



# Derivatives Weekly Statistics Report

From 2006/06/26 To 2006/06/30

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2006	GOVI On 01-February-07			jGovi	239.1400	241.5670	239.1400	241.5670	0.00
26/06/2006	GOVI On 03-August-06			jGovi	229.8000	232.2840	229.8010	232.2840	561.00
26/06/2006	GOVI On 02-November-06			jGovi	234.2700	236.7610	234.2730	236.7610	335.00
26/06/2006	J153 On 31-August-10			jSwap	9.1700	8.9650	0.0624	0.0548	0.00
26/06/2006	J157 On 15-September-15			jSwap	9.2300	9.0340	0.1103	0.0986	0.00
26/06/2006	J186 On 21-December-26			jSwap	9.1400	8.9330	0.1504	0.1331	0.00
26/06/2006	J194 On 28-February-08			jSwap	8.6500	8.5010	0.0214	0.0185	0.00
26/06/2006	J201 On 22-December-14			jSwap	9.3400	9.1170	0.1061	0.0943	0.00
26/06/2006	J203 On 15-September-17			jSwap	9.2100	9.0080	0.1221	0.1088	0.00
26/06/2006	J204 On 21-December-18			jSwap	9.2500	9.0430	0.1279	0.1140	0.00
26/06/2006	J207 On 15-January-20			jSwap	9.1100	8.9180	0.0897	0.0748	0.00
26/06/2006	JBAR On 21-December-05			jBar	7.5700	7.5290	0.0000	0.0000	0.00
26/06/2006	JFRA On 01-February-07			jFra	9.0700	9.0500	0.0221	0.0221	175.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2006	JFRA On 07-February-08			jFra	9.6200	9.3740	0.0234	0.0228	0.00
26/06/2006	JFRA On 03-May-07			jFra	9.4000	9.1080	0.0229	0.0222	30.00
26/06/2006	JFRA On 03-August-06			jFra	7.8400	7.8330	0.0192	0.0192	0.00
26/06/2006	JFRA On 02-August-07			jFra	9.4800	9.3230	0.0231	0.0227	0.00
26/06/2006	JFRA On 02-November-06			jFra	8.7100	8.4880	0.0212	0.0207	0.00
26/06/2006	JFRA On 01-November-07			jFra	9.6000	9.2700	0.0251	0.0243	0.00
26/06/2006	JN02 On 03-August-06			jNote	9.1500	8.9350	0.1669	0.1633	0.00
26/06/2006	JN02 On 02-November-06			jNote	9.3800	9.1380	0.1706	0.1665	0.00
26/06/2006	JN05 On 03-August-06			jNote	9.3500	9.1020	0.3712	0.3634	0.00
26/06/2006	JN05 On 02-November-06			jNote	9.4400	9.1820	0.3734	0.3654	0.00
26/06/2006	JN10 On 03-August-06			jNote	9.2400	9.0340	0.5982	0.5905	0.00
26/06/2006	JN10 On 02-November-06			jNote	9.2900	9.0740	0.5992	0.5913	0.00
26/06/2006	JROD On 30-June-06			jRod	6.8900	6.8920	0.0026	0.0022	0.00
26/06/2006	JROD On 31-July-06			jRod	7.0900	7.0900	0.0021	0.0017	0.00
26/06/2006	JROD On 31-August-06			jRod	7.3700	7.3600	0.0014	0.0010	0.00
26/06/2006	R153 On 01-February-07			Bond Future	8.9000	8.5820	117.9859	119.0078	0.00
26/06/2006	R153 On 03-August-06			Bond Future	8.7800	8.5310	119.8311	120.7486	944.00
26/06/2006	R153 On 02-November-06			Bond Future	8.8600	8.5490	115.5765	116.6351	0.00
26/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	4514	8734	4514	8734	0.00
26/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	4514	8734	4514	8734	0.00
26/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	16807	10440	16807	10440	0.00
26/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	16807	10440	16807	10440	0.00
26/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	214	803	214	803	0.00
26/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	39041	29043	39041	29043	0.00
26/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	35	193	35	193	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	47879	37451	47879	37451	0.00
26/06/2006	R157 On 01-February-07			Bond Future	8.9300	8.6950	132.3710	134.0347	0.00
26/06/2006	R157 On 03-August-06			Bond Future	8.8700	8.6570	133.8784	135.4118	121.00
26/06/2006	R157 On 02-November-06			Bond Future	8.9100	8.6720	129.6660	131.3642	0.00
26/06/2006	R186 On 01-February-07			Bond Future	8.5800	8.3820	119.5295	121.6608	0.00
26/06/2006	R186 On 03-August-06			Bond Future	8.5600	8.3650	119.9420	122.0708	37.00
26/06/2006	R186 On 02-November-06			Bond Future	8.5700	8.3790	122.2824	124.4272	0.00
26/06/2006	R194 On 01-February-07			Bond Future	9.1700	8.7780	105.1974	105.5933	0.00
26/06/2006	R194 On 03-August-06			Bond Future	8.8200	8.5110	106.0510	106.4998	208.00
26/06/2006	R194 On 02-November-06			Bond Future	9.0100	8.6570	103.0501	103.4863	0.00
26/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	957	1916	957	1916	0.00
26/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10230	7230	10230	7230	0.00
26/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	267	669	267	669	0.00
26/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14610	11054	14610	11054	0.00
26/06/2006	R201 On 01-February-07			Bond Future	8.9500	8.7050	100.0153	101.3646	0.00
26/06/2006	R201 On 03-August-06			Bond Future	8.8900	8.6510	100.3438	101.7107	26.00
26/06/2006	R201 On 02-November-06			Bond Future	8.9300	8.6850	102.3097	103.6792	0.00
26/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	11126	17826	11126	17826	0.00
