



Derivatives Weekly Statistics Report

From 2006/06/12 To 2006/06/15

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2006	GOVI On 01-February-07			jGovi	247.4100	247.9020	247.4130	247.9020	0.00
12/06/2006	GOVI On 03-August-06			jGovi	238.2000	238.6760	238.2040	238.6760	561.00
12/06/2006	GOVI On 02-November-06			jGovi	242.7300	243.2170	242.7330	243.2170	301.00
12/06/2006	J153 On 31-August-10			jSwap	8.1900	8.1510	0.0262	0.0247	0.00
12/06/2006	J157 On 15-September-15			jSwap	8.3400	8.2810	0.0557	0.0517	0.00
12/06/2006	J186 On 21-December-26			jSwap	8.2200	8.2100	0.0733	0.0729	0.00
12/06/2006	J194 On 28-February-08			jSwap	7.8600	7.8320	0.0066	0.0062	0.00
12/06/2006	J201 On 22-December-14			jSwap	8.2900	8.2390	0.0515	0.0480	0.00
12/06/2006	J203 On 15-September-17			jSwap	8.3300	8.2660	0.0617	0.0572	0.00
12/06/2006	J204 On 21-December-18			jSwap	8.2700	8.2260	0.0631	0.0593	0.00
12/06/2006	J207 On 15-January-20			jSwap	8.2700	8.2270	0.0225	0.0192	0.00
12/06/2006	JBAR On 21-December-05			jBar	7.4800	7.4790	0.0000	0.0000	0.00
12/06/2006	JFRA On 01-February-07			jFra	8.0000	7.9740	0.0196	0.0195	115.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2006	JFRA On 07-February-08			jFra	8.3400	8.2700	0.0204	0.0202	0.00
12/06/2006	JFRA On 03-May-07			jFra	8.1100	8.0610	0.0198	0.0197	0.00
12/06/2006	JFRA On 03-August-06			jFra	7.5800	7.5950	0.0186	0.0186	0.00
12/06/2006	JFRA On 02-August-07			jFra	8.2600	8.2080	0.0202	0.0200	0.00
12/06/2006	JFRA On 02-November-06			jFra	7.7800	7.7850	0.0190	0.0190	0.00
12/06/2006	JFRA On 01-November-07			jFra	8.2700	8.2110	0.0217	0.0216	0.00
12/06/2006	JN02 On 03-August-06			jNote	8.0800	8.0450	0.1489	0.1484	0.00
12/06/2006	JN02 On 02-November-06			jNote	8.1800	8.1450	0.1506	0.1500	0.00
12/06/2006	JN05 On 03-August-06			jNote	8.2900	8.2400	0.3375	0.3359	0.00
12/06/2006	JN05 On 02-November-06			jNote	8.3400	8.2860	0.3389	0.3372	0.00
12/06/2006	JN10 On 03-August-06			jNote	8.3200	8.2470	0.5620	0.5587	0.00
12/06/2006	JN10 On 02-November-06			jNote	8.3400	8.2680	0.5626	0.5591	0.00
12/06/2006	JROD On 30-June-06			jRod	6.9100	6.9070	0.0025	0.0021	0.00
12/06/2006	JROD On 31-July-06			jRod	7.1200	7.1280	0.0020	0.0016	0.00
12/06/2006	JROD On 31-August-06			jRod	7.3900	7.3950	0.0013	0.0009	0.00
12/06/2006	R153 On 01-February-07			Bond Future	7.9500	7.9090	121.0874	121.2311	0.00
12/06/2006	R153 On 03-August-06			Bond Future	7.9400	7.9080	122.9551	123.0761	754.00
12/06/2006	R153 On 02-November-06			Bond Future	7.9400	7.8950	118.7975	118.9401	0.00
12/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	5719	6371	5719	6371	0.00
12/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	12336	11562	12336	11562	0.00
12/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2544	2942	2544	2942	0.00
12/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	18178	17150	18178	17150	0.00
12/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	22992	24202	22992	24202	0.00
12/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	22992	24202	22992	24202	0.00
12/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	3075	2858	3075	2858	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
12/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3075	2858	3075	2858	0.00
12/06/2006	R157 On 01-February-07			Bond Future	8.1300	8.0770	138.1433	138.5134	0.00
12/06/2006	R157 On 03-August-06			Bond Future	8.1000	8.0630	139.6187	139.9295	121.00
12/06/2006	R157 On 02-November-06			Bond Future	8.1100	8.0620	135.5256	135.8976	0.00
12/06/2006	R186 On 01-February-07			Bond Future	7.8700	7.8170	127.6057	128.1803	0.00
12/06/2006	R186 On 03-August-06			Bond Future	7.8600	7.8150	127.9599	128.5059	37.00
