



Derivatives Weekly Statistics Report

From 2006/07/10 To 2006/07/14

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2006	GOVI On 01-February-07			jGovi	242.0700	241.7870	242.0720	241.7870	0.00
10/07/2006	GOVI On 03-August-06			jGovi	233.0100	232.5580	233.0120	232.5580	571.00
10/07/2006	GOVI On 02-November-06			jGovi	237.2900	237.0030	237.2930	237.0030	350.00
10/07/2006	J153 On 31-August-10			jSwap	8.8500	8.8930	0.0508	0.0524	0.00
10/07/2006	J157 On 15-September-15			jSwap	8.8900	8.9520	0.0904	0.0938	0.00
10/07/2006	J186 On 21-December-26			jSwap	8.7800	8.7970	0.1208	0.1219	0.00
10/07/2006	J194 On 28-February-08			jSwap	8.3500	8.3920	0.0158	0.0166	0.00
10/07/2006	J201 On 22-December-14			jSwap	8.9900	9.0490	0.0875	0.0908	0.00
10/07/2006	J203 On 15-September-17			jSwap	8.8500	8.9000	0.0982	0.1017	0.00
10/07/2006	J204 On 21-December-18			jSwap	8.8800	8.9250	0.1030	0.1060	0.00
10/07/2006	J207 On 15-January-20			jSwap	8.7600	8.8020	0.0629	0.0658	0.00
10/07/2006	JBAR On 21-December-05			jBar	7.5400	7.5380	0.0000	0.0000	0.00
10/07/2006	JFRA On 01-February-07			jFra	8.7300	8.7520	0.0213	0.0213	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
10/07/2006	JFRA On 07-February-08			jFra	9.1500	9.2380	0.0223	0.0225	0.00
10/07/2006	JFRA On 03-May-07			jFra	8.8100	8.9140	0.0215	0.0217	0.00
10/07/2006	JFRA On 03-August-06			jFra	7.8400	7.8770	0.0192	0.0193	0.00
10/07/2006	JFRA On 02-August-07			jFra	8.9700	9.0250	0.0219	0.0220	0.00
10/07/2006	JFRA On 02-November-06			jFra	8.2500	8.3310	0.0202	0.0204	0.00
10/07/2006	JFRA On 01-November-07			jFra	9.1600	9.2480	0.0240	0.0242	0.00
10/07/2006	JN02 On 03-August-06			jNote	8.7500	8.8160	0.1603	0.1614	0.00
10/07/2006	JN02 On 02-November-06			jNote	8.9300	8.9930	0.1631	0.1642	0.00
10/07/2006	JN05 On 03-August-06			jNote	9.0000	9.0540	0.3604	0.3622	0.00
10/07/2006	JN05 On 02-November-06			jNote	9.0700	9.1280	0.3623	0.3640	0.00
10/07/2006	JN10 On 03-August-06			jNote	8.8700	8.9340	0.5833	0.5859	0.00
10/07/2006	JN10 On 02-November-06			jNote	8.9000	8.9660	0.5838	0.5864	0.00
10/07/2006	JROD On 31-July-06			jRod	7.0500	7.0540	0.0022	0.0018	0.00
10/07/2006	JROD On 31-August-06			jRod	7.2900	7.2910	0.0016	0.0012	0.00
10/07/2006	R153 On 01-February-07			Bond Future	8.6000	8.6280	118.9556	118.8578	0.00
10/07/2006	R153 On 03-August-06			Bond Future	8.5300	8.5480	120.7597	120.6859	944.00
10/07/2006	R153 On 02-November-06			Bond Future	8.6200	8.5870	116.3779	116.5030	0.00
10/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	9733	10454	9733	10454	0.00
10/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	9733	10454	9733	10454	0.00
10/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	14011	13482	14011	13482	0.00
10/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	14011	13482	14011	13482	0.00
10/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1572	1806	1572	1806	0.00
10/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	32384	31368	32384	31368	0.00
10/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	618	737	618	737	0.00
10/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	40448	39316	40448	39316	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
10/07/2006	R157 On 01-February-07			Bond Future	8.6500	8.6760	134.3682	134.1694	0.00
10/07/2006	R157 On 03-August-06			Bond Future	8.5900	8.6050	135.9035	135.7990	121.00
10/07/2006	R157 On 02-November-06			Bond Future	8.6600	8.6520	131.4659	131.5096	0.00
10/07/2006	R186 On 01-February-07			Bond Future	8.2700	8.2970	122.9118	122.6084	0.00
10/07/2006	R186 On 03-August-06			Bond Future	8.2400	8.3000	123.5344	122.8049	61.00
10/07/2006	R186 On 02-November-06			Bond Future	8.2700	8.2940	125.6750	125.3809	0.00
10/07/2006	R194 On 01-February-07			Bond Future	8.7800	8.8120	105.5903	105.5592	0.00
10/07/2006	R194 On 03-August-06			Bond Future	8.4800	8.5140	106.5436	106.4955	208.00
10/07/2006	R194 On 02-November-06			Bond Future	8.6500	8.6740	103.4974	103.4654	0.00
10/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2991	2920	2991	2920	0.00
10/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8335	8575	8335	8575	0.00
10/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1354	1317	1354	1317	0.00
10/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11769	12043	11769	12043	0.00
10/07/2006	R201 On 01-February-07			Bond Future	8.6600	8.6910	101.5956	101.4434	0.00
10/07/2006	R201 On 03-August-06			Bond Future	8.6000	8.6340	101.9882	101.8110	26.00
10/07/2006	R201 On 02-November-06			Bond Future	8.6400	8.6700	103.9156	103.7656	0.00
10/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	22802	22226	22802	22226	0.00
10/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	16706	17629	16706	17629	0.00