26/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	21088	14093	21088	14093	0.00
26/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	177	499	177	499	0.00
26/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	84473	71303	84473	71303	0.00
26/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	17703	26336	17703	26336	0.00
26/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	13473	8411	13473	8411	0.00
26/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	0	1	0	1	0.00
26/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	131591	118099	131591	118099	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2006	R203 On 01-February-07			Bond Future	8.9300	8.6940	98.6418	100.2321	0.00
26/06/2006	R203 On 03-August-06			Bond Future	8.8800	8.4630	98.8675	101.7449	111.00
26/06/2006	R203 On 02-November-06			Bond Future	8.9200	8.6760	96.6245	98.2329	0.00
26/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	5377	22691	5377	22691	0.00
26/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	5377	22691	5377	22691	0.00
26/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	5377	22691	5377	22691	0.00
26/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	5377	22691	5377	22691	0.00
26/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	5377	22691	5377	22691	0.00
26/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	5377	22691	5377	22691	0.00
26/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	14225	2765	14225	2765	0.00
26/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	14225	2765	14225	2765	0.00
26/06/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	14225	2765	14225	2765	0.00
26/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	14225	2765	14225	2765	0.00
26/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	14225	2765	14225	2765	0.00
26/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	14225	2765	14225	2765	0.00
26/06/2006	R204 On 01-February-07			Bond Future	8.9000	8.6700	94.4733	96.1106	0.00
26/06/2006	R204 On 03-August-06			Bond Future	8.8600	8.6310	94.6548	96.2928	83.00
26/06/2006	R204 On 02-November-06			Bond Future	8.8900	8.6560	96.5066	98.1577	0.00
26/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3955	7713	3955	7713	0.00
26/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	50195	37442	50195	37442	0.00
26/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1790	3907	1790	3907	0.00
26/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	66963	52568	66963	52568	0.00
26/06/2006	R207 On 01-February-07			Bond Future	8.8600	8.6340	88.1933	89.7722	0.00
26/06/2006	R207 On 03-August-06			Bond Future	8.8200	8.6020	88.2391	89.8165	0.00
26/06/2006	R207 On 02-November-06			Bond Future	8.8500	8.6230	89.9667	91.5551	0.00
27/06/2006	GOVI On 01-February-07			jGovi	240.9000	239.1400	240.8980	239.1400	0.00
27/06/2006	GOVI On 03-August-06			jGovi	231.5200	229.8010	231.5240	229.8010	561.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	GOVI On 02-November-06			jGovi	236.0300	234.2730	236.0300	234.2730	350.00
27/06/2006	J153 On 31-August-10			jSwap	9.0100	9.1740	0.0563	0.0624	0.00
27/06/2006	J157 On 15-September-15			jSwap	9.0600	9.2300	0.0998	0.1103	0.00
27/06/2006	J186 On 21-December-26			jSwap	8.9200	9.1430	0.1315	0.1504	0.00
27/06/2006	J194 On 28-February-08			jSwap	8.5500	8.6540	0.0195	0.0214	0.00
27/06/2006	J201 On 22-December-14			jSwap	9.1500	9.3350	0.0962	0.1061	0.00
27/06/2006	J203 On 15-September-17			jSwap	9.0100	9.2070	0.1088	0.1221	0.00
27/06/2006	J204 On 21-December-18			jSwap	9.0400	9.2500	0.1136	0.1279	0.00
27/06/2006	J207 On 15-January-20			jSwap	8.9100	9.1130	0.0743	0.0897	0.00
27/06/2006	JBAR On 21-December-05			jBar	7.5700	7.5710	0.0000	0.0000	0.00
27/06/2006	JFRA On 01-February-07			jFra	8.9500	9.0660	0.0218	0.0221	175.00
27/06/2006	JFRA On 07-February-08			jFra	9.4900	9.6240	0.0231	0.0234	0.00
27/06/2006	JFRA On 03-May-07			jFra	9.3100	9.4000	0.0227	0.0229	30.00
27/06/2006	JFRA On 03-August-06			jFra	7.7800	7.8370	0.0190	0.0192	0.00
27/06/2006	JFRA On 02-August-07			jFra	9.3100	9.4800	0.0227	0.0231	0.00
27/06/2006	JFRA On 02-November-06			jFra	8.5200	8.7060	0.0208	0.0212	0.00
27/06/2006	JFRA On 01-November-07			jFra	9.4600	9.5970	0.0248	0.0251	0.00
27/06/2006	JN02 On 03-August-06			jNote	9.0100	9.1470	0.1647	0.1669	0.00
27/06/2006	JN02 On 02-November-06			jNote	9.2200	9.3820	0.1679	0.1706	0.00
27/06/2006	JN05 On 03-August-06			jNote	9.1600	9.3480	0.3651	0.3712	0.00
27/06/2006	JN05 On 02-November-06			jNote	9.2400	9.4420	0.3673	0.3734	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	JN10 On 03-August-06			jNote	9.0400	9.2390	0.5901	0.5982	0.00