12/06/2006	R186 On 02-November-06			Bond Future	7.8600	7.8170	130.3883	130.9546	0.00
12/06/2006	R194 On 01-February-07			Bond Future	7.9000	7.8580	106.4803	106.5219	0.00
12/06/2006	R194 On 03-August-06			Bond Future	7.8400	7.8090	107.4882	107.5296	55.00
12/06/2006	R194 On 02-November-06			Bond Future	7.8700	7.8340	104.4642	104.5079	0.00
12/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	3203	3415	3203	3415	0.00
12/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4718	4514	4718	4514	0.00
12/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	6161	6454	6161	6454	0.00
12/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2605	2481	2605	2481	0.00
12/06/2006	R201 On 01-February-07			Bond Future	8.1300	8.0840	104.6488	104.9365	0.00
12/06/2006	R201 On 03-August-06			Bond Future	8.1000	8.0580	105.0020	105.2850	26.00
12/06/2006	R201 On 02-November-06			Bond Future	8.1200	8.0720	107.0005	107.2891	0.00
12/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3692	4298	3692	4298	0.00
12/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	41653	39382	41653	39382	0.00
12/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	41355	43846	41355	43846	0.00
12/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4409	4014	4409	4014	0.00
12/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	53378	56049	53378	56049	0.00
12/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2240	2025	2240	2025	0.00
12/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	48	67	48	67	0.00
12/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	85303	82446	85303	82446	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
12/06/2006	R203 On 01-February-07			Bond Future	8.1400	8.0900	104.0115	104.3931	0.00
12/06/2006	R203 On 03-August-06			Bond Future	8.1200	8.0650	104.2281	104.6001	111.00
12/06/2006	R203 On 02-November-06			Bond Future	8.1300	8.0780	102.0382	102.4188	0.00
12/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	45355	48981	45355	48981	0.00
12/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	45355	48981	45355	48981	0.00
12/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	45355	48981	45355	48981	0.00
12/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	45355	48981	45355	48981	0.00
12/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	45355	48981	45355	48981	0.00
12/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	45355	48981	45355	48981	0.00
12/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	597	503	597	503	0.00
12/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	597	503	597	503	0.00
12/06/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	597	503	597	503	0.00
12/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	597	503	597	503	0.00
12/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	597	503	597	503	0.00
12/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	597	503	597	503	0.00
12/06/2006	R204 On 01-February-07			Bond Future	8.1300	8.0740	100.0546	100.4595	0.00
12/06/2006	R204 On 03-August-06			Bond Future	8.1100	8.0550	100.2156	100.6082	83.00
12/06/2006	R204 On 02-November-06			Bond Future	8.1200	8.0650	102.1242	102.5269	0.00
12/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	16165	18211	16165	18211	0.00
12/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	25162	23180	25162	23180	0.00
12/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	25516	28147	25516	28147	0.00
12/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	15580	14184	15580	14184	0.00
12/06/2006	R207 On 01-February-07			Bond Future	8.1000	8.0440	93.7103	94.1200	0.00
12/06/2006	R207 On 03-August-06			Bond Future	8.0800	8.0310	93.7288	94.1164	0.00
