



Derivatives Weekly Statistics Report

From 2006/04/10 To 2006/04/13

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2006	GOVI On 01-February-07			jGovi	253.9800	253.9930	253.9800	253.9930	0.00
10/04/2006	GOVI On 04-May-06			jGovi	240.8100	240.8090	240.8110	240.8090	699.00
10/04/2006	GOVI On 03-August-06			jGovi	245.1100	245.1150	245.1100	245.1150	0.00
10/04/2006	GOVI On 02-November-06			jGovi	249.5300	249.5370	249.5290	249.5370	3.00
10/04/2006	J153 On 31-August-10			jSwap	7.2900	7.2880	0.0081	0.0081	0.00
10/04/2006	J157 On 15-September-15			jSwap	7.5100	7.5050	0.0003	0.0003	0.00
10/04/2006	J186 On 21-December-26			jSwap	7.2000	7.2030	0.0322	0.0322	0.00
10/04/2006	J194 On 28-February-08			jSwap	7.1800	7.1830	0.0060	0.0059	0.00
10/04/2006	J201 On 22-December-14			jSwap	7.4700	7.4630	0.0022	0.0026	0.00
10/04/2006	J203 On 15-September-17			jSwap	7.4800	7.4840	0.0012	0.0012	0.00
10/04/2006	J204 On 21-December-18			jSwap	7.4800	7.4760	0.0015	0.0020	0.00
10/04/2006	J207 On 15-January-20			jSwap	7.4700	7.4630	0.0462	0.0470	0.00
10/04/2006	JBAR On 16-March-05			jBar	7.0800	7.0750	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
10/04/2006	JFRA On 01-February-07			jFra	7.3000	7.2710	0.0179	0.0178	500.00
10/04/2006	JFRA On 07-February-08			jFra	7.5300	7.5230	0.0184	0.0184	0.00
10/04/2006	JFRA On 04-May-06			jFra	7.1200	7.1110	0.0174	0.0174	0.00
10/04/2006	JFRA On 03-May-07			jFra	7.3500	7.3280	0.0180	0.0179	0.00
10/04/2006	JFRA On 03-August-06			jFra	7.1600	7.1270	0.0175	0.0175	0.00
10/04/2006	JFRA On 02-August-07			jFra	7.4100	7.3880	0.0181	0.0181	0.00
10/04/2006	JFRA On 02-November-06			jFra	7.2000	7.1650	0.0176	0.0175	0.00
10/04/2006	JFRA On 01-November-07			jFra	7.4900	7.4640	0.0197	0.0197	0.00
10/04/2006	JN02 On 04-May-06			jNote	7.3100	7.2910	0.1359	0.1355	0.00
10/04/2006	JN02 On 03-August-06			jNote	7.3700	7.3560	0.1369	0.1366	0.00
10/04/2006	JN02 On 02-November-06			jNote	7.4300	7.4220	0.1379	0.1378	0.00
10/04/2006	JN05 On 04-May-06			jNote	7.5400	7.5370	0.3128	0.3127	0.00
10/04/2006	JN05 On 03-August-06			jNote	7.5800	7.5720	0.3140	0.3138	0.00
10/04/2006	JN05 On 02-November-06			jNote	7.6100	7.6060	0.3151	0.3148	0.00
10/04/2006	JN10 On 04-May-06			jNote	7.6500	7.6380	0.5334	0.5327	0.00
10/04/2006	JN10 On 03-August-06			jNote	7.6700	7.6580	0.5341	0.5334	0.00
10/04/2006	JN10 On 02-November-06			jNote	7.6900	7.6770	0.5347	0.5340	0.00
10/04/2006	JROD On 28-April-06			jRod	6.7200	6.5690	0.0029	0.0029	0.00
10/04/2006	JROD On 31-May-06			jRod	6.8200	6.6830	0.0028	0.0028	0.00
10/04/2006	JROD On 30-June-06			jRod	6.9500	6.8160	0.0024	0.0024	0.00
10/04/2006	JROD On 31-July-06			jRod	6.9400	6.8710	0.0050	0.0050	0.00
10/04/2006	JROD On 31-August-06			jRod	7.0100	6.9370	0.0047	0.0047	0.00
10/04/2006	R153 On 01-February-07			Bond Future	7.3100	7.3070	123.2601	123.2670	0.00
10/04/2006	R153 On 04-May-06			Bond Future	7.3000	7.2940	123.2222	123.2263	228.00
10/04/2006	R153 On 03-August-06			Bond Future	7.2900	7.2930	125.4288	125.4326	24.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2006	R153 On 02-November-06			Bond Future	7.3000	7.2950	121.0996	121.1069	0.00
10/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	44990	45106	44990	45106	0.00
10/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	44990	45106	44990	45106	0.00
10/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	2052	2095	2052	2095	0.00
10/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	2052	2095	2052	2095	0.00
10/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	9292	9477	9292	9477	0.00
10/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	913	1056	913	1056	0.00
10/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	18606	18688	18606	18688	0.00
10/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	107	148	107	148	0.00
10/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	28520	28568	28520	28568	0.00
10/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	9	16	9	16	0.00
10/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	38417	38459	38417	38459	0.00
10/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	38417	38459	38417	38459	0.00
10/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	38417	38459	38417	38459	0.00
10/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	38417	38459	38417	38459	0.00
10/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	38417	38459	38417	38459	0.00
10/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	1	1	1	1	20.00
10/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	1	1	1	1	20.00
10/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	1	1	1	1	20.00
10/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	1	1	1	1	20.00
10/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	1	1	1	1	20.00
10/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	15610	15735	15610	15735	0.00
10/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	8223	8275	8223	8275	0.00
