/01/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	808	914	808	914	0.00
27/01/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	808	914	808	914	0.00
27/01/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	808	914	808	914	0.00
27/01/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	808	914	808	914	0.00
27/01/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	808	914	808	914	0.00
27/01/2006	R204 On 02-February-06			Bond Future	7.4200	7.4460	105.7881	105.5768	0.00
27/01/2006	R204 On 01-February-07			Bond Future	7.4400	7.4670	105.3755	105.1673	0.00
27/01/2006	R204 On 04-May-06			Bond Future	7.4300	7.4560	107.6577	107.4409	0.00
27/01/2006	R204 On 03-August-06			Bond Future	7.4300	7.4590	105.5785	105.3563	0.00
27/01/2006	R204 On 02-November-06			Bond Future	7.4300	7.4610	107.4953	107.2759	0.00
27/01/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	56808	55238	56808	55238	0.00
27/01/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	12094	12717	12094	12717	0.00
27/01/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	71206	69454	71206	69454	0.00
27/01/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7560	8000	7560	8000	0.00
27/01/2006	R207 On 02-February-06			Bond Future	7.4000	7.4170	99.2053	99.0178	0.00
27/01/2006	R207 On 01-February-07			Bond Future	7.4100	7.4330	99.1166	98.9292	0.00
27/01/2006	R207 On 04-May-06			Bond Future	7.4000	7.4260	100.9569	100.7714	0.00
27/01/2006	R207 On 03-August-06			Bond Future	7.4100	7.4290	99.1519	98.9602	0.00
27/01/2006	R207 On 02-November-06			Bond Future	7.4100	7.4290	100.9511	100.7614	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
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