



Derivatives Weekly Statistics Report

From 2006/03/13 To 2006/03/17

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2006	GOVI On 01-February-07			jGovi	254.7200	254.3630	254.7200	254.3630	0.00
13/03/2006	GOVI On 04-May-06			jGovi	241.6000	241.2480	241.6000	241.2480	699.00
13/03/2006	GOVI On 03-August-06			jGovi	245.9500	245.5880	245.9480	245.5880	0.00
13/03/2006	GOVI On 02-November-06			jGovi	250.3400	249.9750	250.3410	249.9750	0.00
13/03/2006	J153 On 31-August-10			jSwap	7.2900	7.3180	0.0078	0.0069	0.00
13/03/2006	J157 On 15-September-15			jSwap	7.4000	7.4310	0.0070	0.0050	0.00
13/03/2006	J186 On 21-December-26			jSwap	7.1200	7.1480	0.0408	0.0381	0.00
13/03/2006	J194 On 28-February-08			jSwap	7.0800	7.1120	0.0078	0.0071	0.00
13/03/2006	J201 On 22-December-14			jSwap	7.3800	7.4140	0.0081	0.0058	0.00
13/03/2006	J203 On 15-September-17			jSwap	7.3800	7.4120	0.0095	0.0072	0.00
13/03/2006	J204 On 21-December-18			jSwap	7.3800	7.4080	0.0102	0.0077	0.00
13/03/2006	J207 On 15-January-20			jSwap	7.3600	7.3850	0.0562	0.0537	0.00
13/03/2006	JBAR On 16-March-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2006	JFRA On 01-February-07			jFra	7.1100	7.1270	0.0174	0.0175	500.00
13/03/2006	JFRA On 04-May-06			jFra	7.1100	7.1160	0.0174	0.0174	0.00
13/03/2006	JFRA On 03-May-07			jFra	7.2500	7.2740	0.0177	0.0178	0.00
13/03/2006	JFRA On 03-August-06			jFra	6.9800	6.9980	0.0171	0.0172	0.00
13/03/2006	JFRA On 02-August-07			jFra	7.3600	7.3660	0.0180	0.0180	0.00
13/03/2006	JFRA On 02-November-06			jFra	7.0400	7.0490	0.0172	0.0173	0.00
13/03/2006	JFRA On 01-November-07			jFra	7.4300	7.5110	0.0196	0.0198	0.00
13/03/2006	JFRA On 07-February-08			jFra	7.5100	0.0000	0.0184	0.0000	0.00
13/03/2006	JN02 On 04-May-06			jNote	7.2200	7.2430	0.1342	0.1347	0.00
13/03/2006	JN02 On 03-August-06			jNote	7.2800	7.3120	0.1353	0.1359	0.00
13/03/2006	JN02 On 02-November-06			jNote	7.3600	7.4010	0.1367	0.1374	0.00
13/03/2006	JN05 On 04-May-06			jNote	7.5400	7.5660	0.3130	0.3139	0.00
13/03/2006	JN05 On 03-August-06			jNote	7.5800	7.6090	0.3144	0.3154	0.00
13/03/2006	JN05 On 02-November-06			jNote	7.6300	7.6600	0.3160	0.3170	0.00
13/03/2006	JN10 On 04-May-06			jNote	7.6100	7.6440	0.5313	0.5328	0.00
13/03/2006	JN10 On 03-August-06			jNote	7.6300	7.6640	0.5318	0.5334	0.00
13/03/2006	JN10 On 02-November-06			jNote	7.6500	7.6880	0.5324	0.5342	0.00
13/03/2006	JROD On 31-March-06			jRod	6.7200	6.5740	0.0030	0.0030	0.00
13/03/2006	JROD On 28-April-06			jRod	6.8100	6.6640	0.0026	0.0026	0.00
13/03/2006	JROD On 31-May-06			jRod	6.9500	6.8110	0.0024	0.0024	0.00
13/03/2006	JROD On 30-June-06			jRod	6.9300	6.8580	0.0051	0.0051	0.00
13/03/2006	JROD On 31-July-06			jRod	7.0000	6.9300	0.0047	0.0047	0.00
13/03/2006	JROD On 31-August-06			jRod	7.0600	6.9930	0.0044	0.0044	0.00
13/03/2006	R153 On 01-February-07			Bond Future	7.3200	7.3490	123.2259	123.1235	0.00
13/03/2006	R153 On 04-May-06			Bond Future	7.2900	7.3170	123.2386	123.1319	13.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2006	R153 On 03-August-06			Bond Future	7.2900	7.3140	125.4559	125.3512	1.00
13/03/2006	R153 On 02-November-06			Bond Future	7.2900	7.3240	121.1106	121.0010	0.00
13/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	45571	44672	45571	44672	0.00
13/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	45571	44672	45571	44672	0.00
13/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	2523	2720	2523	2720	0.00
13/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2523	2720	2523	2720	0.00
13/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	10728	10089	10728	10089	0.00
13/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	2185	2612	2185	2612	0.00
13/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	19309	18428	19309	18428	0.00
13/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	646	832	646	832	0.00
13/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	28849	27850	28849	27850	0.00
13/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	174	242	174	242	0.00
13/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	38624	37579	38624	37579	0.00
13/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	38624	37579	38624	37579	0.00
13/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	38624	37579	38624	37579	0.00
13/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	38624	37579	38624	37579	0.00
13/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	38624	37579	38624	37579	0.00
13/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	44	66	44	66	20.00
13/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	44	66	44	66	20.00
13/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	44	66	44	66	20.00
13/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	44	66	44	66	20.00
13/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	44	66	44	66	20.00
13/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	16412	15838	16412	15838	0.00
13/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8916	9437	8916	9437	0.00
13/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	22947	22264	22947	22264	0.00
13/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6433	6845	6433	6845	0.00
13/03/2006	R157 On 01-February-07			Bond Future	7.4500	7.4860	143.2501	142.9941	0.00
13/03/2006	R157 On 04-May-06			Bond Future	7.4200	7.4520	142.4552	142.2042	7.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2006	R157 On 03-August-06			Bond Future	7.4300	7.4570	145.0211	144.7596	4.00
13/03/2006	R157 On 02-November-06			Bond Future	7.4300	7.4670	140.7907	140.5276	0.00
13/03/2006	R186 On 01-February-07			Bond Future	7.1600	7.1850	136.4849	136.1288	0.00
13/03/2006	R186 On 04-May-06			Bond Future	7.1600	7.1870	139.6901	139.3397	35.00
13/03/2006	R186 On 03-August-06			Bond Future	7.1600	7.1840	136.9033	136.5552	0.00
13/03/2006	R186 On 02-November-06			Bond Future	7.1600	7.1830	139.3449	138.9860	0.00
13/03/2006	R194 On 01-February-07			Bond Future	6.9400	6.9990	107.4613	107.4006	0.00
13/03/2006	R194 On 04-May-06			Bond Future	7.0500	7.0840	106.8183	106.7543	101.00
13/03/2006	R194 On 03-August-06			Bond Future	7.0000	7.0390	108.7414	108.6754	0.00
13/03/2006	R194 On 02-November-06			Bond Future	6.9600	7.0070	105.6150	105.5491	0.00