10/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	31801	31053	31801	31053	0.00
10/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	11513	12264	11513	12264	0.00
10/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4987	4863	4987	4863	0.00
10/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	73481	74878	73481	74878	0.00
10/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1133	1109	1133	1109	0.00
10/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	116922	118419	116922	118419	0.00
10/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	25199	24682	25199	24682	0.00
10/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	31656	32661	31656	32661	0.00
10/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	26681	26142	26681	26142	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
10/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	30299	31282	30299	31282	0.00
10/07/2006	R203 On 01-February-07			Bond Future	8.6400	8.6600	100.6082	100.4602	0.00
10/07/2006	R203 On 03-August-06			Bond Future	8.5900	8.6110	100.8494	100.7105	111.00
10/07/2006	R203 On 02-November-06			Bond Future	8.6200	8.6410	98.6150	98.4715	0.00
10/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	14082	13479	14082	13479	0.00
10/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	14082	13479	14082	13479	0.00
10/07/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	14082	13479	14082	13479	0.00
10/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	14082	13479	14082	13479	0.00
10/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	14082	13479	14082	13479	0.00
10/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	14082	13479	14082	13479	0.00
10/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	3110	3896	3110	3896	0.00
10/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	3110	3896	3110	3896	0.00
10/07/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	3110	3896	3110	3896	0.00
10/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	3110	3896	3110	3896	0.00
10/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	3110	3896	3110	3896	0.00
10/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	3110	3896	3110	3896	0.00
10/07/2006	R204 On 01-February-07			Bond Future	8.6000	8.6300	96.5794	96.3943	0.00
10/07/2006	R204 On 03-August-06			Bond Future	8.5700	8.5900	96.7742	96.5915	83.00
10/07/2006	R204 On 02-November-06			Bond Future	8.5900	8.6170	98.6326	98.4380	0.00
10/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	12605	12217	12605	12217	0.00
10/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	37585	39143	37585	39143	0.00
10/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	6926	6706	6926	6706	0.00
10/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	50838	52565	50838	52565	0.00
10/07/2006	R207 On 01-February-07			Bond Future	8.5600	8.5860	90.3311	90.1156	0.00
10/07/2006	R207 On 03-August-06			Bond Future	8.5300	8.5540	90.3804	90.1675	0.00
10/07/2006	R207 On 02-November-06			Bond Future	8.5500	8.5760	92.1127	91.8949	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
11/07/2006	GOVI On 01-February-07			jGovi	242.4800	242.0720	242.4770	242.0720	0.00
11/07/2006	GOVI On 03-August-06			jGovi	233.2800	233.0120	233.2770	233.0120	571.00
11/07/2006	GOVI On 02-November-06			jGovi	237.7200	237.2930	237.7160	237.2930	350.00
11/07/2006	J153 On 31-August-10			jSwap	8.8000	8.8480	0.0491	0.0508	0.00
11/07/2006	J157 On 15-September-15			jSwap	8.8600	8.8940	0.0880	0.0904	0.00
11/07/2006	J186 On 21-December-26			jSwap	8.7100	8.7820	0.1143	0.1208	0.00
11/07/2006	J194 On 28-February-08			jSwap	8.3300	8.3490	0.0155	0.0158	0.00
11/07/2006	J201 On 22-December-14			jSwap	8.9500	8.9890	0.0855	0.0875	0.00
11/07/2006	J203 On 15-September-17			jSwap	8.8000	8.8480	0.0952	0.0982	0.00
11/07/2006	J204 On 21-December-18			jSwap	8.8300	8.8790	0.0994	0.1030	0.00
11/07/2006	J207 On 15-January-20			jSwap	8.7100	8.7640	0.0587	0.0629	0.00
11/07/2006	JBAR On 21-December-05			jBar	7.5300	7.5380	0.0000	0.0000	0.00
11/07/2006	JFRA On 01-February-07			jFra	8.7000	8.7340	0.0212	0.0213	115.00
11/07/2006	JFRA On 07-February-08			jFra	9.1300	9.1530	0.0223	0.0223	0.00
11/07/2006	JFRA On 03-May-07			jFra	8.8100	8.8120	0.0215	0.0215	0.00
11/07/2006	JFRA On 03-August-06			jFra	7.8100	7.8370	0.0191	0.0192	0.00
11/07/2006	JFRA On 02-August-07			jFra	8.9500	8.9680	0.0218	0.0219	0.00
11/07/2006	JFRA On 02-November-06			jFra	8.2300	8.2500	0.0201	0.0202	0.00
11/07/2006	JFRA On 01-November-07			jFra	9.1200	9.1600	0.0239	0.0240	0.00
11/07/2006	JN02 On 03-August-06			jNote	8.7300	8.7500	0.1599	0.1603	0.00
11/07/2006	JN02 On 02-November-06			jNote	8.9000	8.9270	0.1626	0.1631	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