12/06/2006	R207 On 02-November-06			Bond Future	8.0900	8.0380	95.5141	95.9131	0.00
13/06/2006	GOVI On 01-February-07			jGovi	246.5800	247.4130	246.5780	247.4130	0.00
13/06/2006	GOVI On 03-August-06			jGovi	237.3800	238.2040	237.3780	238.2040	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
13/06/2006	GOVI On 02-November-06			jGovi	241.8900	242.7330	241.8930	242.7330	301.00
13/06/2006	J153 On 31-August-10			jSwap	8.2700	8.1900	0.0290	0.0262	0.00
13/06/2006	J157 On 15-September-15			jSwap	8.4300	8.3420	0.0614	0.0557	0.00
13/06/2006	J186 On 21-December-26			jSwap	8.2900	8.2150	0.0805	0.0733	0.00
13/06/2006	J194 On 28-February-08			jSwap	7.9200	7.8560	0.0077	0.0066	0.00
13/06/2006	J201 On 22-December-14			jSwap	8.3800	8.2940	0.0571	0.0515	0.00
13/06/2006	J203 On 15-September-17			jSwap	8.4100	8.3280	0.0678	0.0617	0.00
13/06/2006	J204 On 21-December-18			jSwap	8.3600	8.2740	0.0694	0.0631	0.00
13/06/2006	J207 On 15-January-20			jSwap	8.3500	8.2670	0.0292	0.0225	0.00
13/06/2006	JBAR On 21-December-05			jBar	7.4800	7.4790	0.0000	0.0000	0.00
13/06/2006	JFRA On 01-February-07			jFra	8.0700	7.9960	0.0197	0.0196	115.00
13/06/2006	JFRA On 07-February-08			jFra	8.4500	8.3360	0.0206	0.0204	0.00
13/06/2006	JFRA On 03-May-07			jFra	8.2200	8.1130	0.0201	0.0198	0.00
13/06/2006	JFRA On 03-August-06			jFra	7.6000	7.5840	0.0186	0.0186	0.00
13/06/2006	JFRA On 02-August-07			jFra	8.3600	8.2630	0.0204	0.0202	0.00
13/06/2006	JFRA On 02-November-06			jFra	7.8500	7.7830	0.0192	0.0190	0.00
13/06/2006	JFRA On 01-November-07			jFra	8.3700	8.2700	0.0220	0.0217	0.00
13/06/2006	JN02 On 03-August-06			jNote	8.1600	8.0790	0.1504	0.1489	0.00
13/06/2006	JN02 On 02-November-06			jNote	8.2700	8.1830	0.1522	0.1506	0.00
13/06/2006	JN05 On 03-August-06			jNote	8.3700	8.2850	0.3402	0.3375	0.00
13/06/2006	JN05 On 02-November-06			jNote	8.4200	8.3360	0.3417	0.3389	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
13/06/2006	JN10 On 03-August-06			jNote	8.4100	8.3170	0.5660	0.5620	0.00
13/06/2006	JN10 On 02-November-06			jNote	8.4400	8.3410	0.5666	0.5626	0.00
13/06/2006	JROD On 30-June-06			jRod	6.9000	6.9050	0.0025	0.0025	0.00
13/06/2006	JROD On 31-July-06			jRod	7.1200	7.1230	0.0021	0.0020	0.00
13/06/2006	JROD On 31-August-06			jRod	7.3900	7.3890	0.0013	0.0013	0.00
13/06/2006	R153 On 01-February-07			Bond Future	8.0100	7.9520	120.9006	121.0874	0.00
13/06/2006	R153 On 03-August-06			Bond Future	8.0000	7.9400	122.7475	122.9551	731.00
13/06/2006	R153 On 02-November-06			Bond Future	7.9900	7.9350	118.6017	118.7975	0.00
13/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	4974	5719	4974	5719	0.00
13/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	13549	12336	13549	12336	0.00
13/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2118	2544	2118	2544	0.00
13/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	19710	18178	19710	18178	0.00
13/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	21443	22992	21443	22992	0.00
13/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	21443	22992	21443	22992	0.00
13/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	3484	3075	3484	3075	0.00
13/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3484	3075	3484	3075	0.00
13/06/2006	R157 On 01-February-07			Bond Future	8.2100	8.1270	137.5100	138.1433	0.00
13/06/2006	R157 On 03-August-06			Bond Future	8.1800	8.1030	138.9999	139.6187	121.00
13/06/2006	R157 On 02-November-06			Bond Future	8.2000	8.1110	134.8911	135.5256	0.00
13/06/2006	R186 On 01-February-07			Bond Future	7.9500	7.8650	126.5508	127.6057	0.00
13/06/2006	R186 On 03-August-06			Bond Future	7.9500	7.8600	126.9262	127.9599	37.00
13/06/2006	R186 On 02-November-06			Bond Future	7.9500	7.8640	129.3500	130.3883	0.00