13/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	10464	10043	10464	10043	0.00
13/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2169	2355	2169	2355	0.00
13/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	14716	14234	14716	14234	0.00
13/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1349	1476	1349	1476	0.00
13/03/2006	R201 On 01-February-07			Bond Future	7.4200	7.4630	108.9125	108.6723	0.00
13/03/2006	R201 On 04-May-06			Bond Future	7.4000	7.4340	111.8305	111.5922	66.00
13/03/2006	R201 On 03-August-06			Bond Future	7.4000	7.4400	109.4313	109.1854	0.00
13/03/2006	R201 On 02-November-06			Bond Future	7.4100	7.4480	111.3825	111.1361	0.00
13/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	22918	21723	22918	21723	0.00
13/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	18242	19450	18242	19450	0.00
13/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	82346	80094	82346	80094	0.00
13/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1580	1792	1580	1792	0.00
13/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	95771	93430	95771	93430	0.00
13/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	813	936	813	936	0.00
13/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3556	3224	3556	3224	0.00
13/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	46174	48246	46174	48246	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
13/03/2006	R203 On 01-February-07			Bond Future	7.4400	7.4720	109.1458	108.8979	0.00
13/03/2006	R203 On 04-May-06			Bond Future	7.4200	7.4460	107.5503	107.3058	0.00
13/03/2006	R203 On 03-August-06			Bond Future	7.4200	7.4490	109.4886	109.2400	0.00
13/03/2006	R203 On 02-November-06			Bond Future	7.4200	7.4570	107.2749	107.0225	0.00
13/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	97679	95265	97679	95265	0.00
13/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	97679	95265	97679	95265	0.00
13/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	97679	95265	97679	95265	0.00
13/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	97679	95265	97679	95265	0.00
13/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	97679	95265	97679	95265	0.00
13/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	97679	95265	97679	95265	0.00
13/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	316	387	316	387	0.00
13/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	316	387	316	387	0.00
13/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	316	387	316	387	0.00
13/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	316	387	316	387	0.00
13/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	316	387	316	387	0.00
13/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	316	387	316	387	0.00
13/03/2006	R204 On 01-February-07			Bond Future	7.4200	7.4480	105.5843	105.3194	0.00
13/03/2006	R204 On 04-May-06			Bond Future	7.4000	7.4260	107.9421	107.6911	80.00
13/03/2006	R204 On 03-August-06			Bond Future	7.4000	7.4310	105.8510	105.5867	0.00
13/03/2006	R204 On 02-November-06			Bond Future	7.4000	7.4370	107.7397	107.4709	0.00
13/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	56673	54760	56673	54760	0.00
13/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9516	10290	9516	10290	0.00
13/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	71672	69513	71672	69513	0.00
13/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5582	6111	5582	6111	0.00
13/03/2006	R207 On 01-February-07			Bond Future	7.3900	7.4170	99.3127	99.0595	0.00
13/03/2006	R207 On 04-May-06			Bond Future	7.3700	7.4010	101.2274	100.9822	0.00
13/03/2006	R207 On 03-August-06			Bond Future	7.3800	7.4050	99.4111	99.1603	0.00

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13/03/2006	R207 On 02-November-06			Bond Future	7.3800	7.4090	101.1826	100.9263	0.00
14/03/2006	GOVI On 01-February-07			jGovi	254.7300	254.7200	254.7330	254.7200	0.00
14/03/2006	GOVI On 04-May-06			jGovi	241.5900	241.6000	241.5870	241.6000	699.00
14/03/2006	GOVI On 03-August-06			jGovi	245.9400	245.9480	245.9440	245.9480	0.00
14/03/2006	GOVI On 02-November-06			jGovi	250.3500	250.3410	250.3490	250.3410	0.00
14/03/2006	J153 On 31-August-10			jSwap	7.2900	7.2940	0.0082	0.0078	0.00
14/03/2006	J157 On 15-September-15			jSwap	7.4000	7.4030	0.0073	0.0070	0.00
14/03/2006	J186 On 21-December-26			jSwap	7.1500	7.1240	0.0376	0.0408	0.00
14/03/2006	J194 On 28-February-08			jSwap	7.0700	7.0780	0.0078	0.0078	0.00
14/03/2006	J201 On 22-December-14			jSwap	7.3800	7.3800	0.0083	0.0081	0.00
14/03/2006	J203 On 15-September-17			jSwap	7.3800	7.3840	0.0099	0.0095	0.00
14/03/2006	J204 On 21-December-18			jSwap	7.3700	7.3790	0.0110	0.0102	0.00
14/03/2006	J207 On 15-January-20			jSwap	7.3500	7.3570	0.0571	0.0562	0.00
14/03/2006	JBAR On 16-March-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
14/03/2006	JFRA On 01-February-07			jFra	7.1100	7.1120	0.0174	0.0174	500.00
14/03/2006	JFRA On 07-February-08			jFra	7.4900	7.5050	0.0183	0.0184	0.00
14/03/2006	JFRA On 04-May-06			jFra	7.1300	7.1100	0.0175	0.0174	0.00
14/03/2006	JFRA On 03-May-07			jFra	7.2600	7.2500	0.0178	0.0177	0.00
14/03/2006	JFRA On 03-August-06			jFra	6.9700	6.9750	0.0171	0.0171	0.00
14/03/2006	JFRA On 02-August-07			jFra	7.3800	7.3600	0.0181	0.0180	0.00
14/03/2006	JFRA On 02-November-06			jFra	7.0400	7.0370	0.0173	0.0172	0.00

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14/03/2006	JFRA On 01-November-07			jFra	7.4100	7.4340	0.0195	0.0196	0.00
14/03/2006	JN02 On 04-May-06			jNote	7.2200	7.2150	0.1342	0.1342	0.00
14/03/2006	JN02 On 03-August-06			jNote	7.2700	7.2750	0.1352	0.1353	0.00
14/03/2006	JN02 On 02-November-06			jNote	7.3600	7.3600	0.1366	0.1367	0.00
14/03/2006	JN05 On 04-May-06			jNote	7.5300	7.5390	0.3127	0.3130	0.00
14/03/2006	JN05 On 03-August-06			jNote	7.5700	7.5810	0.3139	0.3144	0.00
14/03/2006	JN05 On 02-November-06			jNote	7.6200	7.6320	0.3155	0.3160	0.00
14/03/2006	JN10 On 04-May-06			jNote	7.6100	7.6140	0.5313	0.5313	0.00
14/03/2006	JN10 On 03-August-06			jNote	7.6300	7.6310	0.5318	0.5318	0.00
14/03/2006	JN10 On 02-November-06			jNote	7.6500	7.6520	0.5324	0.5324	0.00
14/03/2006	JROD On 31-March-06			jRod	6.7100	6.7180	0.0030	0.0030	0.00