11/07/2006	JN05 On 03-August-06			jNote	8.9500	8.9970	0.3588	0.3604	0.00
11/07/2006	JN05 On 02-November-06			jNote	9.0200	9.0720	0.3606	0.3623	0.00
11/07/2006	JN10 On 03-August-06			jNote	8.8300	8.8720	0.5816	0.5833	0.00
11/07/2006	JN10 On 02-November-06			jNote	8.8600	8.9030	0.5821	0.5838	0.00
11/07/2006	JROD On 31-July-06			jRod	7.0500	7.0510	0.0022	0.0022	0.00
11/07/2006	JROD On 31-August-06			jRod	7.2800	7.2850	0.0016	0.0016	0.00
11/07/2006	R153 On 01-February-07			Bond Future	8.5600	8.5980	119.0927	118.9556	0.00
11/07/2006	R153 On 03-August-06			Bond Future	8.5300	8.5280	120.7671	120.7597	944.00
11/07/2006	R153 On 02-November-06			Bond Future	8.5200	8.6230	116.7465	116.3779	0.00
11/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	11422	9733	11422	9733	0.00
11/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	11422	9733	11422	9733	0.00
11/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	12014	14011	12014	14011	0.00
11/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	12014	14011	12014	14011	0.00
11/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2056	1572	2056	1572	0.00
11/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	29182	32384	29182	32384	0.00
11/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	853	618	853	618	0.00
11/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	36997	40448	36997	40448	0.00
11/07/2006	R157 On 01-February-07			Bond Future	8.6100	8.6480	134.6172	134.3682	0.00
11/07/2006	R157 On 03-August-06			Bond Future	8.6000	8.5910	135.8512	135.9035	121.00
11/07/2006	R157 On 02-November-06			Bond Future	8.5900	8.6580	131.9688	131.4659	0.00
11/07/2006	R186 On 01-February-07			Bond Future	8.2300	8.2700	123.4201	122.9118	0.00
11/07/2006	R186 On 03-August-06			Bond Future	8.2100	8.2360	123.8327	123.5344	61.00
11/07/2006	R186 On 02-November-06			Bond Future	8.2200	8.2680	126.1980	125.6750	0.00
11/07/2006	R194 On 01-February-07			Bond Future	8.7400	8.7810	105.6344	105.5903	0.00
11/07/2006	R194 On 03-August-06			Bond Future	8.4500	8.4810	106.5931	106.5436	208.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2006	R194 On 02-November-06			Bond Future	8.6000	8.6480	103.5554	103.4974	0.00
11/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	3134	2991	3134	2991	0.00
11/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8037	8335	8037	8335	0.00
11/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1436	1354	1436	1354	0.00
11/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11410	11769	11410	11769	0.00
11/07/2006	R201 On 01-February-07			Bond Future	8.6300	8.6640	101.7989	101.5956	0.00
11/07/2006	R201 On 03-August-06			Bond Future	8.5700	8.6040	102.1777	101.9882	26.00
11/07/2006	R201 On 02-November-06			Bond Future	8.6100	8.6440	104.1237	103.9156	0.00
11/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	23898	22802	23898	22802	0.00
11/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	15720	16706	15720	16706	0.00
11/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	33123	31801	33123	31801	0.00
11/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	10753	11513	10753	11513	0.00
11/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5272	4987	5272	4987	0.00
11/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	71733	73481	71733	73481	0.00
11/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1212	1133	1212	1133	0.00
11/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	114967	116922	114967	116922	0.00
11/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	26113	25199	26113	25199	0.00
11/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	30536	31656	30536	31656	0.00
11/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	27627	26681	27627	26681	0.00
11/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	29213	30299	29213	30299	0.00
11/07/2006	R203 On 01-February-07			Bond Future	8.5900	8.6380	100.9186	100.6082	0.00
11/07/2006	R203 On 03-August-06			Bond Future	8.5500	8.5910	101.1700	100.8494	111.00
11/07/2006	R203 On 02-November-06			Bond Future	8.5700	8.6200	98.9304	98.6150	0.00
11/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	16390	14082	16390	14082	0.00
11/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	16390	14082	16390	14082	0.00
11/07/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	16390	14082	16390	14082	0.00
11/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	16390	14082	16390	14082	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
11/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	16390	14082	16390	14082	0.00
11/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	16390	14082	16390	14082	0.00
11/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	2213	3110	2213	3110	0.00