27/06/2006	JN10 On 02-November-06			jNote	9.0800	9.2880	0.5909	0.5992	0.00
27/06/2006	JROD On 30-June-06			jRod	6.8900	6.8920	0.0026	0.0026	0.00
27/06/2006	JROD On 31-July-06			jRod	7.0800	7.0860	0.0022	0.0021	0.00
27/06/2006	JROD On 31-August-06			jRod	7.3600	7.3680	0.0014	0.0014	0.00
27/06/2006	R153 On 01-February-07			Bond Future	8.7300	8.8970	118.5230	117.9859	0.00
27/06/2006	R153 On 03-August-06			Bond Future	8.6400	8.7810	120.3622	119.8311	944.00
27/06/2006	R153 On 02-November-06			Bond Future	8.7000	8.8550	116.1215	115.5765	0.00
27/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	6368	4514	6368	4514	0.00
27/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	6368	4514	6368	4514	0.00
27/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	13211	16807	13211	16807	0.00
27/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	13211	16807	13211	16807	0.00
27/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	417	214	417	214	0.00
27/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	33794	39041	33794	39041	0.00
27/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	82	35	82	35	0.00
27/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	42476	47879	42476	47879	0.00
27/06/2006	R157 On 01-February-07			Bond Future	8.7600	8.9320	133.5614	132.3710	0.00
27/06/2006	R157 On 03-August-06			Bond Future	8.6900	8.8650	135.1706	133.8784	121.00
27/06/2006	R157 On 02-November-06			Bond Future	8.7400	8.9080	130.8574	129.6660	0.00
27/06/2006	R186 On 01-February-07			Bond Future	8.3800	8.5770	121.7273	119.5295	0.00
27/06/2006	R186 On 03-August-06			Bond Future	8.3700	8.5570	122.0708	119.9420	60.00
27/06/2006	R186 On 02-November-06			Bond Future	8.3800	8.5740	124.4607	122.2824	0.00
27/06/2006	R194 On 01-February-07			Bond Future	8.9600	9.1740	105.4100	105.1974	0.00
27/06/2006	R194 On 03-August-06			Bond Future	8.6700	8.8200	106.2715	106.0510	208.00
27/06/2006	R194 On 02-November-06			Bond Future	8.8300	9.0120	103.2734	103.0501	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1392	957	1392	957	0.00
27/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8539	10230	8539	10230	0.00
27/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	436	267	436	267	0.00
27/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12653	14610	12653	14610	0.00
27/06/2006	R201 On 01-February-07			Bond Future	8.7700	8.9470	100.9887	100.0153	0.00
27/06/2006	R201 On 03-August-06			Bond Future	8.7200	8.8850	101.2993	100.3438	26.00
27/06/2006	R201 On 02-November-06			Bond Future	8.7600	8.9250	103.2773	102.3097	0.00
27/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	23444	17703	23444	17703	0.00
27/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	9538	13473	9538	13473	0.00
27/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	15474	11126	15474	11126	0.00
27/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	15760	21088	15760	21088	0.00
27/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	363	177	363	177	0.00
27/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	74926	84473	74926	84473	0.00
27/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
27/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	121857	131591	121857	131591	0.00
27/06/2006	R203 On 01-February-07			Bond Future	8.7600	8.9340	99.8179	98.6418	0.00
27/06/2006	R203 On 03-August-06			Bond Future	8.7100	8.8800	100.0130	98.8675	111.00
27/06/2006	R203 On 02-November-06			Bond Future	8.7400	8.9150	97.7919	96.6245	0.00
27/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	10421	5377	10421	5377	0.00
27/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	10421	5377	10421	5377	0.00
27/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	10421	5377	10421	5377	0.00
27/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	10421	5377	10421	5377	0.00
27/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	10421	5377	10421	5377	0.00
27/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	10421	5377	10421	5377	0.00
27/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	7814	14225	7814	14225	0.00
27/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	7814	14225	7814	14225	0.00
27/06/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	7814	14225	7814	14225	0.00

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27/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	7814	14225	7814	14225	0.00
27/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	7814	14225	7814	14225	0.00
27/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	7814	14225	7814	14225	0.00