14/03/2006	JROD On 28-April-06			jRod	6.8000	6.8100	0.0027	0.0026	0.00
14/03/2006	JROD On 31-May-06			jRod	6.9400	6.9490	0.0025	0.0024	0.00
14/03/2006	JROD On 30-June-06			jRod	6.9300	6.9290	0.0051	0.0051	0.00
14/03/2006	JROD On 31-July-06			jRod	7.0000	7.0020	0.0047	0.0047	0.00
14/03/2006	JROD On 31-August-06			jRod	7.0600	7.0630	0.0044	0.0044	0.00
14/03/2006	R153 On 01-February-07			Bond Future	7.3000	7.3190	123.2841	123.2259	0.00
14/03/2006	R153 On 04-May-06			Bond Future	7.2800	7.2910	123.2797	123.2386	13.00
14/03/2006	R153 On 03-August-06			Bond Future	7.2800	7.2870	125.5025	125.4559	1.00
14/03/2006	R153 On 02-November-06			Bond Future	7.2800	7.2940	121.1617	121.1106	0.00
14/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	46000	45571	46000	45571	0.00
14/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	46000	45571	46000	45571	0.00
14/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	2441	2523	2441	2523	0.00
14/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2441	2523	2441	2523	0.00
14/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	10991	10728	10991	10728	0.00

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14/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	2036	2185	2036	2185	0.00
14/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	19660	19309	19660	19309	0.00
14/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	585	646	585	646	0.00
14/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	29239	28849	29239	28849	0.00
14/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	153	174	153	174	0.00
14/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	39028	38624	39028	38624	0.00
14/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	39028	38624	39028	38624	0.00
14/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	39028	38624	39028	38624	0.00
14/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	39028	38624	39028	38624	0.00
14/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	39028	38624	39028	38624	0.00
14/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	37	44	37	44	20.00
14/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	37	44	37	44	20.00
14/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	37	44	37	44	20.00
14/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	37	44	37	44	20.00
14/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	37	44	37	44	20.00
14/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	16696	16412	16696	16412	0.00
14/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8688	8916	8688	8916	0.00
14/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	23281	22947	23281	22947	0.00
14/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	6255	6433	6255	6433	0.00
14/03/2006	R157 On 01-February-07			Bond Future	7.4500	7.4530	143.3123	143.2501	0.00
14/03/2006	R157 On 04-May-06			Bond Future	7.4200	7.4220	142.4971	142.4552	7.00
14/03/2006	R157 On 03-August-06			Bond Future	7.4200	7.4250	145.0702	145.0211	4.00
14/03/2006	R157 On 02-November-06			Bond Future	7.4300	7.4340	140.8466	140.7907	0.00
14/03/2006	R186 On 01-February-07			Bond Future	7.1900	7.1580	136.1288	136.4849	0.00
14/03/2006	R186 On 04-May-06			Bond Future	7.1900	7.1610	139.3397	139.6901	35.00
14/03/2006	R186 On 03-August-06			Bond Future	7.1800	7.1580	136.5552	136.9033	0.00
14/03/2006	R186 On 02-November-06			Bond Future	7.1800	7.1560	138.9992	139.3449	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
14/03/2006	R194 On 01-February-07			Bond Future	6.9200	6.9400	107.4799	107.4613	0.00
14/03/2006	R194 On 04-May-06			Bond Future	7.0400	7.0470	106.8252	106.8183	101.00
14/03/2006	R194 On 03-August-06			Bond Future	6.9900	6.9950	108.7519	108.7414	0.00
14/03/2006	R194 On 02-November-06			Bond Future	6.9400	6.9550	105.6315	105.6150	0.00
14/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	10594	10464	10594	10464	0.00
14/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2114	2169	2114	2169	0.00
14/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	14864	14716	14864	14716	0.00
14/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1312	1349	1312	1349	0.00
14/03/2006	R201 On 01-February-07			Bond Future	7.4200	7.4240	108.9619	108.9125	0.00
14/03/2006	R201 On 04-May-06			Bond Future	7.3900	7.3980	111.8637	111.8305	66.00
14/03/2006	R201 On 03-August-06			Bond Future	7.4000	7.4020	109.4637	109.4313	0.00
14/03/2006	R201 On 02-November-06			Bond Future	7.4000	7.4090	111.4268	111.3825	0.00
14/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	23157	22918	23157	22918	0.00
14/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	17987	18242	17987	18242	0.00
14/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	82747	82346	82747	82346	0.00
14/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1537	1580	1537	1580	0.00
14/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	96189	95771	96189	95771	0.00
14/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	788	813	788	813	0.00
14/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3621	3556	3621	3556	0.00
14/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	45746	46174	45746	46174	0.00
14/03/2006	R203 On 01-February-07			Bond Future	7.4300	7.4390	109.1985	109.1458	0.00
14/03/2006	R203 On 04-May-06			Bond Future	7.4100	7.4150	107.5898	107.5503	0.00
14/03/2006	R203 On 03-August-06			Bond Future	7.4100	7.4170	109.5276	109.4886	0.00
14/03/2006	R203 On 02-November-06			Bond Future	7.4200	7.4240	107.3208	107.2749	0.00
14/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	98055	97679	98055	97679	0.00
14/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	98055	97679	98055	97679	0.00
14/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	98055	97679	98055	97679	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
14/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	98055	97679	98055	97679	0.00
14/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	98055	97679	98055	97679	0.00
14/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	98055	97679	98055	97679	0.00
14/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	302	316	302	316	0.00
14/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	302	316	302	316	0.00