11/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	2213	3110	2213	3110	0.00
11/07/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	2213	3110	2213	3110	0.00
11/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	2213	3110	2213	3110	0.00
11/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	2213	3110	2213	3110	0.00
11/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	2213	3110	2213	3110	0.00
11/07/2006	R204 On 01-February-07			Bond Future	8.5600	8.6040	96.8722	96.5794	0.00
11/07/2006	R204 On 03-August-06			Bond Future	8.5200	8.5650	97.0750	96.7742	83.00
11/07/2006	R204 On 02-November-06			Bond Future	8.5500	8.5900	98.9293	98.6326	0.00
11/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	13557	12605	13557	12605	0.00
11/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	35571	37585	35571	37585	0.00
11/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	7542	6926	7542	6926	0.00
11/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	48489	50838	48489	50838	0.00
11/07/2006	R207 On 01-February-07			Bond Future	8.5200	8.5560	90.6051	90.3311	0.00
11/07/2006	R207 On 03-August-06			Bond Future	8.4900	8.5250	90.6605	90.3804	0.00
11/07/2006	R207 On 02-November-06			Bond Future	8.5100	8.5460	92.3897	92.1127	0.00
12/07/2006	GOVI On 01-February-07			jGovi	242.3500	242.4770	242.3480	242.4770	0.00
12/07/2006	GOVI On 03-August-06			jGovi	233.1400	233.2770	233.1390	233.2770	571.00
12/07/2006	GOVI On 02-November-06			jGovi	237.5800	237.7160	237.5820	237.7160	350.00
12/07/2006	J153 On 31-August-10			jSwap	8.8100	8.8030	0.0495	0.0491	0.00
12/07/2006	J157 On 15-September-15			jSwap	8.8500	8.8550	0.0878	0.0880	0.00
12/07/2006	J186 On 21-December-26			jSwap	8.6900	8.7070	0.1130	0.1143	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
12/07/2006	J194 On 28-February-08			jSwap	8.3500	8.3330	0.0158	0.0155	0.00
12/07/2006	J201 On 22-December-14			jSwap	8.9500	8.9520	0.0851	0.0855	0.00
12/07/2006	J203 On 15-September-17			jSwap	8.8100	8.8040	0.0953	0.0952	0.00
12/07/2006	J204 On 21-December-18			jSwap	8.8300	8.8280	0.0992	0.0994	0.00
12/07/2006	J207 On 15-January-20			jSwap	8.7100	8.7110	0.0582	0.0587	0.00
12/07/2006	JBAR On 21-December-05			jBar	7.5300	7.5330	0.0000	0.0000	0.00
12/07/2006	JFRA On 01-February-07			jFra	8.7000	8.7000	0.0212	0.0212	115.00
12/07/2006	JFRA On 07-February-08			jFra	9.1600	9.1310	0.0223	0.0223	0.00
12/07/2006	JFRA On 03-May-07			jFra	8.8400	8.8090	0.0216	0.0215	0.00
12/07/2006	JFRA On 03-August-06			jFra	7.8100	7.8110	0.0191	0.0191	0.00
12/07/2006	JFRA On 02-August-07			jFra	9.0100	8.9540	0.0220	0.0218	0.00
12/07/2006	JFRA On 02-November-06			jFra	8.2500	8.2280	0.0202	0.0201	0.00
12/07/2006	JFRA On 01-November-07			jFra	9.1300	9.1210	0.0239	0.0239	0.00
12/07/2006	JN02 On 03-August-06			jNote	8.7400	8.7250	0.1602	0.1599	0.00
12/07/2006	JN02 On 02-November-06			jNote	8.9200	8.8980	0.1629	0.1626	0.00
12/07/2006	JN05 On 03-August-06			jNote	8.9500	8.9480	0.3587	0.3588	0.00
12/07/2006	JN05 On 02-November-06			jNote	9.0200	9.0210	0.3606	0.3606	0.00
12/07/2006	JN10 On 03-August-06			jNote	8.8300	8.8300	0.5816	0.5816	0.00
12/07/2006	JN10 On 02-November-06			jNote	8.8600	8.8600	0.5821	0.5821	0.00
12/07/2006	JROD On 31-July-06			jRod	7.0500	7.0490	0.0022	0.0022	0.00
12/07/2006	JROD On 31-August-06			jRod	7.2800	7.2790	0.0016	0.0016	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
12/07/2006	R153 On 01-February-07			Bond Future	8.5400	8.5560	119.1450	119.0927	0.00
12/07/2006	R153 On 03-August-06			Bond Future	8.4700	8.5260	120.9628	120.7671	944.00
12/07/2006	R153 On 02-November-06			Bond Future	8.5000	8.5170	116.7953	116.7465	0.00
12/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	11615	11422	11615	11422	0.00
12/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	11615	11422	11615	11422	0.00
12/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	11719	12014	11719	12014	0.00
12/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	11719	12014	11719	12014	0.00
12/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2104	2056	2104	2056	0.00
12/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	28742	29182	28742	29182	0.00
12/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	875	853	875	853	0.00
12/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	36531	36997	36531	36997	0.00
12/07/2006	R157 On 01-February-07			Bond Future	8.6200	8.6130	134.5958	134.6172	0.00
12/07/2006	R157 On 03-August-06			Bond Future	8.5500	8.5980	136.1952	135.8512	121.00
12/07/2006	R157 On 02-November-06			Bond Future	8.5900	8.5890	131.9396	131.9688	0.00
12/07/2006	R186 On 01-February-07			Bond Future	8.2900	8.2250	122.7206	123.4201	0.00
12/07/2006	R186 On 03-August-06			Bond Future	8.2700	8.2100	123.1460	123.8327	61.00