13/06/2006	R194 On 01-February-07			Bond Future	7.9800	7.8990	106.3940	106.4803	0.00
13/06/2006	R194 On 03-August-06			Bond Future	7.9000	7.8370	107.3953	107.4882	55.00
13/06/2006	R194 On 02-November-06			Bond Future	7.9400	7.8690	104.3705	104.4642	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
13/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2830	3203	2830	3203	0.00
13/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5208	4718	5208	4718	0.00
13/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	5617	6161	5617	6161	0.00
13/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2924	2605	2924	2605	0.00
13/06/2006	R201 On 01-February-07			Bond Future	8.2200	8.1330	104.1464	104.6488	0.00
13/06/2006	R201 On 03-August-06			Bond Future	8.1900	8.1040	104.5060	105.0020	26.00
13/06/2006	R201 On 02-November-06			Bond Future	8.2000	8.1200	106.4979	107.0005	0.00
13/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2865	3692	2865	3692	0.00
13/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	45850	41653	45850	41653	0.00
13/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	37295	41355	37295	41355	0.00
13/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5376	4409	5376	4409	0.00
13/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	48915	53378	48915	53378	0.00
13/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2803	2240	2803	2240	0.00
13/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	28	48	28	48	0.00
13/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	90308	85303	90308	85303	0.00
13/06/2006	R203 On 01-February-07			Bond Future	8.2300	8.1440	103.4149	104.0115	0.00
13/06/2006	R203 On 03-August-06			Bond Future	8.2000	8.1160	103.6410	104.2281	111.00
13/06/2006	R203 On 02-November-06			Bond Future	8.2100	8.1310	101.4461	102.0382	0.00
13/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	39813	45355	39813	45355	0.00
13/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	39813	45355	39813	45355	0.00
13/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	39813	45355	39813	45355	0.00
13/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	39813	45355	39813	45355	0.00
13/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	39813	45355	39813	45355	0.00
13/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	39813	45355	39813	45355	0.00
13/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	925	597	925	597	0.00
13/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	925	597	925	597	0.00
13/06/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	925	597	925	597	0.00

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13/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	925	597	925	597	0.00
13/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	925	597	925	597	0.00
13/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	925	597	925	597	0.00
13/06/2006	R204 On 01-February-07			Bond Future	8.2100	8.1280	99.4291	100.0546	0.00
13/06/2006	R204 On 03-August-06			Bond Future	8.1900	8.1060	99.6038	100.2156	83.00
13/06/2006	R204 On 02-November-06			Bond Future	8.2000	8.1180	101.4979	102.1242	0.00
13/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	13494	16165	13494	16165	0.00
13/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	28754	25162	28754	25162	0.00
13/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	21917	25516	21917	25516	0.00
13/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	18245	15580	18245	15580	0.00
13/06/2006	R207 On 01-February-07			Bond Future	8.1800	8.0980	93.0778	93.7103	0.00
13/06/2006	R207 On 03-August-06			Bond Future	8.1600	8.0810	93.1054	93.7288	0.00
13/06/2006	R207 On 02-November-06			Bond Future	8.1700	8.0900	94.8746	95.5141	0.00