14/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	302	316	302	316	0.00
14/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	302	316	302	316	0.00
14/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	302	316	302	316	0.00
14/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	302	316	302	316	0.00
14/03/2006	R204 On 01-February-07			Bond Future	7.4000	7.4150	105.6808	105.5843	0.00
14/03/2006	R204 On 04-May-06			Bond Future	7.3900	7.3960	108.0259	107.9421	80.00
14/03/2006	R204 On 03-August-06			Bond Future	7.3900	7.3990	105.9337	105.8510	0.00
14/03/2006	R204 On 02-November-06			Bond Future	7.3900	7.4040	107.8295	107.7397	0.00
14/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	57321	56673	57321	56673	0.00
14/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9266	9516	9266	9516	0.00
14/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	72401	71672	72401	71672	0.00
14/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5413	5582	5413	5582	0.00
14/03/2006	R207 On 01-February-07			Bond Future	7.3700	7.3860	99.4109	99.3127	0.00
14/03/2006	R207 On 04-May-06			Bond Future	7.3600	7.3720	101.3122	101.2274	0.00
14/03/2006	R207 On 03-August-06			Bond Future	7.3700	7.3750	99.4949	99.4111	0.00
14/03/2006	R207 On 02-November-06			Bond Future	7.3700	7.3780	101.2821	101.1826	0.00
15/03/2006	GOVI On 01-February-07			jGovi	255.0800	254.7330	255.0800	254.7330	0.00
15/03/2006	GOVI On 04-May-06			jGovi	241.9500	241.5870	241.9530	241.5870	699.00
15/03/2006	GOVI On 03-August-06			jGovi	246.3100	245.9440	246.3110	245.9440	0.00
15/03/2006	GOVI On 02-November-06			jGovi	250.7100	250.3490	250.7100	250.3490	0.00
15/03/2006	J153 On 31-August-10			jSwap	7.2500	7.2850	0.0095	0.0082	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2006	J157 On 15-September-15			jSwap	7.4100	7.3990	0.0064	0.0073	0.00
15/03/2006	J186 On 21-December-26			jSwap	7.1200	7.1540	0.0417	0.0376	0.00
15/03/2006	J194 On 28-February-08			jSwap	7.0400	7.0740	0.0084	0.0078	0.00
15/03/2006	J201 On 22-December-14			jSwap	7.3500	7.3760	0.0100	0.0083	0.00
15/03/2006	J203 On 15-September-17			jSwap	7.3800	7.3790	0.0093	0.0099	0.00
15/03/2006	J204 On 21-December-18			jSwap	7.3500	7.3690	0.0127	0.0110	0.00
15/03/2006	J207 On 15-January-20			jSwap	7.3300	7.3470	0.0590	0.0571	0.00
15/03/2006	JBAR On 16-March-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
15/03/2006	JFRA On 01-February-07			jFra	7.0900	7.1100	0.0174	0.0174	500.00
15/03/2006	JFRA On 07-February-08			jFra	7.4700	7.4880	0.0183	0.0183	0.00
15/03/2006	JFRA On 04-May-06			jFra	7.1200	7.1280	0.0175	0.0175	0.00
15/03/2006	JFRA On 03-May-07			jFra	7.2400	7.2550	0.0177	0.0178	0.00
15/03/2006	JFRA On 03-August-06			jFra	6.9500	6.9650	0.0170	0.0171	0.00
15/03/2006	JFRA On 02-August-07			jFra	7.3500	7.3820	0.0180	0.0181	0.00
15/03/2006	JFRA On 02-November-06			jFra	7.0300	7.0400	0.0172	0.0173	0.00
15/03/2006	JFRA On 01-November-07			jFra	7.4200	7.4080	0.0195	0.0195	0.00
15/03/2006	JN02 On 04-May-06			jNote	7.2000	7.2150	0.1340	0.1342	0.00
15/03/2006	JN02 On 03-August-06			jNote	7.2600	7.2710	0.1349	0.1352	0.00
15/03/2006	JN02 On 02-November-06			jNote	7.3400	7.3560	0.1363	0.1366	0.00
15/03/2006	JN05 On 04-May-06			jNote	7.5100	7.5290	0.3118	0.3127	0.00
15/03/2006	JN05 On 03-August-06			jNote	7.5400	7.5680	0.3131	0.3139	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2006	JN05 On 02-November-06			jNote	7.5900	7.6180	0.3147	0.3155	0.00
15/03/2006	JN10 On 04-May-06			jNote	7.5900	7.6120	0.5304	0.5313	0.00
15/03/2006	JN10 On 03-August-06			jNote	7.6100	7.6280	0.5308	0.5318	0.00
15/03/2006	JN10 On 02-November-06			jNote	7.6300	7.6500	0.5313	0.5324	0.00
15/03/2006	JROD On 31-March-06			jRod	6.7100	6.7140	0.0030	0.0030	0.00
15/03/2006	JROD On 28-April-06			jRod	6.8000	6.7970	0.0027	0.0027	0.00
15/03/2006	JROD On 31-May-06			jRod	6.9400	6.9410	0.0025	0.0025	0.00
15/03/2006	JROD On 30-June-06			jRod	6.9300	6.9290	0.0051	0.0051	0.00
15/03/2006	JROD On 31-July-06			jRod	7.0000	7.0030	0.0047	0.0047	0.00
15/03/2006	JROD On 31-August-06			jRod	7.0600	7.0620	0.0045	0.0044	0.00
15/03/2006	R153 On 01-February-07			Bond Future	7.2600	7.3020	123.4244	123.2841	0.00
15/03/2006	R153 On 04-May-06			Bond Future	7.2400	7.2810	123.4318	123.2797	13.00
15/03/2006	R153 On 03-August-06			Bond Future	7.2400	7.2750	125.6541	125.5025	1.00
15/03/2006	R153 On 02-November-06			Bond Future	7.2400	7.2800	121.3117	121.1617	0.00
15/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	47303	46000	47303	46000	0.00
15/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	47303	46000	47303	46000	0.00
15/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	2244	2441	2244	2441	0.00
15/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2244	2441	2244	2441	0.00
15/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	12118	10991	12118	10991	0.00
15/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	1642	2036	1642	2036	0.00
15/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	21040	19660	21040	19660	0.00
15/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	444	585	444	585	0.00
15/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	30717	29239	30717	29239	0.00
15/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	110	153	110	153	0.00
15/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	40538	39028	40538	39028	0.00
15/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	40538	39028	40538	39028	0.00
15/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	40538	39028	40538	39028	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	40538	39028	40538	39028	0.00
15/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	40538	39028	40538	39028	0.00
15/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	25	37	25	37	20.00
15/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	25	37	25	37	20.00
15/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	25	37	25	37	20.00
15/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	25	37	25	37	20.00
15/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	25	37	25	37	20.00
15/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	17596	16696	17596	16696	0.00