10/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	22165	22294	22165	22294	0.00
10/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5761	5816	5761	5816	0.00
10/04/2006	R157 On 01-February-07			Bond Future	7.5300	7.5280	142.6613	142.6690	0.00
10/04/2006	R157 On 04-May-06			Bond Future	7.5000	7.4950	141.8455	141.8455	109.00
10/04/2006	R157 On 03-August-06			Bond Future	7.5000	7.5030	144.3849	144.3849	4.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2006	R157 On 02-November-06			Bond Future	7.5100	7.5120	140.1621	140.1700	0.00
10/04/2006	R186 On 01-February-07			Bond Future	7.2400	7.2400	135.3947	135.4077	0.00
10/04/2006	R186 On 04-May-06			Bond Future	7.2400	7.2420	138.6030	138.6030	33.00
10/04/2006	R186 On 03-August-06			Bond Future	7.2400	7.2420	135.7836	135.7836	0.00
10/04/2006	R186 On 02-November-06			Bond Future	7.2400	7.2400	138.2330	138.2330	0.00
10/04/2006	R194 On 01-February-07			Bond Future	7.1100	7.1170	107.2905	107.2792	0.00
10/04/2006	R194 On 04-May-06			Bond Future	7.1600	7.1740	106.6163	106.5990	101.00
10/04/2006	R194 On 03-August-06			Bond Future	7.1400	7.1510	108.5226	108.5076	0.00
10/04/2006	R194 On 02-November-06			Bond Future	7.1200	7.1270	105.4110	105.3971	0.00
10/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9039	8983	9039	8983	0.00
10/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2452	2509	2452	2509	0.00
10/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13153	13082	13153	13082	0.00
10/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1495	1537	1495	1537	0.00
10/04/2006	R201 On 01-February-07			Bond Future	7.5200	7.5090	108.3468	108.3897	0.00
10/04/2006	R201 On 04-May-06			Bond Future	7.4900	7.4810	111.2492	111.2821	66.00
10/04/2006	R201 On 03-August-06			Bond Future	7.5000	7.4900	108.8243	108.8630	0.00
10/04/2006	R201 On 02-November-06			Bond Future	7.5000	7.4980	110.7835	110.8213	0.00
10/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	19055	19369	19055	19369	0.00
10/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	20036	19921	20036	19921	0.00
10/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	76309	76710	76309	76710	0.00
10/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1533	1556	1533	1556	0.00
10/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	89724	90118	89724	90118	0.00
10/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	756	773	756	773	0.00
10/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2340	2434	2340	2434	0.00
10/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	50616	50280	50616	50280	0.00
10/04/2006	R203 On 01-February-07			Bond Future	7.5200	7.5200	108.5387	108.5387	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
10/04/2006	R203 On 04-May-06			Bond Future	7.4900	7.4940	106.9285	106.9285	0.00
10/04/2006	R203 On 03-August-06			Bond Future	7.5000	7.5000	108.8376	108.8453	0.00
10/04/2006	R203 On 02-November-06			Bond Future	7.5100	7.5070	106.6342	106.6418	0.00
10/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	91072	91169	91072	91169	0.00
10/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	91072	91169	91072	91169	0.00
10/04/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	91072	91169	91072	91169	0.00
10/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	91072	91169	91072	91169	0.00
10/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	91072	91169	91072	91169	0.00
10/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	91072	91169	91072	91169	0.00
10/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	219	239	219	239	0.00
10/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	219	239	219	239	0.00
10/04/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	219	239	219	239	0.00
10/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	219	239	219	239	0.00
10/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	219	239	219	239	0.00
10/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	219	239	219	239	0.00
10/04/2006	R204 On 01-February-07			Bond Future	7.5200	7.5170	104.7127	104.7684	0.00
10/04/2006	R204 On 04-May-06			Bond Future	7.5000	7.4950	107.0754	107.1169	80.00
10/04/2006	R204 On 03-August-06			Bond Future	7.5100	7.5020	104.9546	105.0036	0.00
10/04/2006	R204 On 02-November-06			Bond Future	7.5100	7.5080	106.8472	106.8957	0.00
10/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	48615	49123	48615	49123	0.00
10/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	10381	10405	10381	10405	0.00
10/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	63157	63676	63157	63676	0.00
10/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5990	6025	5990	6025	0.00
10/04/2006	R207 On 01-February-07			Bond Future	7.5100	7.4980	98.3374	98.4020	0.00
10/04/2006	R207 On 04-May-06			Bond Future	7.4900	7.4790	100.2681	100.3267	0.00
10/04/2006	R207 On 03-August-06			Bond Future	7.5000	7.4870	98.4129	98.4790	0.00
10/04/2006	R207 On 02-November-06			Bond Future	7.5000	7.4910	100.1872	100.2526	0.00