12/07/2006	R186 On 02-November-06			Bond Future	8.2800	8.2220	125.4939	126.1980	0.00
12/07/2006	R194 On 01-February-07			Bond Future	8.7000	8.7370	105.6715	105.6344	0.00
12/07/2006	R194 On 03-August-06			Bond Future	8.4300	8.4470	106.6223	106.5931	208.00
12/07/2006	R194 On 02-November-06			Bond Future	8.5800	8.6010	103.5875	103.5554	0.00
12/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	3256	3134	3256	3134	0.00
12/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7788	8037	7788	8037	0.00
12/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1506	1436	1506	1436	0.00
12/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11109	11410	11109	11410	0.00
12/07/2006	R201 On 01-February-07			Bond Future	8.6300	8.6280	101.7819	101.7989	0.00
12/07/2006	R201 On 03-August-06			Bond Future	8.5800	8.5720	102.1540	102.1777	26.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2006	R201 On 02-November-06			Bond Future	8.6100	8.6080	104.1064	104.1237	0.00
12/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	23714	23898	23714	23898	0.00
12/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	15709	15720	15709	15720	0.00
12/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	32925	33123	32925	33123	0.00
12/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	10729	10753	10729	10753	0.00
12/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5207	5272	5207	5272	0.00
12/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	71837	71733	71837	71733	0.00
12/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1189	1212	1189	1212	0.00
12/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	115113	114967	115113	114967	0.00
12/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	25961	26113	25961	26113	0.00
12/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	30554	30536	30554	30536	0.00
12/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	27472	27627	27472	27627	0.00
12/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	29227	29213	29227	29213	0.00
12/07/2006	R203 On 01-February-07			Bond Future	8.5900	8.5920	100.9321	100.9186	0.00
12/07/2006	R203 On 03-August-06			Bond Future	8.5400	8.5450	101.1770	101.1700	111.00
12/07/2006	R203 On 02-November-06			Bond Future	8.5700	8.5740	98.9442	98.9304	0.00
12/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	16330	16390	16330	16390	0.00
12/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	16330	16390	16330	16390	0.00
12/07/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	16330	16390	16330	16390	0.00
12/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	16330	16390	16330	16390	0.00
12/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	16330	16390	16330	16390	0.00
12/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	16330	16390	16330	16390	0.00
12/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	2083	2213	2083	2213	0.00
12/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	2083	2213	2083	2213	0.00
12/07/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	2083	2213	2083	2213	0.00
12/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	2083	2213	2083	2213	0.00
12/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	2083	2213	2083	2213	0.00
12/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	2083	2213	2083	2213	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
12/07/2006	R204 On 01-February-07			Bond Future	8.5600	8.5630	96.8865	96.8722	0.00
12/07/2006	R204 On 03-August-06			Bond Future	8.5200	8.5240	97.0823	97.0750	83.00
12/07/2006	R204 On 02-November-06			Bond Future	8.5500	8.5490	98.9365	98.9293	0.00
12/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	13490	13557	13490	13557	0.00
12/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	35431	35571	35431	35571	0.00
12/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	7485	7542	7485	7542	0.00
12/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	48359	48489	48359	48489	0.00
12/07/2006	R207 On 01-February-07			Bond Future	8.5200	8.5180	90.5690	90.6051	0.00
12/07/2006	R207 On 03-August-06			Bond Future	8.4900	8.4870	90.6236	90.6605	0.00
12/07/2006	R207 On 02-November-06			Bond Future	8.5100	8.5080	92.3532	92.3897	0.00
13/07/2006	GOVI On 01-February-07			jGovi	241.8900	242.3480	241.8880	242.3480	0.00
13/07/2006	GOVI On 03-August-06			jGovi	232.7000	233.1390	232.6990	233.1390	571.00
13/07/2006	GOVI On 02-November-06			jGovi	237.1300	237.5820	237.1260	237.5820	350.00
13/07/2006	J153 On 31-August-10			jSwap	8.8600	8.8130	0.0512	0.0495	0.00
13/07/2006	J157 On 15-September-15			jSwap	8.8900	8.8520	0.0899	0.0878	0.00
13/07/2006	J186 On 21-December-26			jSwap	8.7600	8.6930	0.1191	0.1130	0.00
13/07/2006	J194 On 28-February-08			jSwap	8.3800	8.3490	0.0164	0.0158	0.00