15/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8088	8688	8088	8688	0.00
15/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	24324	23281	24324	23281	0.00
15/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5798	6255	5798	6255	0.00
15/03/2006	R157 On 01-February-07			Bond Future	7.4200	7.4450	143.5224	143.3123	0.00
15/03/2006	R157 On 04-May-06			Bond Future	7.3900	7.4170	142.7152	142.4971	7.00
15/03/2006	R157 On 03-August-06			Bond Future	7.3900	7.4190	145.2915	145.0702	4.00
15/03/2006	R157 On 02-November-06			Bond Future	7.4000	7.4270	141.0624	140.8466	0.00
15/03/2006	R186 On 01-February-07			Bond Future	7.1500	7.1850	136.6172	136.1288	0.00
15/03/2006	R186 On 04-May-06			Bond Future	7.1500	7.1870	139.8252	139.3397	35.00
15/03/2006	R186 On 03-August-06			Bond Future	7.1500	7.1840	137.0375	136.5552	0.00
15/03/2006	R186 On 02-November-06			Bond Future	7.1500	7.1820	139.4915	138.9992	0.00
15/03/2006	R194 On 01-February-07			Bond Future	6.8700	6.9220	107.5324	107.4799	0.00
15/03/2006	R194 On 04-May-06			Bond Future	7.0100	7.0430	106.8909	106.8252	101.00
15/03/2006	R194 On 03-August-06			Bond Future	6.9500	6.9880	108.8164	108.7519	0.00
15/03/2006	R194 On 02-November-06			Bond Future	6.9000	6.9420	105.6912	105.6315	0.00
15/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	10980	10594	10980	10594	0.00
15/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1974	2114	1974	2114	0.00
15/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	15297	14864	15297	14864	0.00
15/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1220	1312	1220	1312	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2006	R201 On 01-February-07			Bond Future	7.3900	7.4160	109.1225	108.9619	0.00
15/03/2006	R201 On 04-May-06			Bond Future	7.3700	7.3930	112.0363	111.8637	66.00
15/03/2006	R201 On 03-August-06			Bond Future	7.3700	7.3970	109.6389	109.4637	0.00
15/03/2006	R201 On 02-November-06			Bond Future	7.3800	7.4020	111.5980	111.4268	0.00
15/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	24018	23157	24018	23157	0.00
15/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	17242	17987	17242	17987	0.00
15/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	84340	82747	84340	82747	0.00
15/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1420	1537	1420	1537	0.00
15/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	97833	96189	97833	96189	0.00
15/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	721	788	721	788	0.00
15/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3879	3621	3879	3621	0.00
15/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	44397	45746	44397	45746	0.00
15/03/2006	R203 On 01-February-07			Bond Future	7.4100	7.4320	109.3944	109.1985	0.00
15/03/2006	R203 On 04-May-06			Bond Future	7.3800	7.4100	107.7956	107.5898	0.00
15/03/2006	R203 On 03-August-06			Bond Future	7.3900	7.4120	109.7381	109.5276	0.00
15/03/2006	R203 On 02-November-06			Bond Future	7.3900	7.4180	107.5279	107.3208	0.00
15/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	100119	98055	100119	98055	0.00
15/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	100119	98055	100119	98055	0.00
15/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	100119	98055	100119	98055	0.00
15/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	100119	98055	100119	98055	0.00
15/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	100119	98055	100119	98055	0.00
15/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	100119	98055	100119	98055	0.00
15/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	261	302	261	302	0.00
15/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	261	302	261	302	0.00
15/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	261	302	261	302	0.00
15/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	261	302	261	302	0.00
15/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	261	302	261	302	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	261	302	261	302	0.00
15/03/2006	R204 On 01-February-07			Bond Future	7.3800	7.4030	105.8501	105.6808	0.00
15/03/2006	R204 On 04-May-06			Bond Future	7.3700	7.3860	108.2023	108.0259	80.00
15/03/2006	R204 On 03-August-06			Bond Future	7.3700	7.3890	106.1161	105.9337	0.00
15/03/2006	R204 On 02-November-06			Bond Future	7.3700	7.3930	108.0094	107.8295	0.00
15/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	58677	57321	58677	57321	0.00
15/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8821	9266	8821	9266	0.00
15/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	73905	72401	73905	72401	0.00
15/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5117	5413	5117	5413	0.00
15/03/2006	R207 On 01-February-07			Bond Future	7.3600	7.3740	99.5667	99.4109	0.00
15/03/2006	R207 On 04-May-06			Bond Future	7.3400	7.3620	101.4734	101.3122	0.00
15/03/2006	R207 On 03-August-06			Bond Future	7.3500	7.3650	99.6628	99.4949	0.00
15/03/2006	R207 On 02-November-06			Bond Future	7.3500	7.3660	101.4398	101.2821	0.00
16/03/2006	GOVI On 01-February-07			jGovi	255.2400	255.0800	255.2400	255.0800	0.00
16/03/2006	GOVI On 04-May-06			jGovi	242.1500	241.9530	242.1460	241.9530	699.00
16/03/2006	GOVI On 03-August-06			jGovi	246.5000	246.3110	246.4950	246.3110	0.00
16/03/2006	GOVI On 02-November-06			jGovi	250.8800	250.7100	250.8810	250.7100	0.00
16/03/2006	J153 On 31-August-10			jSwap	7.2300	7.2500	0.0101	0.0095	0.00
16/03/2006	J157 On 15-September-15			jSwap	7.4000	7.4050	0.0071	0.0064	0.00
16/03/2006	J186 On 21-December-26			jSwap	7.0900	7.1170	0.0452	0.0417	0.00
16/03/2006	J194 On 28-February-08			jSwap	7.0300	7.0420	0.0087	0.0084	0.00
16/03/2006	J201 On 22-December-14			jSwap	7.3400	7.3510	0.0107	0.0100	0.00
16/03/2006	J203 On 15-September-17			jSwap	7.3700	7.3790	0.0097	0.0093	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2006	J204 On 21-December-18			jSwap	7.3400	7.3490	0.0136	0.0127	0.00
16/03/2006	J207 On 15-January-20			jSwap	7.3100	7.3260	0.0604	0.0590	0.00
16/03/2006	JBAR On 16-March-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
16/03/2006	JFRA On 01-February-07			jFra	7.0400	7.0920	0.0172	0.0174	500.00
16/03/2006	JFRA On 07-February-08			jFra	7.4800	7.4710	0.0183	0.0183	0.00
16/03/2006	JFRA On 04-May-06			jFra	7.1100	7.1220	0.0174	0.0175	0.00