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11/04/2006	GOVI On 01-February-07			jGovi	254.1000	253.9800	254.0980	253.9800	0.00
11/04/2006	GOVI On 04-May-06			jGovi	240.9200	240.8110	240.9220	240.8110	699.00
11/04/2006	GOVI On 03-August-06			jGovi	245.2300	245.1100	245.2280	245.1100	0.00
11/04/2006	GOVI On 02-November-06			jGovi	249.6500	249.5290	249.6500	249.5290	3.00
11/04/2006	J153 On 31-August-10			jSwap	7.2800	7.2890	0.0084	0.0081	0.00
11/04/2006	J157 On 15-September-15			jSwap	7.4900	7.5050	0.0004	0.0003	0.00
11/04/2006	J186 On 21-December-26			jSwap	7.2000	7.2030	0.0327	0.0322	0.00
11/04/2006	J194 On 28-February-08			jSwap	7.1600	7.1750	0.0062	0.0060	0.00
11/04/2006	J201 On 22-December-14			jSwap	7.4600	7.4680	0.0029	0.0022	0.00
11/04/2006	J203 On 15-September-17			jSwap	7.4700	7.4840	0.0020	0.0012	0.00
11/04/2006	J204 On 21-December-18			jSwap	7.4700	7.4820	0.0029	0.0015	0.00
11/04/2006	J207 On 15-January-20			jSwap	7.4500	7.4720	0.0479	0.0462	0.00
11/04/2006	JBAR On 16-March-05			jBar	7.0800	7.0750	0.0000	0.0000	0.00
11/04/2006	JFRA On 01-February-07			jFra	7.3300	7.2950	0.0179	0.0179	500.00
11/04/2006	JFRA On 07-February-08			jFra	7.5400	7.5320	0.0185	0.0184	0.00
11/04/2006	JFRA On 04-May-06			jFra	7.1300	7.1180	0.0175	0.0174	0.00
11/04/2006	JFRA On 03-May-07			jFra	7.3600	7.3470	0.0180	0.0180	0.00
11/04/2006	JFRA On 03-August-06			jFra	7.1900	7.1600	0.0176	0.0175	0.00
11/04/2006	JFRA On 02-August-07			jFra	7.4200	7.4070	0.0182	0.0181	0.00
11/04/2006	JFRA On 02-November-06			jFra	7.2300	7.2010	0.0177	0.0176	0.00
11/04/2006	JFRA On 01-November-07			jFra	7.5100	7.4860	0.0198	0.0197	0.00

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11/04/2006	JN02 On 04-May-06			jNote	7.3300	7.3120	0.1362	0.1359	0.00
11/04/2006	JN02 On 03-August-06			jNote	7.3900	7.3730	0.1371	0.1369	0.00
11/04/2006	JN02 On 02-November-06			jNote	7.4300	7.4310	0.1379	0.1379	0.00
11/04/2006	JN05 On 04-May-06			jNote	7.5300	7.5420	0.3124	0.3128	0.00
11/04/2006	JN05 On 03-August-06			jNote	7.5700	7.5790	0.3135	0.3140	0.00
11/04/2006	JN05 On 02-November-06			jNote	7.6000	7.6140	0.3146	0.3151	0.00
11/04/2006	JN10 On 04-May-06			jNote	7.6400	7.6520	0.5327	0.5334	0.00
11/04/2006	JN10 On 03-August-06			jNote	7.6600	7.6720	0.5331	0.5341	0.00
11/04/2006	JN10 On 02-November-06			jNote	7.6700	7.6910	0.5335	0.5347	0.00
11/04/2006	JROD On 28-April-06			jRod	6.7200	6.7210	0.0029	0.0029	0.00
11/04/2006	JROD On 31-May-06			jRod	6.8200	6.8200	0.0028	0.0028	0.00
11/04/2006	JROD On 30-June-06			jRod	6.9600	6.9520	0.0024	0.0024	0.00
11/04/2006	JROD On 31-July-06			jRod	6.9400	6.9410	0.0050	0.0050	0.00
11/04/2006	JROD On 31-August-06			jRod	7.0100	7.0060	0.0047	0.0047	0.00
11/04/2006	R153 On 01-February-07			Bond Future	7.3000	7.3090	123.3080	123.2601	0.00
11/04/2006	R153 On 04-May-06			Bond Future	7.2800	7.2950	123.2714	123.2222	228.00
11/04/2006	R153 On 03-August-06			Bond Future	7.2800	7.2940	125.4753	125.4288	24.00
11/04/2006	R153 On 02-November-06			Bond Future	7.2800	7.2970	121.1508	121.0996	0.00
11/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	45427	44990	45427	44990	0.00
11/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	45427	44990	45427	44990	0.00
11/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1977	2052	1977	2052	0.00
11/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1977	2052	1977	2052	0.00
11/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	9651	9292	9651	9292	0.00
11/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	779	913	779	913	0.00
11/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	19074	18606	19074	18606	0.00
11/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	82	107	82	107	0.00

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11/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	29010	28520	29010	28520	0.00
11/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	6	9	6	9	0.00
11/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	38909	38417	38909	38417	0.00
11/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	38909	38417	38909	38417	0.00
11/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	38909	38417	38909	38417	0.00
11/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	38909	38417	38909	38417	0.00
11/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	38909	38417	38909	38417	0.00
11/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	1	0	1	20.00
11/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	1	0	1	20.00
11/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	1	0	1	20.00
11/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	1	0	1	20.00
11/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	1	0	1	20.00
11/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	15894	15610	15894	15610	0.00
11/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	7996	8223	7996	8223	0.00