27/06/2006	R204 On 01-February-07			Bond Future	8.7300	8.9040	95.6730	94.4733	0.00
27/06/2006	R204 On 03-August-06			Bond Future	8.7000	8.8590	95.8218	94.6548	83.00
27/06/2006	R204 On 02-November-06			Bond Future	8.7200	8.8890	97.6932	96.5066	0.00
27/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	6294	3955	6294	3955	0.00
27/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	40668	50195	40668	50195	0.00
27/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3056	1790	3056	1790	0.00
27/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	56363	66963	56363	66963	0.00
27/06/2006	R207 On 01-February-07			Bond Future	8.6900	8.8580	89.3668	88.1933	0.00
27/06/2006	R207 On 03-August-06			Bond Future	8.6600	8.8210	89.3805	88.2391	0.00
27/06/2006	R207 On 02-November-06			Bond Future	8.6800	8.8460	91.1239	89.9667	0.00
28/06/2006	GOVI On 01-February-07			jGovi	241.9800	240.8980	241.9810	240.8980	0.00
28/06/2006	GOVI On 03-August-06			jGovi	232.6100	231.5240	232.6140	231.5240	571.00
28/06/2006	GOVI On 02-November-06			jGovi	237.1300	236.0300	237.1320	236.0300	350.00
28/06/2006	J153 On 31-August-10			jSwap	8.8800	9.0070	0.0516	0.0563	0.00
28/06/2006	J157 On 15-September-15			jSwap	8.9400	9.0550	0.0926	0.0998	0.00
28/06/2006	J186 On 21-December-26			jSwap	8.8300	8.9150	0.1241	0.1315	0.00
28/06/2006	J194 On 28-February-08			jSwap	8.4300	8.5540	0.0172	0.0195	0.00
28/06/2006	J201 On 22-December-14			jSwap	9.0300	9.1520	0.0893	0.0962	0.00
28/06/2006	J203 On 15-September-17			jSwap	8.9000	9.0080	0.1019	0.1088	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
28/06/2006	J204 On 21-December-18			jSwap	8.9300	9.0390	0.1065	0.1136	0.00
28/06/2006	J207 On 15-January-20			jSwap	8.8200	8.9130	0.0668	0.0743	0.00
28/06/2006	JBAR On 21-December-05			jBar	7.5700	7.5740	0.0000	0.0000	0.00
28/06/2006	JFRA On 01-February-07			jFra	8.7900	8.9480	0.0215	0.0218	175.00
28/06/2006	JFRA On 07-February-08			jFra	9.2600	9.4910	0.0226	0.0231	0.00
28/06/2006	JFRA On 03-May-07			jFra	9.0700	9.3070	0.0221	0.0227	30.00
28/06/2006	JFRA On 03-August-06			jFra	7.6900	7.7780	0.0188	0.0190	0.00
28/06/2006	JFRA On 02-August-07			jFra	9.1600	9.3050	0.0223	0.0227	0.00
28/06/2006	JFRA On 02-November-06			jFra	8.3900	8.5190	0.0205	0.0208	0.00
28/06/2006	JFRA On 01-November-07			jFra	9.2100	9.4640	0.0241	0.0248	0.00
28/06/2006	JN02 On 03-August-06			jNote	8.8400	9.0110	0.1617	0.1647	0.00
28/06/2006	JN02 On 02-November-06			jNote	9.0400	9.2180	0.1648	0.1679	0.00
28/06/2006	JN05 On 03-August-06			jNote	9.0200	9.1570	0.3610	0.3651	0.00
28/06/2006	JN05 On 02-November-06			jNote	9.1100	9.2440	0.3632	0.3673	0.00
28/06/2006	JN10 On 03-August-06			jNote	8.9300	9.0430	0.5858	0.5901	0.00
28/06/2006	JN10 On 02-November-06			jNote	8.9700	9.0830	0.5866	0.5909	0.00
28/06/2006	JROD On 30-June-06			jRod	6.8900	6.8910	0.0026	0.0026	0.00
28/06/2006	JROD On 31-July-06			jRod	7.0800	7.0820	0.0022	0.0022	0.00
28/06/2006	JROD On 31-August-06			jRod	7.3600	7.3610	0.0014	0.0014	0.00
28/06/2006	R153 On 01-February-07			Bond Future	8.5800	8.7310	119.0013	118.5230	0.00
28/06/2006	R153 On 03-August-06			Bond Future	8.5300	8.6360	120.7708	120.3622	944.00
28/06/2006	R153 On 02-November-06			Bond Future	8.5600	8.6970	116.6107	116.1215	0.00
28/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	11408	6368	11408	6368	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
28/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	11408	6368	11408	6368	0.00
28/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	13358	13211	13358	13211	0.00
28/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	13358	13211	13358	13211	0.00
28/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2188	417	2188	417	0.00
28/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	30672	33794	30672	33794	0.00
28/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	948	82	948	82	0.00
28/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	38450	42476	38450	42476	0.00
28/06/2006	R157 On 01-February-07			Bond Future	8.6600	8.7620	134.2971	133.5614	0.00
28/06/2006	R157 On 03-August-06			Bond Future	8.6100	8.6895	135.7430	135.1706	121.00
28/06/2006	R157 On 02-November-06			Bond Future	8.6400	8.7420	131.5969	130.8574	0.00
28/06/2006	R186 On 01-February-07			Bond Future	8.2900	8.3760	122.6645	121.7273	0.00
28/06/2006	R186 On 03-August-06			Bond Future	8.2800	8.3650	122.9980	122.0708	63.00
28/06/2006	R186 On 02-November-06			Bond Future	8.2900	8.3760	125.3922	124.4607	0.00
28/06/2006	R194 On 01-February-07			Bond Future	8.7600	8.9610	105.6143	105.4100	0.00
28/06/2006	R194 On 03-August-06			Bond Future	8.5200	8.6680	106.4896	106.2715	208.00