16/03/2006	JFRA On 03-May-07			jFra	7.1800	7.2370	0.0176	0.0177	0.00
16/03/2006	JFRA On 03-August-06			jFra	6.9300	6.9540	0.0170	0.0170	0.00
16/03/2006	JFRA On 02-August-07			jFra	7.2900	7.3510	0.0178	0.0180	0.00
16/03/2006	JFRA On 02-November-06			jFra	7.0000	7.0260	0.0172	0.0172	0.00
16/03/2006	JFRA On 01-November-07			jFra	7.4200	7.4240	0.0195	0.0195	0.00
16/03/2006	JN02 On 04-May-06			jNote	7.1700	7.2030	0.1335	0.1340	0.00
16/03/2006	JN02 On 03-August-06			jNote	7.2300	7.2550	0.1345	0.1349	0.00
16/03/2006	JN02 On 02-November-06			jNote	7.3100	7.3350	0.1359	0.1363	0.00
16/03/2006	JN05 On 04-May-06			jNote	7.4800	7.5050	0.3110	0.3118	0.00
16/03/2006	JN05 On 03-August-06			jNote	7.5200	7.5440	0.3123	0.3131	0.00
16/03/2006	JN05 On 02-November-06			jNote	7.5700	7.5940	0.3138	0.3147	0.00
16/03/2006	JN10 On 04-May-06			jNote	7.5800	7.5930	0.5298	0.5304	0.00
16/03/2006	JN10 On 03-August-06			jNote	7.5900	7.6080	0.5301	0.5308	0.00
16/03/2006	JN10 On 02-November-06			jNote	7.6100	7.6280	0.5307	0.5313	0.00
16/03/2006	JROD On 31-March-06			jRod	6.7100	6.7130	0.0030	0.0030	0.00
16/03/2006	JROD On 28-April-06			jRod	6.7900	6.7950	0.0027	0.0027	0.00
16/03/2006	JROD On 31-May-06			jRod	6.9300	6.9370	0.0025	0.0025	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2006	JROD On 30-June-06			jRod	6.9200	6.9260	0.0051	0.0051	0.00
16/03/2006	JROD On 31-July-06			jRod	6.9900	7.0010	0.0047	0.0047	0.00
16/03/2006	JROD On 31-August-06			jRod	7.0600	7.0600	0.0045	0.0045	0.00
16/03/2006	R153 On 01-February-07			Bond Future	7.2500	7.2610	123.4689	123.4244	0.00
16/03/2006	R153 On 04-May-06			Bond Future	7.2300	7.2440	123.4976	123.4318	13.00
16/03/2006	R153 On 03-August-06			Bond Future	7.2200	7.2360	125.7163	125.6541	1.00
16/03/2006	R153 On 02-November-06			Bond Future	7.2300	7.2390	121.3630	121.3117	0.00
16/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	47741	47303	47741	47303	0.00
16/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	47741	47303	47741	47303	0.00
16/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	2169	2244	2169	2244	0.00
16/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2169	2244	2169	2244	0.00
16/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	12603	12118	12603	12118	0.00
16/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	1468	1642	1468	1642	0.00
16/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	21636	21040	21636	21040	0.00
16/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	382	444	382	444	0.00
16/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	31357	30717	31357	30717	0.00
16/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	91	110	91	110	0.00
16/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	41191	40538	41191	40538	0.00
16/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	41191	40538	41191	40538	0.00
16/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	41191	40538	41191	40538	0.00
16/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	41191	40538	41191	40538	0.00
16/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	41191	40538	41191	40538	0.00
16/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	20	25	20	25	20.00
16/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	20	25	20	25	20.00
16/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	20	25	20	25	20.00
16/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	20	25	20	25	20.00
16/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	20	25	20	25	20.00
16/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	17894	17596	17894	17596	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	7873	8088	7873	8088	0.00
16/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	24671	24324	24671	24324	0.00
16/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5632	5798	5632	5798	0.00
16/03/2006	R157 On 01-February-07			Bond Future	7.4100	7.4180	143.5848	143.5224	0.00
16/03/2006	R157 On 04-May-06			Bond Future	7.3800	7.3910	142.8076	142.7152	7.00
16/03/2006	R157 On 03-August-06			Bond Future	7.3800	7.3920	145.3735	145.2915	4.00
16/03/2006	R157 On 02-November-06			Bond Future	7.3900	7.4000	141.1344	141.0624	0.00
16/03/2006	R186 On 01-February-07			Bond Future	7.1200	7.1480	137.0284	136.6172	0.00
16/03/2006	R186 On 04-May-06			Bond Future	7.1200	7.1510	140.2318	139.8252	35.00
16/03/2006	R186 On 03-August-06			Bond Future	7.1200	7.1480	137.4548	137.0375	0.00
16/03/2006	R186 On 02-November-06			Bond Future	7.1200	7.1450	139.8925	139.4915	0.00
16/03/2006	R194 On 01-February-07			Bond Future	6.8600	6.8710	107.5417	107.5324	0.00
16/03/2006	R194 On 04-May-06			Bond Future	6.9900	7.0050	106.9186	106.8909	101.00
16/03/2006	R194 On 03-August-06			Bond Future	6.9300	6.9450	108.8390	108.8164	0.00
16/03/2006	R194 On 02-November-06			Bond Future	6.8800	6.8950	105.7077	105.6912	0.00
16/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	11044	10980	11044	10980	0.00
16/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1944	1974	1944	1974	0.00
16/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	15370	15297	15370	15297	0.00
16/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1200	1220	1200	1220	0.00
16/03/2006	R201 On 01-February-07			Bond Future	7.3800	7.3900	109.1782	109.1225	0.00
16/03/2006	R201 On 04-May-06			Bond Future	7.3600	7.3670	112.1094	112.0363	66.00
16/03/2006	R201 On 03-August-06			Bond Future	7.3600	7.3700	109.7039	109.6389	0.00
16/03/2006	R201 On 02-November-06			Bond Future	7.3700	7.3750	111.6551	111.5980	0.00
16/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	24301	24018	24301	24018	0.00
16/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	16968	17242	16968	17242	0.00
16/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	84865	84340	84865	84340	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1373	1420	1373	1420	0.00
16/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	98378	97833	98378	97833	0.00
16/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	694	721	694	721	0.00
16/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3960	3879	3960	3879	0.00
16/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	43922	44397	43922	44397	0.00