13/07/2006	J201 On 22-December-14			jSwap	8.9900	8.9450	0.0873	0.0851	0.00
13/07/2006	J203 On 15-September-17			jSwap	8.8300	8.8050	0.0972	0.0953	0.00
13/07/2006	J204 On 21-December-18			jSwap	8.8600	8.8250	0.1019	0.0992	0.00
13/07/2006	J207 On 15-January-20			jSwap	8.7500	8.7050	0.0617	0.0582	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
13/07/2006	JBAR On 21-December-05			jBar	7.5300	7.5330	0.0000	0.0000	0.00
13/07/2006	JFRA On 01-February-07			jFra	8.7100	8.6950	0.0213	0.0212	115.00
13/07/2006	JFRA On 07-February-08			jFra	9.1900	9.1570	0.0224	0.0223	0.00
13/07/2006	JFRA On 03-May-07			jFra	8.9700	8.8400	0.0219	0.0216	0.00
13/07/2006	JFRA On 03-August-06			jFra	7.8200	7.8080	0.0191	0.0191	0.00
13/07/2006	JFRA On 02-August-07			jFra	9.0200	9.0090	0.0220	0.0220	0.00
13/07/2006	JFRA On 02-November-06			jFra	8.3200	8.2500	0.0203	0.0202	0.00
13/07/2006	JFRA On 01-November-07			jFra	9.1700	9.1260	0.0240	0.0239	0.00
13/07/2006	JN02 On 03-August-06			jNote	8.7900	8.7420	0.1609	0.1602	0.00
13/07/2006	JN02 On 02-November-06			jNote	8.9700	8.9170	0.1638	0.1629	0.00
13/07/2006	JN05 On 03-August-06			jNote	9.0000	8.9490	0.3603	0.3587	0.00
13/07/2006	JN05 On 02-November-06			jNote	9.0700	9.0220	0.3621	0.3606	0.00
13/07/2006	JN10 On 03-August-06			jNote	8.8600	8.8310	0.5825	0.5816	0.00
13/07/2006	JN10 On 02-November-06			jNote	8.8900	8.8610	0.5829	0.5821	0.00
13/07/2006	JROD On 31-July-06			jRod	7.0500	7.0480	0.0023	0.0022	0.00
13/07/2006	JROD On 31-August-06			jRod	7.2700	7.2750	0.0016	0.0016	0.00
13/07/2006	R153 On 01-February-07			Bond Future	8.6100	8.5400	118.9132	119.1450	0.00
13/07/2006	R153 On 03-August-06			Bond Future	8.5300	8.4730	120.7413	120.9628	944.00
13/07/2006	R153 On 02-November-06			Bond Future	8.5700	8.5030	116.5655	116.7953	0.00
13/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	10442	11615	10442	11615	0.00
13/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	10442	11615	10442	11615	0.00
13/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	12844	11719	12844	11719	0.00
13/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	12844	11719	12844	11719	0.00
13/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1742	2104	1742	2104	0.00
13/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	30679	28742	30679	28742	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
13/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	695	875	695	875	0.00
13/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	38648	36531	38648	36531	0.00
13/07/2006	R157 On 01-February-07			Bond Future	8.6600	8.6160	134.2829	134.5958	0.00
13/07/2006	R157 On 03-August-06			Bond Future	8.6000	8.5520	135.8587	136.1952	121.00
13/07/2006	R157 On 02-November-06			Bond Future	8.6400	8.5930	131.6333	131.9396	0.00
13/07/2006	R186 On 01-February-07			Bond Future	8.3200	8.2870	122.3620	122.7206	0.00
13/07/2006	R186 On 03-August-06			Bond Future	8.3000	8.2700	122.8049	123.1460	61.00
13/07/2006	R186 On 02-November-06			Bond Future	8.3200	8.2840	125.1442	125.4939	0.00
13/07/2006	R194 On 01-February-07			Bond Future	8.7900	8.7000	105.5863	105.6715	0.00
13/07/2006	R194 On 03-August-06			Bond Future	8.4800	8.4270	106.5406	106.6223	208.00
13/07/2006	R194 On 02-November-06			Bond Future	8.6400	8.5750	103.5024	103.5875	0.00
13/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2942	3256	2942	3256	0.00
13/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8326	7788	8326	7788	0.00
13/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1321	1506	1321	1506	0.00
13/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11776	11109	11776	11109	0.00
13/07/2006	R201 On 01-February-07			Bond Future	8.6800	8.6310	101.5335	101.7819	0.00
13/07/2006	R201 On 03-August-06			Bond Future	8.6200	8.5760	101.9173	102.1540	26.00
13/07/2006	R201 On 02-November-06			Bond Future	8.6500	8.6110	103.8636	104.1064	0.00
13/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	22258	23714	22258	23714	0.00
13/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	16680	15709	16680	15709	0.00
13/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	31213	32925	31213	32925	0.00
13/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	11444	10729	11444	10729	0.00
13/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4783	5207	4783	5207	0.00
13/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	73897	71837	73897	71837	0.00
13/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1063	1189	1063	1189	0.00
13/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	117472	115113	117472	115113	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
13/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	24698	25961	24698	25961	0.00