28/06/2006	R194 On 02-November-06			Bond Future	8.6500	8.8300	103.4925	103.2734	0.00
28/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	3214	1392	3214	1392	0.00
28/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8318	8539	8318	8539	0.00
28/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1503	436	1503	436	0.00
28/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11678	12653	11678	12653	0.00
28/06/2006	R201 On 01-February-07			Bond Future	8.6700	8.7720	101.5674	100.9887	0.00
28/06/2006	R201 On 03-August-06			Bond Future	8.6200	8.7210	101.8759	101.2993	26.00
28/06/2006	R201 On 02-November-06			Bond Future	8.6500	8.7550	103.8636	103.2773	0.00
28/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	23504	15474	23504	15474	0.00
28/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	17927	15760	17927	15760	0.00
28/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	32403	23444	32403	23444	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
28/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	12634	9538	12634	9538	0.00
28/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5382	363	5382	363	0.00
28/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	74157	74926	74157	74926	0.00
28/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1298	0	1298	0	0.00
28/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	117368	121857	117368	121857	0.00
28/06/2006	R203 On 01-February-07			Bond Future	8.6600	8.7560	100.4938	99.8179	0.00
28/06/2006	R203 On 03-August-06			Bond Future	8.6100	8.7120	100.6897	100.0130	111.00
28/06/2006	R203 On 02-November-06			Bond Future	8.6400	8.7410	98.4783	97.7919	0.00
28/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	14421	10421	14421	10421	0.00
28/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	14421	10421	14421	10421	0.00
28/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	14421	10421	14421	10421	0.00
28/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	14421	10421	14421	10421	0.00
28/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	14421	10421	14421	10421	0.00
28/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	14421	10421	14421	10421	0.00
28/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	5047	7814	5047	7814	0.00
28/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	5047	7814	5047	7814	0.00
28/06/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	5047	7814	5047	7814	0.00
28/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	5047	7814	5047	7814	0.00
28/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	5047	7814	5047	7814	0.00
28/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	5047	7814	5047	7814	0.00
28/06/2006	R204 On 01-February-07			Bond Future	8.6300	8.7320	96.3872	95.6730	0.00
28/06/2006	R204 On 03-August-06			Bond Future	8.6000	8.6960	96.5258	95.8218	83.00
28/06/2006	R204 On 02-November-06			Bond Future	8.6200	8.7210	98.4092	97.6932	0.00
28/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	12904	6294	12904	6294	0.00
28/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	40118	40668	40118	40668	0.00
28/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	7258	3056	7258	3056	0.00
28/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	53405	56363	53405	56363	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
28/06/2006	R207 On 01-February-07			Bond Future	8.5900	8.6910	90.0797	89.3668	0.00
28/06/2006	R207 On 03-August-06			Bond Future	8.5700	8.6620	90.0796	89.3805	0.00
28/06/2006	R207 On 02-November-06			Bond Future	8.5800	8.6830	91.8369	91.1239	0.00
29/06/2006	GOVI On 01-February-07			jGovi	240.9900	241.9810	240.9920	241.9810	0.00
29/06/2006	GOVI On 03-August-06			jGovi	231.5800	232.6140	231.5810	232.6140	571.00
29/06/2006	GOVI On 02-November-06			jGovi	235.8200	237.1320	235.8160	237.1320	350.00
29/06/2006	J153 On 31-August-10			jSwap	8.9800	8.8760	0.0553	0.0516	0.00
29/06/2006	J157 On 15-September-15			jSwap	9.0300	8.9350	0.0984	0.0926	0.00
29/06/2006	J186 On 21-December-26			jSwap	8.9000	8.8250	0.1306	0.1241	0.00
29/06/2006	J194 On 28-February-08			jSwap	8.5000	8.4260	0.0185	0.0172	0.00
29/06/2006	J201 On 22-December-14			jSwap	9.1300	9.0260	0.0948	0.0893	0.00
29/06/2006	J203 On 15-September-17			jSwap	8.9900	8.9040	0.1073	0.1019	0.00
29/06/2006	J204 On 21-December-18			jSwap	9.0200	8.9340	0.1123	0.1065	0.00
29/06/2006	J207 On 15-January-20			jSwap	8.9000	8.8150	0.0730	0.0668	0.00
29/06/2006	JBAR On 21-December-05			jBar	7.5700	7.5740	0.0000	0.0000	0.00
29/06/2006	JFRA On 01-February-07			jFra	8.8700	8.7920	0.0216	0.0215	175.00