14/06/2006	GOVI On 01-February-07			jGovi	247.1600	246.5780	247.1610	246.5780	0.00
14/06/2006	GOVI On 03-August-06			jGovi	237.9500	237.3780	237.9480	237.3780	561.00
14/06/2006	GOVI On 02-November-06			jGovi	242.4800	241.8930	242.4760	241.8930	301.00
14/06/2006	J153 On 31-August-10			jSwap	8.2500	8.2660	0.0285	0.0290	0.00
14/06/2006	J157 On 15-September-15			jSwap	8.4000	8.4330	0.0594	0.0614	0.00
14/06/2006	J186 On 21-December-26			jSwap	8.2700	8.2900	0.0784	0.0805	0.00
14/06/2006	J194 On 28-February-08			jSwap	7.9000	7.9150	0.0074	0.0077	0.00
14/06/2006	J201 On 22-December-14			jSwap	8.3500	8.3840	0.0550	0.0571	0.00
14/06/2006	J203 On 15-September-17			jSwap	8.3900	8.4130	0.0659	0.0678	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
14/06/2006	J204 On 21-December-18			jSwap	8.3300	8.3550	0.0675	0.0694	0.00
14/06/2006	J207 On 15-January-20			jSwap	8.3200	8.3470	0.0272	0.0292	0.00
14/06/2006	JBAR On 21-December-05			jBar	7.4800	7.4790	0.0000	0.0000	0.00
14/06/2006	JFRA On 01-February-07			jFra	8.0400	8.0680	0.0197	0.0197	115.00
14/06/2006	JFRA On 07-February-08			jFra	8.4100	8.4510	0.0205	0.0206	0.00
14/06/2006	JFRA On 03-May-07			jFra	8.1900	8.2240	0.0200	0.0201	0.00
14/06/2006	JFRA On 03-August-06			jFra	7.6000	7.6000	0.0186	0.0186	0.00
14/06/2006	JFRA On 02-August-07			jFra	8.3400	8.3590	0.0204	0.0204	0.00
14/06/2006	JFRA On 02-November-06			jFra	7.8300	7.8450	0.0191	0.0192	0.00
14/06/2006	JFRA On 01-November-07			jFra	8.3500	8.3740	0.0219	0.0220	0.00
14/06/2006	JN02 On 03-August-06			jNote	8.1400	8.1620	0.1499	0.1504	0.00
14/06/2006	JN02 On 02-November-06			jNote	8.2500	8.2740	0.1517	0.1522	0.00
14/06/2006	JN05 On 03-August-06			jNote	8.3500	8.3680	0.3397	0.3402	0.00
14/06/2006	JN05 On 02-November-06			jNote	8.4100	8.4230	0.3412	0.3417	0.00
14/06/2006	JN10 On 03-August-06			jNote	8.3800	8.4090	0.5646	0.5660	0.00
14/06/2006	JN10 On 02-November-06			jNote	8.4000	8.4350	0.5652	0.5666	0.00
14/06/2006	JROD On 30-June-06			jRod	6.9000	6.9040	0.0025	0.0025	0.00
14/06/2006	JROD On 31-July-06			jRod	7.1200	7.1200	0.0021	0.0021	0.00
14/06/2006	JROD On 31-August-06			jRod	7.3800	7.3850	0.0013	0.0013	0.00
14/06/2006	R153 On 01-February-07			Bond Future	7.9500	8.0080	121.1008	120.9006	0.00
14/06/2006	R153 On 03-August-06			Bond Future	7.9500	7.9950	122.9363	122.7475	731.00
14/06/2006	R153 On 02-November-06			Bond Future	7.9300	7.9900	118.8046	118.6017	0.00
14/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	5688	4974	5688	4974	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
14/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	12234	13549	12234	13549	0.00
14/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2518	2118	2518	2118	0.00
14/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	18081	19710	18081	19710	0.00
14/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	22997	21443	22997	21443	0.00
14/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	22997	21443	22997	21443	0.00
14/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	3009	3484	3009	3484	0.00
14/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3009	3484	3009	3484	0.00
14/06/2006	R157 On 01-February-07			Bond Future	8.1600	8.2130	137.9146	137.5100	0.00
14/06/2006	R157 On 03-August-06			Bond Future	8.1400	8.1830	139.3514	138.9999	121.00
14/06/2006	R157 On 02-November-06			Bond Future	8.1400	8.1950	135.2985	134.8911	0.00
14/06/2006	R186 On 01-February-07			Bond Future	7.9000	7.9540	127.1774	126.5508	0.00
14/06/2006	R186 On 03-August-06			Bond Future	7.9000	7.9460	127.5376	126.9262	37.00
14/06/2006	R186 On 02-November-06			Bond Future	7.9000	7.9510	129.9690	129.3500	0.00