11/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	22503	22165	22503	22165	0.00
11/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5587	5761	5587	5761	0.00
11/04/2006	R157 On 01-February-07			Bond Future	7.5200	7.5290	142.7618	142.6613	0.00
11/04/2006	R157 On 04-May-06			Bond Future	7.4800	7.4950	141.9371	141.8455	109.00
11/04/2006	R157 On 03-August-06			Bond Future	7.4900	7.5030	144.4825	144.3849	4.00
11/04/2006	R157 On 02-November-06			Bond Future	7.5000	7.5130	140.2653	140.1621	0.00
11/04/2006	R186 On 01-February-07			Bond Future	7.2400	7.2410	135.4731	135.3947	0.00
11/04/2006	R186 On 04-May-06			Bond Future	7.2400	7.2420	138.6831	138.6030	33.00
11/04/2006	R186 On 03-August-06			Bond Future	7.2400	7.2420	135.8632	135.7836	0.00
11/04/2006	R186 On 02-November-06			Bond Future	7.2300	7.2400	138.3120	138.2330	0.00
11/04/2006	R194 On 01-February-07			Bond Future	7.0900	7.1060	107.3121	107.2905	0.00
11/04/2006	R194 On 04-May-06			Bond Future	7.1500	7.1640	106.6369	106.6163	101.00
11/04/2006	R194 On 03-August-06			Bond Future	7.1300	7.1410	108.5450	108.5226	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
11/04/2006	R194 On 02-November-06			Bond Future	7.1000	7.1160	105.4350	105.4110	0.00
11/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9183	9039	9183	9039	0.00
11/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2381	2452	2381	2452	0.00
11/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13321	13153	13321	13153	0.00
11/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1447	1495	1447	1495	0.00
11/04/2006	R201 On 01-February-07			Bond Future	7.5000	7.5160	108.4265	108.3468	0.00
11/04/2006	R201 On 04-May-06			Bond Future	7.4700	7.4860	111.3282	111.2492	66.00
11/04/2006	R201 On 03-August-06			Bond Future	7.4800	7.4960	108.9016	108.8243	0.00
11/04/2006	R201 On 02-November-06			Bond Future	7.4900	7.5040	110.8653	110.7835	0.00
11/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	19424	19055	19424	19055	0.00
11/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	19608	20036	19608	20036	0.00
11/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	77057	76309	77057	76309	0.00
11/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1464	1533	1464	1533	0.00
11/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	90503	89724	90503	89724	0.00
11/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	718	756	718	756	0.00
11/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2425	2340	2425	2340	0.00
11/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	49903	50616	49903	50616	0.00
11/04/2006	R203 On 01-February-07			Bond Future	7.5100	7.5200	108.6283	108.5387	0.00
11/04/2006	R203 On 04-May-06			Bond Future	7.4800	7.4940	107.0148	106.9285	0.00
11/04/2006	R203 On 03-August-06			Bond Future	7.4900	7.5010	108.9303	108.8376	0.00
11/04/2006	R203 On 02-November-06			Bond Future	7.5000	7.5080	106.7254	106.6342	0.00
11/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	91980	91072	91980	91072	0.00
11/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	91980	91072	91980	91072	0.00
11/04/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	91980	91072	91980	91072	0.00
11/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	91980	91072	91980	91072	0.00
11/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	91980	91072	91980	91072	0.00
11/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	91980	91072	91980	91072	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
11/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	200	219	200	219	0.00
11/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	200	219	200	219	0.00
11/04/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	200	219	200	219	0.00
11/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	200	219	200	219	0.00
11/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	200	219	200	219	0.00
11/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	200	219	200	219	0.00
11/04/2006	R204 On 01-February-07			Bond Future	7.5100	7.5240	104.8560	104.7127	0.00
11/04/2006	R204 On 04-May-06			Bond Future	7.4800	7.5000	107.2164	107.0754	80.00
11/04/2006	R204 On 03-August-06			Bond Future	7.4900	7.5080	105.0937	104.9546	0.00
11/04/2006	R204 On 02-November-06			Bond Future	7.5000	7.5140	106.9845	106.8472	0.00
11/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	49584	48615	49584	48615	0.00
11/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9978	10381	9978	10381	0.00
11/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	64260	63157	64260	63157	0.00
11/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5721	5990	5721	5990	0.00
11/04/2006	R207 On 01-February-07			Bond Future	7.4900	7.5060	98.4991	98.3374	0.00
11/04/2006	R207 On 04-May-06			Bond Future	7.4700	7.4860	100.4188	100.2681	0.00
11/04/2006	R207 On 03-August-06			Bond Future	7.4800	7.4950	98.5700	98.4129	0.00
11/04/2006	R207 On 02-November-06			Bond Future	7.4800	7.4990	100.3508	100.1872	0.00