13/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	31775	30554	31775	30554	0.00
13/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	26168	27472	26168	27472	0.00
13/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	30407	29227	30407	29227	0.00
13/07/2006	R203 On 01-February-07			Bond Future	8.6200	8.5900	100.7160	100.9321	0.00
13/07/2006	R203 On 03-August-06			Bond Future	8.5700	8.5440	100.9747	101.1770	111.00
13/07/2006	R203 On 02-November-06			Bond Future	8.6000	8.5720	98.7246	98.9442	0.00
13/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	14634	16330	14634	16330	0.00
13/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	14634	16330	14634	16330	0.00
13/07/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	14634	16330	14634	16330	0.00
13/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	14634	16330	14634	16330	0.00
13/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	14634	16330	14634	16330	0.00
13/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	14634	16330	14634	16330	0.00
13/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	2410	2083	2410	2083	0.00
13/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	2410	2083	2410	2083	0.00
13/07/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	2410	2083	2410	2083	0.00
13/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	2410	2083	2410	2083	0.00
13/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	2410	2083	2410	2083	0.00
13/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	2410	2083	2410	2083	0.00
13/07/2006	R204 On 01-February-07			Bond Future	8.5900	8.5610	96.6578	96.8865	0.00
13/07/2006	R204 On 03-August-06			Bond Future	8.5500	8.5230	96.8621	97.0823	83.00
13/07/2006	R204 On 02-November-06			Bond Future	8.5800	8.5480	98.7121	98.9365	0.00
13/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	12604	13490	12604	13490	0.00
13/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	36789	35431	36789	35431	0.00
13/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	6889	7485	6889	7485	0.00
13/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	50007	48359	50007	48359	0.00
13/07/2006	R207 On 01-February-07			Bond Future	8.5600	8.5230	90.3383	90.5690	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
13/07/2006	R207 On 03-August-06			Bond Future	8.5200	8.4920	90.4025	90.6236	0.00
13/07/2006	R207 On 02-November-06			Bond Future	8.5400	8.5130	92.1273	92.3532	0.00
14/07/2006	GOVI On 01-February-07			jGovi	242.1300	241.8880	242.1330	241.8880	0.00
14/07/2006	GOVI On 03-August-06			jGovi	232.9500	232.6990	232.9520	232.6990	571.00
14/07/2006	GOVI On 02-November-06			jGovi	237.3800	237.1260	237.3760	237.1260	350.00
14/07/2006	J153 On 31-August-10			jSwap	8.8600	8.8600	0.0510	0.0512	0.00
14/07/2006	J157 On 15-September-15			jSwap	8.8800	8.8860	0.0893	0.0899	0.00
14/07/2006	J186 On 21-December-26			jSwap	8.7000	8.7620	0.1135	0.1191	0.00
14/07/2006	J194 On 28-February-08			jSwap	8.4000	8.3820	0.0167	0.0164	0.00
14/07/2006	J201 On 22-December-14			jSwap	8.9700	8.9850	0.0867	0.0873	0.00
14/07/2006	J203 On 15-September-17			jSwap	8.8200	8.8330	0.0965	0.0972	0.00
14/07/2006	J204 On 21-December-18			jSwap	8.8400	8.8630	0.1003	0.1019	0.00
14/07/2006	J207 On 15-January-20			jSwap	8.7200	8.7480	0.0593	0.0617	0.00
14/07/2006	JBAR On 21-December-05			jBar	7.5300	7.5290	0.0000	0.0000	0.00
14/07/2006	JFRA On 01-February-07			jFra	8.7300	8.7110	0.0213	0.0213	115.00
14/07/2006	JFRA On 07-February-08			jFra	9.1900	9.1900	0.0224	0.0224	0.00
14/07/2006	JFRA On 03-May-07			jFra	8.9800	8.9690	0.0219	0.0219	0.00
14/07/2006	JFRA On 03-August-06			jFra	7.8200	7.8220	0.0191	0.0191	0.00
14/07/2006	JFRA On 02-August-07			jFra	9.0400	9.0230	0.0221	0.0220	0.00
14/07/2006	JFRA On 02-November-06			jFra	8.3500	8.3180	0.0204	0.0203	0.00
14/07/2006	JFRA On 01-November-07			jFra	9.2100	9.1740	0.0241	0.0240	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
14/07/2006	JN02 On 03-August-06			jNote	8.8000	8.7890	0.1611	0.1609	0.00
14/07/2006	JN02 On 02-November-06			jNote	8.9800	8.9700	0.1639	0.1638	0.00
14/07/2006	JN05 On 03-August-06			jNote	9.0000	8.9990	0.3602	0.3603	0.00
14/07/2006	JN05 On 02-November-06			jNote	9.0700	9.0720	0.3620	0.3621	0.00
14/07/2006	JN10 On 03-August-06			jNote	8.8500	8.8590	0.5822	0.5825	0.00
14/07/2006	JN10 On 02-November-06			jNote	8.8800	8.8890	0.5826	0.5829	0.00
14/07/2006	JROD On 31-July-06			jRod	7.0400	7.0460	0.0019	0.0023	0.00
14/07/2006	JROD On 31-August-06			jRod	7.2600	7.2710	0.0013	0.0016	0.00
14/07/2006	R153 On 01-February-07			Bond Future	8.6000	8.6110	118.9654	118.9132	0.00
14/07/2006	R153 On 03-August-06			Bond Future	8.5200	8.5330	120.7892	120.7413	944.00