14/06/2006	R194 On 01-February-07			Bond Future	7.9200	7.9840	106.4569	106.3940	0.00
14/06/2006	R194 On 03-August-06			Bond Future	7.8600	7.9000	107.4602	107.3953	55.00
14/06/2006	R194 On 02-November-06			Bond Future	7.8900	7.9440	104.4379	104.3705	0.00
14/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	3085	2830	3085	2830	0.00
14/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4834	5208	4834	5208	0.00
14/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	5997	5617	5997	5617	0.00
14/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2674	2924	2674	2924	0.00
14/06/2006	R201 On 01-February-07			Bond Future	8.1600	8.2190	104.4966	104.1464	0.00
14/06/2006	R201 On 03-August-06			Bond Future	8.1300	8.1850	104.8547	104.5060	26.00
14/06/2006	R201 On 02-November-06			Bond Future	8.1500	8.2040	106.8506	106.4979	0.00
14/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3388	2865	3388	2865	0.00
14/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	42872	45850	42872	45850	0.00
14/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	40058	37295	40058	37295	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
14/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4611	5376	4611	5376	0.00
14/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	51987	48915	51987	48915	0.00
14/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2348	2803	2348	2803	0.00
14/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	39	28	39	28	0.00
14/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	86817	90308	86817	90308	0.00
14/06/2006	R203 On 01-February-07			Bond Future	8.1800	8.2290	103.7934	103.4149	0.00
14/06/2006	R203 On 03-August-06			Bond Future	8.1500	8.1970	104.0101	103.6410	111.00
14/06/2006	R203 On 02-November-06			Bond Future	8.1600	8.2140	101.8237	101.4461	0.00
14/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	43232	39813	43232	39813	0.00
14/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	43232	39813	43232	39813	0.00
14/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	43232	39813	43232	39813	0.00
14/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	43232	39813	43232	39813	0.00
14/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	43232	39813	43232	39813	0.00
14/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	43232	39813	43232	39813	0.00
14/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	653	925	653	925	0.00
14/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	653	925	653	925	0.00
14/06/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	653	925	653	925	0.00
14/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	653	925	653	925	0.00
14/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	653	925	653	925	0.00
14/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	653	925	653	925	0.00
14/06/2006	R204 On 01-February-07			Bond Future	8.1500	8.2120	99.9052	99.4291	0.00
14/06/2006	R204 On 03-August-06			Bond Future	8.1300	8.1860	100.0698	99.6038	83.00
14/06/2006	R204 On 02-November-06			Bond Future	8.1400	8.2010	101.9728	101.4979	0.00
14/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	24496	21917	24496	21917	0.00
14/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	16074	18245	16074	18245	0.00
14/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	15368	13494	15368	13494	0.00
14/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	25879	28754	25879	28754	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
14/06/2006	R207 On 01-February-07			Bond Future	8.1100	8.1820	93.5970	93.0778	0.00
14/06/2006	R207 On 03-August-06			Bond Future	8.1000	8.1620	93.6052	93.1054	0.00
14/06/2006	R207 On 02-November-06			Bond Future	8.1100	8.1740	95.3918	94.8746	0.00