12/04/2006	GOVI On 01-February-07			jGovi	254.0900	254.0980	254.0930	254.0980	0.00
12/04/2006	GOVI On 04-May-06			jGovi	240.8600	240.9220	240.8560	240.9220	699.00
12/04/2006	GOVI On 03-August-06			jGovi	245.1700	245.2280	245.1670	245.2280	0.00
12/04/2006	GOVI On 02-November-06			jGovi	249.6200	249.6500	249.6190	249.6500	3.00
12/04/2006	J153 On 31-August-10			jSwap	7.2800	7.2790	0.0083	0.0084	0.00
12/04/2006	J157 On 15-September-15			jSwap	7.5000	7.4940	0.0001	0.0004	0.00
12/04/2006	J186 On 21-December-26			jSwap	7.2000	7.1990	0.0321	0.0327	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
12/04/2006	J194 On 28-February-08			jSwap	7.1700	7.1640	0.0060	0.0062	0.00
12/04/2006	J201 On 22-December-14			jSwap	7.4600	7.4580	0.0026	0.0029	0.00
12/04/2006	J203 On 15-September-17			jSwap	7.4800	7.4740	0.0016	0.0020	0.00
12/04/2006	J204 On 21-December-18			jSwap	7.4700	7.4660	0.0025	0.0029	0.00
12/04/2006	J207 On 15-January-20			jSwap	7.4600	7.4530	0.0475	0.0479	0.00
12/04/2006	JBAR On 16-March-05			jBar	7.0800	7.0830	0.0000	0.0000	0.00
12/04/2006	JFRA On 01-February-07			jFra	7.3300	7.3270	0.0180	0.0179	500.00
12/04/2006	JFRA On 07-February-08			jFra	7.5500	7.5400	0.0185	0.0185	0.00
12/04/2006	JFRA On 04-May-06			jFra	7.1300	7.1270	0.0175	0.0175	0.00
12/04/2006	JFRA On 03-May-07			jFra	7.3800	7.3630	0.0181	0.0180	0.00
12/04/2006	JFRA On 03-August-06			jFra	7.1900	7.1890	0.0176	0.0176	0.00
12/04/2006	JFRA On 02-August-07			jFra	7.4200	7.4220	0.0182	0.0182	0.00
12/04/2006	JFRA On 02-November-06			jFra	7.2300	7.2300	0.0177	0.0177	0.00
12/04/2006	JFRA On 01-November-07			jFra	7.5100	7.5060	0.0198	0.0198	0.00
12/04/2006	JN02 On 04-May-06			jNote	7.3400	7.3320	0.1363	0.1362	0.00
12/04/2006	JN02 On 03-August-06			jNote	7.3900	7.3850	0.1372	0.1371	0.00
12/04/2006	JN02 On 02-November-06			jNote	7.4500	7.4340	0.1381	0.1379	0.00
12/04/2006	JN05 On 04-May-06			jNote	7.5400	7.5320	0.3127	0.3124	0.00
12/04/2006	JN05 On 03-August-06			jNote	7.5800	7.5670	0.3139	0.3135	0.00
12/04/2006	JN05 On 02-November-06			jNote	7.6100	7.6000	0.3150	0.3146	0.00
12/04/2006	JN10 On 04-May-06			jNote	7.6500	7.6390	0.5330	0.5327	0.00
12/04/2006	JN10 On 03-August-06			jNote	7.6600	7.6550	0.5335	0.5331	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
12/04/2006	JN10 On 02-November-06			jNote	7.6800	7.6700	0.5340	0.5335	0.00
12/04/2006	JROD On 28-April-06			jRod	6.7200	6.7200	0.0029	0.0029	0.00
12/04/2006	JROD On 31-May-06			jRod	6.8200	6.8200	0.0028	0.0028	0.00
12/04/2006	JROD On 30-June-06			jRod	6.9500	6.9550	0.0024	0.0024	0.00
12/04/2006	JROD On 31-July-06			jRod	6.9400	6.9430	0.0050	0.0050	0.00
12/04/2006	JROD On 31-August-06			jRod	7.0100	7.0070	0.0047	0.0047	0.00
12/04/2006	R153 On 01-February-07			Bond Future	7.2900	7.2950	123.3183	123.3080	0.00
12/04/2006	R153 On 04-May-06			Bond Future	7.2900	7.2830	123.2468	123.2714	228.00
12/04/2006	R153 On 03-August-06			Bond Future	7.2900	7.2820	125.4598	125.4753	24.00
12/04/2006	R153 On 02-November-06			Bond Future	7.2800	7.2830	121.1471	121.1508	0.00
12/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	45378	45427	45378	45427	0.00
12/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	45378	45427	45378	45427	0.00
12/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1965	1977	1965	1977	0.00
12/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1965	1977	1965	1977	0.00
12/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	9396	9651	9396	9651	0.00
12/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	770	779	770	779	0.00
12/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	18822	19074	18822	19074	0.00
12/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	76	82	76	82	0.00
12/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	28763	29010	28763	29010	0.00
12/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	5	6	5	6	0.00
12/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	38663	38909	38663	38909	0.00
12/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	38663	38909	38663	38909	0.00
12/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	38663	38909	38663	38909	0.00
12/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	38663	38909	38663	38909	0.00
12/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	38663	38909	38663	38909	0.00
12/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	20.00
12/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	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
12/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	20.00
12/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	20.00
12/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	20.00
12/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	15845	15894	15845	15894	0.00
12/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	7983	7996	7983	7996	0.00
12/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	22451	22503	22451	22503	0.00