29/06/2006	JFRA On 07-February-08			jFra	9.4100	9.2610	0.0229	0.0226	0.00
29/06/2006	JFRA On 03-May-07			jFra	9.1400	9.0700	0.0223	0.0221	30.00
29/06/2006	JFRA On 03-August-06			jFra	7.7200	7.6900	0.0189	0.0188	0.00
29/06/2006	JFRA On 02-August-07			jFra	9.3100	9.1630	0.0227	0.0223	0.00
29/06/2006	JFRA On 02-November-06			jFra	8.4700	8.3940	0.0207	0.0205	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
29/06/2006	JFRA On 01-November-07			jFra	9.3300	9.2130	0.0244	0.0241	0.00
29/06/2006	JN02 On 03-August-06			jNote	8.9300	8.8350	0.1634	0.1617	0.00
29/06/2006	JN02 On 02-November-06			jNote	9.1500	9.0350	0.1667	0.1648	0.00
29/06/2006	JN05 On 03-August-06			jNote	9.1300	9.0220	0.3643	0.3610	0.00
29/06/2006	JN05 On 02-November-06			jNote	9.2100	9.1080	0.3664	0.3632	0.00
29/06/2006	JN10 On 03-August-06			jNote	9.0200	8.9260	0.5893	0.5858	0.00
29/06/2006	JN10 On 02-November-06			jNote	9.0600	8.9670	0.5901	0.5866	0.00
29/06/2006	JROD On 30-June-06			jRod	6.8900	6.8910	0.0000	0.0026	0.00
29/06/2006	JROD On 31-July-06			jRod	7.0800	7.0810	0.0022	0.0022	0.00
29/06/2006	JROD On 31-August-06			jRod	7.3600	7.3590	0.0014	0.0014	0.00
29/06/2006	R153 On 01-February-07			Bond Future	8.7000	8.5840	118.6106	119.0013	0.00
29/06/2006	R153 On 03-August-06			Bond Future	8.6400	8.5250	120.3401	120.7708	944.00
29/06/2006	R153 On 02-November-06			Bond Future	8.7600	8.5560	115.9141	116.6107	0.00
29/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	8327	11408	8327	11408	0.00
29/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	8327	11408	8327	11408	0.00
29/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	17243	13358	17243	13358	0.00
29/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	17243	13358	17243	13358	0.00
29/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1284	2188	1284	2188	0.00
29/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	36734	30672	36734	30672	0.00
29/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	499	948	499	948	0.00
29/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	44966	38450	44966	38450	0.00
29/06/2006	R157 On 01-February-07			Bond Future	8.7600	8.6580	133.6108	134.2971	0.00
29/06/2006	R157 On 03-August-06			Bond Future	8.7100	8.6125	135.0335	135.7430	121.00
29/06/2006	R157 On 02-November-06			Bond Future	8.7600	8.6400	130.7563	131.5969	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
29/06/2006	R186 On 01-February-07			Bond Future	8.3800	8.2920	121.6719	122.6645	0.00
29/06/2006	R186 On 03-August-06			Bond Future	8.3700	8.2830	122.0146	122.9980	63.00
29/06/2006	R186 On 02-November-06			Bond Future	8.3800	8.2930	124.4160	125.3922	0.00
29/06/2006	R194 On 01-February-07			Bond Future	8.9100	8.7570	105.4651	105.6143	0.00
29/06/2006	R194 On 03-August-06			Bond Future	8.6400	8.5180	106.3180	106.4896	208.00
29/06/2006	R194 On 02-November-06			Bond Future	8.7800	8.6520	103.3312	103.4925	0.00
29/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2704	3214	2704	3214	0.00
29/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9300	8318	9300	8318	0.00
29/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1204	1503	1204	1503	0.00
29/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12871	11678	12871	11678	0.00
29/06/2006	R201 On 01-February-07			Bond Future	8.7700	8.6690	101.0279	101.5674	0.00
29/06/2006	R201 On 03-August-06			Bond Future	8.7200	8.6230	101.2993	101.8759	26.00
29/06/2006	R201 On 02-November-06			Bond Future	8.7500	8.6530	103.3174	103.8636	0.00
29/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	20518	23504	20518	23504	0.00
29/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	20403	17927	20403	17927	0.00
29/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	28847	32403	28847	32403	0.00
29/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	14541	12634	14541	12634	0.00
29/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4532	5382	4532	5382	0.00
29/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	78702	74157	78702	74157	0.00
29/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1042	1298	1042	1298	0.00
29/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	122507	117368	122507	117368	0.00
29/06/2006	R203 On 01-February-07			Bond Future	8.7400	8.6550	99.8979	100.4938	0.00
29/06/2006	R203 On 03-August-06			Bond Future	8.7000	8.6140	100.0955	100.6897	111.00
29/06/2006	R203 On 02-November-06			Bond Future	8.7300	8.6400	97.8731	98.4783	0.00
29/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	10636	14421	10636	14421	0.00
29/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	10636	14421	10636	14421	0.00