15/06/2006	GOVI On 01-February-07			jGovi	246.6700	247.1610	246.6670	247.1610	0.00
15/06/2006	GOVI On 03-August-06			jGovi	237.4600	237.9480	237.4640	237.9480	561.00
15/06/2006	GOVI On 02-November-06			jGovi	242.5600	242.4760	242.5630	242.4760	335.00
15/06/2006	J153 On 31-August-10			jSwap	8.3100	8.2520	0.0307	0.0285	0.00
15/06/2006	J157 On 15-September-15			jSwap	8.4700	8.4000	0.0636	0.0594	0.00
15/06/2006	J186 On 21-December-26			jSwap	8.2800	8.2680	0.0790	0.0784	0.00
15/06/2006	J194 On 28-February-08			jSwap	7.9100	7.8970	0.0076	0.0074	0.00
15/06/2006	J201 On 22-December-14			jSwap	8.4100	8.3500	0.0589	0.0550	0.00
15/06/2006	J203 On 15-September-17			jSwap	8.4500	8.3860	0.0704	0.0659	0.00
15/06/2006	J204 On 21-December-18			jSwap	8.3800	8.3300	0.0712	0.0675	0.00
15/06/2006	J207 On 15-January-20			jSwap	8.3600	8.3230	0.0304	0.0272	0.00
15/06/2006	JBAR On 21-December-05			jBar	7.4800	7.4830	0.0000	0.0000	0.00
15/06/2006	JFRA On 01-February-07			jFra	8.0600	8.0400	0.0197	0.0197	115.00
15/06/2006	JFRA On 07-February-08			jFra	8.4700	8.4120	0.0207	0.0205	0.00
15/06/2006	JFRA On 03-May-07			jFra	8.2000	8.1860	0.0200	0.0200	0.00
15/06/2006	JFRA On 03-August-06			jFra	7.5900	7.5950	0.0186	0.0186	0.00
15/06/2006	JFRA On 02-August-07			jFra	8.3700	8.3430	0.0204	0.0204	0.00
15/06/2006	JFRA On 02-November-06			jFra	7.8000	7.8250	0.0191	0.0191	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
15/06/2006	JFRA On 01-November-07			jFra	8.4000	8.3460	0.0221	0.0219	0.00
15/06/2006	JN02 On 03-August-06			jNote	8.1600	8.1370	0.1504	0.1499	0.00
15/06/2006	JN02 On 02-November-06			jNote	8.2800	8.2470	0.1523	0.1517	0.00
15/06/2006	JN05 On 03-August-06			jNote	8.4200	8.3530	0.3419	0.3397	0.00
15/06/2006	JN05 On 02-November-06			jNote	8.4700	8.4070	0.3434	0.3412	0.00
15/06/2006	JN10 On 03-August-06			jNote	8.4500	8.3790	0.5679	0.5646	0.00
15/06/2006	JN10 On 02-November-06			jNote	8.4800	8.4040	0.5685	0.5652	0.00
15/06/2006	JROD On 30-June-06			jRod	6.9000	6.9030	0.0020	0.0025	0.00
15/06/2006	JROD On 31-July-06			jRod	7.1100	7.1180	0.0015	0.0021	0.00
15/06/2006	JROD On 31-August-06			jRod	7.3800	7.3840	0.0008	0.0013	0.00
15/06/2006	R153 On 01-February-07			Bond Future	8.0000	7.9480	120.9273	121.1008	0.00
15/06/2006	R153 On 03-August-06			Bond Future	7.9900	7.9450	122.7589	122.9363	944.00
15/06/2006	R153 On 02-November-06			Bond Future	7.9800	7.9330	118.6266	118.8046	0.00
15/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	5005	5688	5005	5688	0.00
15/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	13331	12234	13331	12234	0.00
15/06/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2127	2518	2127	2518	0.00
15/06/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	19471	18081	19471	18081	0.00
15/06/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	21580	22997	21580	22997	0.00
15/06/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	21580	22997	21580	22997	0.00
15/06/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	3372	3009	3372	3009	0.00
15/06/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3372	3009	3372	3009	0.00
15/06/2006	R157 On 01-February-07			Bond Future	8.2100	8.1580	137.5541	137.9146	0.00
15/06/2006	R157 On 03-August-06			Bond Future	8.1800	8.1375	139.0153	139.3514	121.00
15/06/2006	R157 On 02-November-06			Bond Future	8.1900	8.1410	134.9363	135.2985	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
15/06/2006	R186 On 01-February-07			Bond Future	7.9400	7.9010	126.6805	127.1774	0.00
15/06/2006	R186 On 03-August-06			Bond Future	7.9400	7.8950	127.0577	127.5376	37.00
15/06/2006	R186 On 02-November-06			Bond Future	7.9400	7.8990	129.4686	129.9690	0.00