12/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5572	5587	5572	5587	0.00
12/04/2006	R157 On 01-February-07			Bond Future	7.5200	7.5160	142.7541	142.7618	0.00
12/04/2006	R157 On 04-May-06			Bond Future	7.4900	7.4840	141.8954	141.9371	109.00
12/04/2006	R157 On 03-August-06			Bond Future	7.5000	7.4910	144.4418	144.4825	4.00
12/04/2006	R157 On 02-November-06			Bond Future	7.5000	7.5000	140.2415	140.2653	0.00
12/04/2006	R186 On 01-February-07			Bond Future	7.2400	7.2350	135.4339	135.4731	0.00
12/04/2006	R186 On 04-May-06			Bond Future	7.2400	7.2360	138.6163	138.6831	33.00
12/04/2006	R186 On 03-August-06			Bond Future	7.2400	7.2360	135.7969	135.8632	0.00
12/04/2006	R186 On 02-November-06			Bond Future	7.2400	7.2340	138.2593	138.3120	0.00
12/04/2006	R194 On 01-February-07			Bond Future	7.0800	7.0850	107.3203	107.3121	0.00
12/04/2006	R194 On 04-May-06			Bond Future	7.1600	7.1520	106.6163	106.6369	101.00
12/04/2006	R194 On 03-August-06			Bond Future	7.1400	7.1260	108.5301	108.5450	0.00
12/04/2006	R194 On 02-November-06			Bond Future	7.1000	7.0970	105.4325	105.4350	0.00
12/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9234	9183	9234	9183	0.00
12/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2349	2381	2349	2381	0.00
12/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13381	13321	13381	13321	0.00
12/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1425	1447	1425	1447	0.00
12/04/2006	R201 On 01-February-07			Bond Future	7.5000	7.5030	108.4204	108.4265	0.00
12/04/2006	R201 On 04-May-06			Bond Future	7.4800	7.4740	111.2887	111.3282	66.00
12/04/2006	R201 On 03-August-06			Bond Future	7.4900	7.4840	108.8694	108.9016	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
12/04/2006	R201 On 02-November-06			Bond Future	7.4900	7.4910	110.8464	110.8653	0.00
12/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	19360	19424	19360	19424	0.00
12/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	19605	19608	19605	19608	0.00
12/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	76865	77057	76865	77057	0.00
12/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1460	1464	1460	1464	0.00
12/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	90311	90503	90311	90503	0.00
12/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	714	718	714	718	0.00
12/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2403	2425	2403	2425	0.00
12/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	49943	49903	49943	49903	0.00
12/04/2006	R203 On 01-February-07			Bond Future	7.5100	7.5080	108.6134	108.6283	0.00
12/04/2006	R203 On 04-May-06			Bond Future	7.4900	7.4830	106.9756	107.0148	0.00
12/04/2006	R203 On 03-August-06			Bond Future	7.4900	7.4890	108.8917	108.9303	0.00
12/04/2006	R203 On 02-November-06			Bond Future	7.5000	7.4960	106.7026	106.7254	0.00
12/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	91592	91980	91592	91980	0.00
12/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	91592	91980	91592	91980	0.00
12/04/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	91592	91980	91592	91980	0.00
12/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	91592	91980	91592	91980	0.00
12/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	91592	91980	91592	91980	0.00
12/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	91592	91980	91592	91980	0.00
12/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	199	200	199	200	0.00
12/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	199	200	199	200	0.00
12/04/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	199	200	199	200	0.00
12/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	199	200	199	200	0.00
12/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	199	200	199	200	0.00
12/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	199	200	199	200	0.00
12/04/2006	R204 On 01-February-07			Bond Future	7.5100	7.5060	104.8400	104.8560	0.00
12/04/2006	R204 On 04-May-06			Bond Future	7.4900	7.4830	107.1666	107.2164	80.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/04/2006	R204 On 03-August-06			Bond Future	7.5000	7.4910	105.0527	105.0937	0.00
12/04/2006	R204 On 02-November-06			Bond Future	7.5000	7.4970	106.9603	106.9845	0.00
12/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	49353	49584	49353	49584	0.00
12/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9990	9978	9990	9978	0.00
12/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	64019	64260	64019	64260	0.00
12/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5723	5721	5723	5721	0.00
12/04/2006	R207 On 01-February-07			Bond Future	7.4900	7.4860	98.4667	98.4991	0.00
12/04/2006	R207 On 04-May-06			Bond Future	7.4700	7.4680	100.3685	100.4188	0.00
12/04/2006	R207 On 03-August-06			Bond Future	7.4800	7.4760	98.5203	98.5700	0.00
12/04/2006	R207 On 02-November-06			Bond Future	7.4800	7.4790	100.3099	100.3508	0.00
13/04/2006	GOVI On 01-February-07			jGovi	254.1900	254.0930	254.1900	254.0930	0.00