29/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	10636	14421	10636	14421	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
29/06/2006	R203	On	03-August-06	9.00	Call	Option on Bond Future	10636		14421	10636	14421	0.00
29/06/2006	R203	On	03-August-06	8.75	Call	Option on Bond Future	10636		14421	10636	14421	0.00
29/06/2006	R203	On	03-August-06	8.00	Call	Option on Bond Future	10636		14421	10636	14421	0.00
29/06/2006	R203	On	03-August-06	8.25	Put	Option on Bond Future	7204		5047	7204	5047	0.00
29/06/2006	R203	On	03-August-06	7.75	Put	Option on Bond Future	7204		5047	7204	5047	0.00
29/06/2006	R203	On	03-August-06	9.25	Put	Option on Bond Future	7204		5047	7204	5047	0.00
29/06/2006	R203	On	03-August-06	9.00	Put	Option on Bond Future	7204		5047	7204	5047	0.00
29/06/2006	R203	On	03-August-06	8.75	Put	Option on Bond Future	7204		5047	7204	5047	0.00
29/06/2006	R203	On	03-August-06	8.00	Put	Option on Bond Future	7204		5047	7204	5047	0.00
29/06/2006	R204	On	01-February-07			Bond Future	8.7200		8.6310	95.7927	96.3872	0.00
29/06/2006	R204	On	03-August-06			Bond Future	8.6800		8.5990	95.9447	96.5258	83.00
29/06/2006	R204	On	02-November-06			Bond Future	8.7000		8.6210	97.8144	98.4092	0.00
29/06/2006	R204	On	02-November-06	8.00	Call	Option on Bond Future	10924		12904	10924	12904	0.00
29/06/2006	R204	On	02-November-06	8.00	Put	Option on Bond Future	44086		40118	44086	40118	0.00
29/06/2006	R204	On	02-November-06	8.00	Call	Option on Bond Future	5948		7258	5948	7258	0.00
29/06/2006	R204	On	02-November-06	8.00	Put	Option on Bond Future	58043		53405	58043	53405	0.00
29/06/2006	R207	On	01-February-07			Bond Future	8.6700		8.5910	89.5016	90.0797	0.00
29/06/2006	R207	On	03-August-06			Bond Future	8.6400		8.5660	89.5183	90.0796	0.00
29/06/2006	R207	On	02-November-06			Bond Future	8.6600		8.5840	91.2601	91.8369	0.00
30/06/2006	GOVI	On	01-February-07			jGovi	241.2200		240.9920	241.2170	240.9920	0.00
30/06/2006	GOVI	On	03-August-06			jGovi	231.9000		231.5810	231.9020	231.5810	571.00
30/06/2006	GOVI	On	02-November-06			jGovi	236.1700		235.8160	236.1660	235.8160	350.00
30/06/2006	J153	On	31-August-10			jSwap	8.9500		8.9760	0.0545	0.0553	0.00
30/06/2006	J157	On	15-September-15			jSwap	9.0000		9.0300	0.0965	0.0984	0.00
30/06/2006	J186	On	21-December-26			jSwap	8.8500		8.9030	0.1260	0.1306	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
30/06/2006	J194 On 28-February-08			jSwap	8.4700	8.4950	0.0179	0.0185	0.00
30/06/2006	J201 On 22-December-14			jSwap	9.0900	9.1260	0.0929	0.0948	0.00
30/06/2006	J203 On 15-September-17			jSwap	8.9600	8.9850	0.1058	0.1073	0.00
30/06/2006	J204 On 21-December-18			jSwap	8.9900	9.0180	0.1101	0.1123	0.00
30/06/2006	J207 On 15-January-20			jSwap	8.8600	8.8950	0.0700	0.0730	0.00
30/06/2006	JBAR On 21-December-05			jBar	7.5400	7.5740	0.0000	0.0000	0.00
30/06/2006	JFRA On 01-February-07			jFra	8.8400	8.8690	0.0216	0.0216	175.00
30/06/2006	JFRA On 07-February-08			jFra	9.3800	9.4120	0.0229	0.0229	0.00
30/06/2006	JFRA On 03-May-07			jFra	9.0800	9.1440	0.0221	0.0223	30.00
30/06/2006	JFRA On 03-August-06			jFra	7.7000	7.7200	0.0188	0.0189	0.00
30/06/2006	JFRA On 02-August-07			jFra	9.2800	9.3130	0.0226	0.0227	0.00
30/06/2006	JFRA On 02-November-06			jFra	8.4400	8.4700	0.0206	0.0207	0.00
30/06/2006	JFRA On 01-November-07			jFra	9.2900	9.3330	0.0243	0.0244	0.00
30/06/2006	JN02 On 03-August-06			jNote	8.9000	8.9340	0.1628	0.1634	0.00
30/06/2006	JN02 On 02-November-06			jNote	9.1100	9.1460	0.1661	0.1667	0.00
30/06/2006	JN05 On 03-August-06			jNote	9.1000	9.1260	0.3634	0.3643	0.00
30/06/2006	JN05 On 02-November-06			jNote	9.1900	9.2130	0.3657	0.3664	0.00
30/06/2006	JN10 On 03-August-06			jNote	8.9900	9.0160	0.5883	0.5893	0.00
30/06/2006	JN10 On 02-November-06			jNote	9.0300	9.0580	0.5892	0.5901	0.00
30/06/2006	JROD On 30-June-06			jRod	6.8900	6.8920	0.0000	0.0000	0.00
30/06/2006	JROD On 31-July-06			jRod	7.0800	7.0810	0.0018	0.0022	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2006	JROD On 31-August-06			jRod	7.3400	7.3590	0.0011	0.0014	0.00
30/06/2006	R153 On 01-February-07			Bond Future	8.6800	8.7040	118.6854	118.6106	0.00
30/06/2006	R153 On 03-August-06			Bond Future	8.6000	8.6420	120.4982	120.3401	944.00
30/06/2006	R153 On 02-November-06			Bond Future	8.7200	8.7570	116.0420	115.9141	0.00
30/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	8789	8327	8789	8327	0.00
30/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	8789	8327	8789	8327	0.00
30/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	16428	17243	16428	17243	0.00
30/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	16428	17243	16428	17243	0.00