16/03/2006	R203 On 01-February-07			Bond Future	7.4000	7.4060	109.4246	109.3944	0.00
16/03/2006	R203 On 04-May-06			Bond Future	7.3800	7.3840	107.8353	107.7956	0.00
16/03/2006	R203 On 03-August-06			Bond Future	7.3800	7.3850	109.7693	109.7381	0.00
16/03/2006	R203 On 02-November-06			Bond Future	7.3900	7.3910	107.5587	107.5279	0.00
16/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	100421	100119	100421	100119	0.00
16/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	100421	100119	100421	100119	0.00
16/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	100421	100119	100421	100119	0.00
16/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	100421	100119	100421	100119	0.00
16/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	100421	100119	100421	100119	0.00
16/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	100421	100119	100421	100119	0.00
16/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	250	261	250	261	0.00
16/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	250	261	250	261	0.00
16/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	250	261	250	261	0.00
16/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	250	261	250	261	0.00
16/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	250	261	250	261	0.00
16/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	250	261	250	261	0.00
16/03/2006	R204 On 01-February-07			Bond Future	7.3700	7.3820	105.9227	105.8501	0.00
16/03/2006	R204 On 04-May-06			Bond Future	7.3600	7.3650	108.2864	108.2023	80.00
16/03/2006	R204 On 03-August-06			Bond Future	7.3600	7.3670	106.1991	106.1161	0.00
16/03/2006	R204 On 02-November-06			Bond Future	7.3600	7.3710	108.0831	108.0094	0.00
16/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	59211	58677	59211	58677	0.00
16/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8618	8821	8618	8821	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	74506	73905	74506	73905	0.00
16/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4981	5117	4981	5117	0.00
16/03/2006	R207 On 01-February-07			Bond Future	7.3400	7.3550	99.6818	99.5667	0.00
16/03/2006	R207 On 04-May-06			Bond Future	7.3300	7.3430	101.6010	101.4734	0.00
16/03/2006	R207 On 03-August-06			Bond Future	7.3300	7.3450	99.7890	99.6628	0.00
16/03/2006	R207 On 02-November-06			Bond Future	7.3300	7.3470	101.5563	101.4398	0.00
17/03/2006	GOVI On 01-February-07			jGovi	255.6900	255.2400	255.6870	255.2400	0.00
17/03/2006	GOVI On 04-May-06			jGovi	242.6000	242.1460	242.5950	242.1460	699.00
17/03/2006	GOVI On 03-August-06			jGovi	246.9500	246.4950	246.9500	246.4950	0.00
17/03/2006	GOVI On 02-November-06			jGovi	251.3300	250.8810	251.3340	250.8810	0.00
17/03/2006	J153 On 31-August-10			jSwap	7.1900	7.2340	0.0117	0.0101	0.00
17/03/2006	J157 On 15-September-15			jSwap	7.3700	7.3950	0.0092	0.0071	0.00
17/03/2006	J186 On 21-December-26			jSwap	7.0300	7.0850	0.0511	0.0452	0.00
17/03/2006	J194 On 28-February-08			jSwap	7.0000	7.0250	0.0092	0.0087	0.00
17/03/2006	J201 On 22-December-14			jSwap	7.3100	7.3410	0.0126	0.0107	0.00
17/03/2006	J203 On 15-September-17			jSwap	7.3400	7.3740	0.0120	0.0097	0.00
17/03/2006	J204 On 21-December-18			jSwap	7.3100	7.3390	0.0161	0.0136	0.00
17/03/2006	J207 On 15-January-20			jSwap	7.2800	7.3120	0.0632	0.0604	0.00
17/03/2006	JBAR On 16-March-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
17/03/2006	JFRA On 01-February-07			jFra	7.0100	7.0360	0.0172	0.0172	500.00
17/03/2006	JFRA On 07-February-08			jFra	7.4100	7.4780	0.0182	0.0183	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2006	JFRA On 04-May-06			jFra	7.1000	7.1090	0.0174	0.0174	0.00
17/03/2006	JFRA On 03-May-07			jFra	7.1400	7.1830	0.0175	0.0176	0.00
17/03/2006	JFRA On 03-August-06			jFra	6.9200	6.9300	0.0170	0.0170	0.00
17/03/2006	JFRA On 02-August-07			jFra	7.2600	7.2880	0.0178	0.0178	0.00
17/03/2006	JFRA On 02-November-06			jFra	6.9900	6.9980	0.0171	0.0172	0.00
17/03/2006	JFRA On 01-November-07			jFra	7.3600	7.4230	0.0194	0.0195	0.00
17/03/2006	JN02 On 04-May-06			jNote	7.1400	7.1730	0.1329	0.1335	0.00
17/03/2006	JN02 On 03-August-06			jNote	7.1900	7.2290	0.1338	0.1345	0.00
17/03/2006	JN02 On 02-November-06			jNote	7.2700	7.3120	0.1351	0.1359	0.00
17/03/2006	JN05 On 04-May-06			jNote	7.4400	7.4810	0.3094	0.3110	0.00
17/03/2006	JN05 On 03-August-06			jNote	7.4700	7.5190	0.3106	0.3123	0.00
17/03/2006	JN05 On 02-November-06			jNote	7.5200	7.5670	0.3120	0.3138	0.00
17/03/2006	JN10 On 04-May-06			jNote	7.5300	7.5770	0.5275	0.5298	0.00
17/03/2006	JN10 On 03-August-06			jNote	7.5400	7.5910	0.5280	0.5301	0.00
17/03/2006	JN10 On 02-November-06			jNote	7.5600	7.6120	0.5285	0.5307	0.00
17/03/2006	JROD On 31-March-06			jRod	6.5600	6.7120	0.0030	0.0030	0.00
17/03/2006	JROD On 28-April-06			jRod	6.6300	6.7930	0.0027	0.0027	0.00
17/03/2006	JROD On 31-May-06			jRod	6.7800	6.9290	0.0025	0.0025	0.00
17/03/2006	JROD On 30-June-06			jRod	6.8400	6.9200	0.0052	0.0051	0.00
17/03/2006	JROD On 31-July-06			jRod	6.9200	6.9940	0.0048	0.0047	0.00
17/03/2006	JROD On 31-August-06			jRod	6.9800	7.0560	0.0045	0.0045	0.00
17/03/2006	R153 On 01-February-07			Bond Future	7.2000	7.2480	123.6370	123.4689	0.00
17/03/2006	R153 On 04-May-06			Bond Future	7.1900	7.2280	123.6666	123.4976	13.00
17/03/2006	R153 On 03-August-06			Bond Future	7.1800	7.2200	125.8877	125.7163	1.00
17/03/2006	R153 On 02-November-06			Bond Future	7.1800	7.2250	121.5354	121.3630	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	49261	47741	49261	47741	0.00
17/03/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	49261	47741	49261	47741	0.00
17/03/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1965	2169	1965	2169	0.00
17/03/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1965	2169	1965	2169	0.00
17/03/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	13953	12603	13953	12603	0.00
17/03/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	1129	1468	1129	1468	0.00
17/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	23217	21636	23217	21636	0.00
17/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	274	382	274	382	0.00
17/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	33017	31357	33017	31357	0.00