13/04/2006	GOVI On 04-May-06			jGovi	241.0200	240.8560	241.0200	240.8560	699.00
13/04/2006	GOVI On 03-August-06			jGovi	245.3300	245.1670	245.3270	245.1670	0.00
13/04/2006	GOVI On 02-November-06			jGovi	249.7500	249.6190	249.7480	249.6190	3.00
13/04/2006	J153 On 31-August-10			jSwap	7.2700	7.2840	0.0088	0.0083	0.00
13/04/2006	J157 On 15-September-15			jSwap	7.4800	7.4990	0.0011	0.0001	0.00
13/04/2006	J186 On 21-December-26			jSwap	7.2000	7.2040	0.0331	0.0321	0.00
13/04/2006	J194 On 28-February-08			jSwap	7.1600	7.1740	0.0064	0.0060	0.00
13/04/2006	J201 On 22-December-14			jSwap	7.4500	7.4630	0.0036	0.0026	0.00
13/04/2006	J203 On 15-September-17			jSwap	7.4700	7.4790	0.0024	0.0016	0.00
13/04/2006	J204 On 21-December-18			jSwap	7.4600	7.4710	0.0033	0.0025	0.00
13/04/2006	J207 On 15-January-20			jSwap	7.4500	7.4580	0.0486	0.0475	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
13/04/2006	JBAR On 16-March-05			jBar	0.0000	7.0830	0.0000	0.0000	0.00
13/04/2006	JFRA On 01-February-07			jFra	7.3200	7.3310	0.0179	0.0180	500.00
13/04/2006	JFRA On 07-February-08			jFra	7.5300	7.5480	0.0184	0.0185	0.00
13/04/2006	JFRA On 04-May-06			jFra	7.1200	7.1270	0.0174	0.0175	0.00
13/04/2006	JFRA On 03-May-07			jFra	7.3600	7.3830	0.0180	0.0181	0.00
13/04/2006	JFRA On 03-August-06			jFra	7.1800	7.1880	0.0176	0.0176	0.00
13/04/2006	JFRA On 02-August-07			jFra	7.4100	7.4170	0.0181	0.0182	0.00
13/04/2006	JFRA On 02-November-06			jFra	7.2300	7.2330	0.0177	0.0177	0.00
13/04/2006	JFRA On 01-November-07			jFra	7.5000	7.5070	0.0197	0.0198	0.00
13/04/2006	JN02 On 04-May-06			jNote	7.3300	7.3360	0.1361	0.1363	0.00
13/04/2006	JN02 On 03-August-06			jNote	7.3800	7.3930	0.1371	0.1372	0.00
13/04/2006	JN02 On 02-November-06			jNote	7.4400	7.4470	0.1380	0.1381	0.00
13/04/2006	JN05 On 04-May-06			jNote	7.5300	7.5410	0.3123	0.3127	0.00
13/04/2006	JN05 On 03-August-06			jNote	7.5600	7.5780	0.3134	0.3139	0.00
13/04/2006	JN05 On 02-November-06			jNote	7.6000	7.6110	0.3144	0.3150	0.00
13/04/2006	JN10 On 04-May-06			jNote	7.6300	7.6460	0.5323	0.5330	0.00
13/04/2006	JN10 On 03-August-06			jNote	7.6500	7.6640	0.5328	0.5335	0.00
13/04/2006	JN10 On 02-November-06			jNote	7.6600	7.6800	0.5333	0.5340	0.00
13/04/2006	JROD On 28-April-06			jRod	6.4000	6.7180	0.0029	0.0029	0.00
13/04/2006	JROD On 31-May-06			jRod	6.5100	6.8160	0.0028	0.0028	0.00
13/04/2006	JROD On 30-June-06			jRod	6.6400	6.9500	0.0025	0.0024	0.00
13/04/2006	JROD On 31-July-06			jRod	6.7900	6.9400	0.0051	0.0050	0.00
13/04/2006	JROD On 31-August-06			jRod	6.8500	7.0050	0.0048	0.0047	0.00
13/04/2006	R153 On 01-February-07			Bond Future	7.2800	7.2920	123.3491	123.3183	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
13/04/2006	R153 On 04-May-06			Bond Future	7.2700	7.2890	123.3125	123.2468	228.00
13/04/2006	R153 On 03-August-06			Bond Future	7.2700	7.2860	125.5180	125.4598	24.00
13/04/2006	R153 On 02-November-06			Bond Future	7.2700	7.2840	121.1910	121.1471	0.00
13/04/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	45752	45378	45752	45378	0.00
13/04/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	45752	45378	45752	45378	0.00
13/04/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1900	1965	1900	1965	0.00
13/04/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1900	1965	1900	1965	0.00
13/04/2006	R153 On 04-May-06	7.00	Call	Option on Bond Future	9905	9396	9905	9396	0.00
13/04/2006	R153 On 04-May-06	7.00	Put	Option on Bond Future	622	770	622	770	0.00
13/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	19457	18822	19457	18822	0.00
13/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	54	76	54	76	0.00
13/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	29418	28763	29418	28763	0.00
13/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	3	5	3	5	0.00
13/04/2006	R153 On 04-May-06	9.25	Call	Option on Bond Future	39320	38663	39320	38663	0.00
13/04/2006	R153 On 04-May-06	9.00	Call	Option on Bond Future	39320	38663	39320	38663	0.00
13/04/2006	R153 On 04-May-06	8.75	Call	Option on Bond Future	39320	38663	39320	38663	0.00
13/04/2006	R153 On 04-May-06	8.25	Call	Option on Bond Future	39320	38663	39320	38663	0.00
13/04/2006	R153 On 04-May-06	7.75	Call	Option on Bond Future	39320	38663	39320	38663	0.00
13/04/2006	R153 On 04-May-06	9.25	Put	Option on Bond Future	0	0	0	0	20.00
13/04/2006	R153 On 04-May-06	9.00	Put	Option on Bond Future	0	0	0	0	20.00
13/04/2006	R153 On 04-May-06	8.75	Put	Option on Bond Future	0	0	0	0	20.00
13/04/2006	R153 On 04-May-06	8.25	Put	Option on Bond Future	0	0	0	0	20.00
13/04/2006	R153 On 04-May-06	7.75	Put	Option on Bond Future	0	0	0	0	20.00
13/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	16088	15845	16088	15845	0.00
13/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	7787	7983	7787	7983	0.00
13/04/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	22740	22451	22740	22451	0.00
13/04/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	5422	5572	5422	5572	0.00