15/06/2006	R194 On 01-February-07			Bond Future	8.0000	7.9220	106.3798	106.4569	0.00
15/06/2006	R194 On 03-August-06			Bond Future	7.9100	7.8560	107.3820	107.4602	55.00
15/06/2006	R194 On 02-November-06			Bond Future	7.9600	7.8900	104.3568	104.4379	0.00
15/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2757	3085	2757	3085	0.00
15/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5276	4834	5276	4834	0.00
15/06/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	5515	5997	5515	5997	0.00
15/06/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	2964	2674	2964	2674	0.00
15/06/2006	R201 On 01-February-07			Bond Future	8.2000	8.1590	104.2455	104.4966	0.00
15/06/2006	R201 On 03-August-06			Bond Future	8.1700	8.1280	104.6037	104.8547	26.00
15/06/2006	R201 On 02-November-06			Bond Future	8.1900	8.1450	106.5994	106.8506	0.00
15/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2972	3388	2972	3388	0.00
15/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	44967	42872	44967	42872	0.00
15/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	38007	40058	38007	40058	0.00
15/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5072	4611	5072	4611	0.00
15/06/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	49740	51987	49740	51987	0.00
15/06/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2613	2348	2613	2348	0.00
15/06/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	29	39	29	39	0.00
15/06/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	89319	86817	89319	86817	0.00
15/06/2006	R203 On 01-February-07			Bond Future	8.2200	8.1750	103.4568	103.7934	0.00
15/06/2006	R203 On 03-August-06			Bond Future	8.1900	8.1460	103.6844	104.0101	111.00
15/06/2006	R203 On 02-November-06			Bond Future	8.2100	8.1610	101.4887	101.8237	0.00
15/06/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	40141	43232	40141	43232	0.00
15/06/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	40141	43232	40141	43232	0.00
15/06/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	40141	43232	40141	43232	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
15/06/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	40141	43232	40141	43232	0.00
15/06/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	40141	43232	40141	43232	0.00
15/06/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	40141	43232	40141	43232	0.00
15/06/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	820	653	820	653	0.00
15/06/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	820	653	820	653	0.00
15/06/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	820	653	820	653	0.00
15/06/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	820	653	820	653	0.00
15/06/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	820	653	820	653	0.00
15/06/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	820	653	820	653	0.00
15/06/2006	R204 On 01-February-07			Bond Future	8.2000	8.1480	99.5552	99.9052	0.00
15/06/2006	R204 On 03-August-06			Bond Future	8.1700	8.1250	99.7258	100.0698	83.00
15/06/2006	R204 On 02-November-06			Bond Future	8.1900	8.1380	101.6182	101.9728	0.00
15/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	22431	24496	22431	24496	0.00
15/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	17555	16074	17555	16074	0.00
15/06/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	13833	15368	13833	15368	0.00
15/06/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	27890	25879	27890	25879	0.00
15/06/2006	R207 On 01-February-07			Bond Future	8.1600	8.1130	93.2354	93.5970	0.00
15/06/2006	R207 On 03-August-06			Bond Future	8.1400	8.0970	93.2588	93.6052	0.00
15/06/2006	R207 On 02-November-06			Bond Future	8.1500	8.1060	95.0339	95.3918	0.00