17/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	61	91	61	91	0.00
17/03/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	42874	41191	42874	41191	0.00
17/03/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	42874	41191	42874	41191	0.00
17/03/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	42874	41191	42874	41191	0.00
17/03/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	42874	41191	42874	41191	0.00
17/03/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	42874	41191	42874	41191	0.00
17/03/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	13	20	13	20	20.00
17/03/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	13	20	13	20	20.00
17/03/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	13	20	13	20	20.00
17/03/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	13	20	13	20	20.00
17/03/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	13	20	13	20	20.00
17/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	18978	17894	18978	17894	0.00
17/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	7233	7873	7233	7873	0.00
17/03/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	25912	24671	25912	24671	0.00
17/03/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5150	5632	5150	5632	0.00
17/03/2006	R157 On 01-February-07			Bond Future	7.3800	7.4100	143.8423	143.5848	0.00
17/03/2006	R157 On 04-May-06			Bond Future	7.3500	7.3800	143.0685	142.8076	7.00
17/03/2006	R157 On 03-August-06			Bond Future	7.3500	7.3820	145.6366	145.3735	4.00
17/03/2006	R157 On 02-November-06			Bond Future	7.3600	7.3910	141.3990	141.1344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2006	R186 On 01-February-07			Bond Future	7.0600	7.1170	137.7491	137.0284	0.00
17/03/2006	R186 On 04-May-06			Bond Future	7.0700	7.1210	140.9272	140.2318	35.00
17/03/2006	R186 On 03-August-06			Bond Future	7.0700	7.1170	138.1592	137.4548	0.00
17/03/2006	R186 On 02-November-06			Bond Future	7.0600	7.1150	140.6055	139.8925	0.00
17/03/2006	R194 On 01-February-07			Bond Future	6.8300	6.8620	107.5799	107.5417	0.00
17/03/2006	R194 On 04-May-06			Bond Future	6.9600	6.9890	106.9653	106.9186	101.00
17/03/2006	R194 On 03-August-06			Bond Future	6.9000	6.9300	108.8856	108.8390	0.00
17/03/2006	R194 On 02-November-06			Bond Future	6.8500	6.8820	105.7497	105.7077	0.00
17/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	11328	11044	11328	11044	0.00
17/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1846	1944	1846	1944	0.00
17/03/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	15687	15370	15687	15370	0.00
17/03/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1135	1200	1135	1200	0.00
17/03/2006	R201 On 01-February-07			Bond Future	7.3500	7.3810	109.3827	109.1782	0.00
17/03/2006	R201 On 04-May-06			Bond Future	7.3300	7.3560	112.3158	112.1094	66.00
17/03/2006	R201 On 03-August-06			Bond Future	7.3300	7.3600	109.9122	109.7039	0.00
17/03/2006	R201 On 02-November-06			Bond Future	7.3300	7.3660	111.8648	111.6551	0.00
17/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	25443	24301	25443	24301	0.00
17/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	16065	16968	16065	16968	0.00
17/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	86834	84865	86834	84865	0.00
17/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1246	1373	1246	1373	0.00
17/03/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	100404	98378	100404	98378	0.00
17/03/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	623	694	623	694	0.00
17/03/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4321	3960	4321	3960	0.00
17/03/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	42238	43922	42238	43922	0.00
17/03/2006	R203 On 01-February-07			Bond Future	7.3700	7.4020	109.6666	109.4246	0.00
17/03/2006	R203 On 04-May-06			Bond Future	7.3500	7.3790	108.0815	107.8353	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2006	R203 On 03-August-06			Bond Future	7.3500	7.3810	110.0196	109.7693	0.00
17/03/2006	R203 On 02-November-06			Bond Future	7.3600	7.3870	107.8049	107.5587	0.00
17/03/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	102884	100421	102884	100421	0.00
17/03/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	102884	100421	102884	100421	0.00
17/03/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	102884	100421	102884	100421	0.00
17/03/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	102884	100421	102884	100421	0.00
17/03/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	102884	100421	102884	100421	0.00
17/03/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	102884	100421	102884	100421	0.00
17/03/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	211	250	211	250	0.00
17/03/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	211	250	211	250	0.00
17/03/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	211	250	211	250	0.00
17/03/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	211	250	211	250	0.00
17/03/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	211	250	211	250	0.00
17/03/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	211	250	211	250	0.00
17/03/2006	R204 On 01-February-07			Bond Future	7.3400	7.3730	106.1816	105.9227	0.00
17/03/2006	R204 On 04-May-06			Bond Future	7.3200	7.3550	108.5478	108.2864	80.00
17/03/2006	R204 On 03-August-06			Bond Future	7.3300	7.3570	106.4571	106.1991	0.00
17/03/2006	R204 On 02-November-06			Bond Future	7.3300	7.3620	108.3458	108.0831	0.00
17/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	61246	59211	61246	59211	0.00
17/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	8027	8618	8027	8618	0.00
17/03/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	76746	74506	76746	74506	0.00
17/03/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4594	4981	4594	4981	0.00
17/03/2006	R207 On 01-February-07			Bond Future	7.3100	7.3410	99.9618	99.6818	0.00
17/03/2006	R207 On 04-May-06			Bond Future	7.3000	7.3280	101.8740	101.6010	0.00
17/03/2006	R207 On 03-August-06			Bond Future	7.3000	7.3300	100.0673	99.7890	0.00
17/03/2006	R207 On 02-November-06			Bond Future	7.3000	7.3330	101.8399	101.5563	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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