13/04/2006	R157 On 01-February-07			Bond Future	7.5100	7.5170	142.8469	142.7541	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
13/04/2006	R157 On 04-May-06			Bond Future	7.4700	7.4890	142.0288	141.8954	109.00
13/04/2006	R157 On 03-August-06			Bond Future	7.4800	7.4960	144.5639	144.4418	4.00
13/04/2006	R157 On 02-November-06			Bond Future	7.4900	7.5030	140.3527	140.2415	0.00
13/04/2006	R186 On 01-February-07			Bond Future	7.2300	7.2380	135.5384	135.4339	0.00
13/04/2006	R186 On 04-May-06			Bond Future	7.2300	7.2410	138.7499	138.6163	34.00
13/04/2006	R186 On 03-August-06			Bond Future	7.2300	7.2410	135.9295	135.7969	0.00
13/04/2006	R186 On 02-November-06			Bond Future	7.2300	7.2380	138.3778	138.2593	0.00
13/04/2006	R194 On 01-February-07			Bond Future	7.0700	7.0770	107.3265	107.3203	0.00
13/04/2006	R194 On 04-May-06			Bond Future	7.1400	7.1640	106.6542	106.6163	101.00
13/04/2006	R194 On 03-August-06			Bond Future	7.1100	7.1360	108.5630	108.5301	0.00
13/04/2006	R194 On 02-November-06			Bond Future	7.0900	7.0990	105.4502	105.4325	0.00
13/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	9271	9234	9271	9234	0.00
13/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2324	2349	2324	2349	0.00
13/04/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	13425	13381	13425	13381	0.00
13/04/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	1408	1425	1408	1425	0.00
13/04/2006	R201 On 01-February-07			Bond Future	7.4900	7.5040	108.4940	108.4204	0.00
13/04/2006	R201 On 04-May-06			Bond Future	7.4600	7.4800	111.3942	111.2887	66.00
13/04/2006	R201 On 03-August-06			Bond Future	7.4700	7.4890	108.9725	108.8694	0.00
13/04/2006	R201 On 02-November-06			Bond Future	7.4800	7.4940	110.9345	110.8464	0.00
13/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	19702	19360	19702	19360	0.00
13/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	19211	19605	19211	19605	0.00
13/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	77675	76865	77675	76865	0.00
13/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1389	1460	1389	1460	0.00
13/04/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	91153	90311	91153	90311	0.00
13/04/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	675	714	675	714	0.00
13/04/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2482	2403	2482	2403	0.00
13/04/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	49286	49943	49286	49943	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
13/04/2006	R203 On 01-February-07			Bond Future	7.5000	7.5100	108.6657	108.6134	0.00
13/04/2006	R203 On 04-May-06			Bond Future	7.4800	7.4880	107.0541	106.9756	0.00
13/04/2006	R203 On 03-August-06			Bond Future	7.4800	7.4940	108.9689	108.8917	0.00
13/04/2006	R203 On 02-November-06			Bond Future	7.4900	7.4990	106.7634	106.7026	0.00
13/04/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	92349	91592	92349	91592	0.00
13/04/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	92349	91592	92349	91592	0.00
13/04/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	92349	91592	92349	91592	0.00
13/04/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	92349	91592	92349	91592	0.00
13/04/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	92349	91592	92349	91592	0.00
13/04/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	92349	91592	92349	91592	0.00
13/04/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	183	199	183	199	0.00
13/04/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	183	199	183	199	0.00
13/04/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	183	199	183	199	0.00
13/04/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	183	199	183	199	0.00
13/04/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	183	199	183	199	0.00
13/04/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	183	199	183	199	0.00
13/04/2006	R204 On 01-February-07			Bond Future	7.5000	7.5080	104.8958	104.8400	0.00
13/04/2006	R204 On 04-May-06			Bond Future	7.4800	7.4890	107.2580	107.1666	80.00
13/04/2006	R204 On 03-August-06			Bond Future	7.4900	7.4960	105.1347	105.0527	0.00
13/04/2006	R204 On 02-November-06			Bond Future	7.4900	7.5000	107.0330	106.9603	0.00
13/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	49847	49353	49847	49353	0.00
13/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	9756	9990	9756	9990	0.00
13/04/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	64589	64019	64589	64019	0.00
13/04/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	5565	5723	5565	5723	0.00
13/04/2006	R207 On 01-February-07			Bond Future	7.4800	7.4900	98.5476	98.4667	0.00
13/04/2006	R207 On 04-May-06			Bond Future	7.4600	7.4740	100.4690	100.3685	0.00
13/04/2006	R207 On 03-August-06			Bond Future	7.4700	7.4820	98.6197	98.5203	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
13/04/2006	R207 On 02-November-06			Bond Future	7.4700	7.4840	100.4000	100.3099	0.00