30/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1399	1284	1399	1284	0.00
30/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	35570	36734	35570	36734	0.00
30/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	551	499	551	499	0.00
30/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	43741	44966	43741	44966	0.00
30/06/2006	R157 On 01-February-07			Bond Future	8.7300	8.7550	133.8013	133.6108	0.00
30/06/2006	R157 On 03-August-06			Bond Future	8.6700	8.7080	135.3449	135.0335	121.00
30/06/2006	R157 On 02-November-06			Bond Future	8.7200	8.7560	131.0164	130.7563	0.00
30/06/2006	R186 On 01-February-07			Bond Future	8.3700	8.3810	121.7495	121.6719	0.00
30/06/2006	R186 On 03-August-06			Bond Future	8.3700	8.3700	122.0146	122.0146	63.00
30/06/2006	R186 On 02-November-06			Bond Future	8.3700	8.3800	124.5053	124.4160	0.00
30/06/2006	R194 On 01-February-07			Bond Future	8.8700	8.9060	105.5011	105.4651	0.00
30/06/2006	R194 On 03-August-06			Bond Future	8.5800	8.6360	106.3994	106.3180	208.00
30/06/2006	R194 On 02-November-06			Bond Future	8.7400	8.7830	103.3878	103.3312	0.00
30/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2808	2704	2808	2704	0.00
30/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9043	9300	9043	9300	0.00
30/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1262	1204	1262	1204	0.00
30/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12569	12871	12569	12871	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
30/06/2006	R201 On 01-February-07			Bond Future	8.7300	8.7650	101.2129	101.0279	0.00
30/06/2006	R201 On 03-August-06			Bond Future	8.6800	8.7210	101.5400	101.2993	26.00
30/06/2006	R201 On 02-November-06			Bond Future	8.7100	8.7480	103.5182	103.3174	0.00
30/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	21478	20518	21478	20518	0.00
30/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	19355	20403	19355	20403	0.00
30/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	30022	28847	30022	28847	0.00
30/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	13708	14541	13708	14541	0.00
30/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4764	4532	4764	4532	0.00
30/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	77085	78702	77085	78702	0.00
30/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1106	1042	1106	1042	0.00
30/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	120721	122507	120721	122507	0.00
30/06/2006	R203 On 01-February-07			Bond Future	8.7100	8.7440	100.1183	99.8979	0.00
30/06/2006	R203 On 03-August-06			Bond Future	8.6600	8.7000	100.3436	100.0955	111.00
30/06/2006	R203 On 02-November-06			Bond Future	8.6900	8.7290	98.1105	97.8731	0.00
30/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	11972	10636	11972	10636	0.00
30/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	11972	10636	11972	10636	0.00
30/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	11972	10636	11972	10636	0.00
30/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	11972	10636	11972	10636	0.00
30/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	11972	10636	11972	10636	0.00
30/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	11972	10636	11972	10636	0.00
30/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	6059	7204	6059	7204	0.00
30/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	6059	7204	6059	7204	0.00
30/06/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	6059	7204	6059	7204	0.00
30/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	6059	7204	6059	7204	0.00
30/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	6059	7204	6059	7204	0.00
30/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	6059	7204	6059	7204	0.00
30/06/2006	R204 On 01-February-07			Bond Future	8.6900	8.7150	95.9903	95.7927	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
30/06/2006	R204 On 03-August-06			Bond Future	8.6500	8.6790	96.1620	95.9447	83.00
30/06/2006	R204 On 02-November-06			Bond Future	8.6700	8.7040	98.0288	97.8144	0.00
30/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	11499	10924	11499	10924	0.00
30/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	42517	44086	42517	44086	0.00
30/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	6311	5948	6311	5948	0.00
30/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	56262	58043	56262	58043	0.00
30/06/2006	R207 On 01-February-07			Bond Future	8.6500	8.6720	89.6510	89.5016	0.00
30/06/2006	R207 On 03-August-06			Bond Future	8.6200	8.6430	89.6927	89.5183	0.00
30/06/2006	R207 On 02-November-06			Bond Future	8.6400	8.6640	91.4255	91.2601	0.00