14/07/2006	R153 On 02-November-06			Bond Future	8.5500	8.5690	116.6212	116.5655	0.00
14/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	10655	10442	10655	10442	0.00
14/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	10655	10442	10655	10442	0.00
14/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	12501	12844	12501	12844	0.00
14/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	12501	12844	12501	12844	0.00
14/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1794	1742	1794	1742	0.00
14/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	30173	30679	30173	30679	0.00
14/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	717	695	717	695	0.00
14/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	38115	38648	38115	38648	0.00
14/07/2006	R157 On 01-February-07			Bond Future	8.6300	8.6600	134.4748	134.2829	0.00
14/07/2006	R157 On 03-August-06			Bond Future	8.5800	8.5970	135.9857	135.8587	121.00
14/07/2006	R157 On 02-November-06			Bond Future	8.6100	8.6350	131.8228	131.6333	0.00
14/07/2006	R186 On 01-February-07			Bond Future	8.2900	8.3190	122.6533	122.3620	0.00
14/07/2006	R186 On 03-August-06			Bond Future	8.2800	8.3000	123.0890	122.8049	61.00
14/07/2006	R186 On 02-November-06			Bond Future	8.2900	8.3150	125.4374	125.1442	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
14/07/2006	R194 On 01-February-07			Bond Future	8.7800	8.7850	105.5963	105.5863	0.00
14/07/2006	R194 On 03-August-06			Bond Future	8.4700	8.4830	106.5581	106.5406	208.00
14/07/2006	R194 On 02-November-06			Bond Future	8.6300	8.6440	103.5159	103.5024	0.00
14/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2965	2942	2965	2942	0.00
14/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8249	8326	8249	8326	0.00
14/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1333	1321	1333	1321	0.00
14/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11688	11776	11688	11776	0.00
14/07/2006	R201 On 01-February-07			Bond Future	8.6500	8.6750	101.6858	101.5335	0.00
14/07/2006	R201 On 03-August-06			Bond Future	8.5900	8.6160	102.0710	101.9173	26.00
14/07/2006	R201 On 02-November-06			Bond Future	8.6300	8.6530	104.0138	103.8636	0.00
14/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	23015	22258	23015	22258	0.00
14/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	15936	16680	15936	16680	0.00
14/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	32137	31213	32137	31213	0.00
14/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	10866	11444	10866	11444	0.00
14/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4980	4783	4980	4783	0.00
14/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	72571	73897	72571	73897	0.00
14/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1115	1063	1115	1063	0.00
14/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	116001	117472	116001	117472	0.00
14/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	25357	24698	25357	24698	0.00
14/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	30911	31775	30911	31775	0.00
14/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	26852	26168	26852	26168	0.00
14/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	29567	30407	29567	30407	0.00
14/07/2006	R203 On 01-February-07			Bond Future	8.5900	8.6220	100.9321	100.7160	0.00
14/07/2006	R203 On 03-August-06			Bond Future	8.5400	8.5730	101.1840	100.9747	111.00
14/07/2006	R203 On 02-November-06			Bond Future	8.5700	8.6040	98.9442	98.7246	0.00
14/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	16155	14634	16155	14634	0.00
14/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	16155	14634	16155	14634	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
14/07/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	16155	14634	16155	14634	0.00
14/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	16155	14634	16155	14634	0.00
14/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	16155	14634	16155	14634	0.00
14/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	16155	14634	16155	14634	0.00
14/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1838	2410	1838	2410	0.00
14/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	1838	2410	1838	2410	0.00
14/07/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	1838	2410	1838	2410	0.00
14/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	1838	2410	1838	2410	0.00
14/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	1838	2410	1838	2410	0.00
14/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	1838	2410	1838	2410	0.00
14/07/2006	R204 On 01-February-07			Bond Future	8.5600	8.5930	96.9223	96.6578	0.00
14/07/2006	R204 On 03-August-06			Bond Future	8.5200	8.5530	97.1264	96.8621	83.00
14/07/2006	R204 On 02-November-06			Bond Future	8.5400	8.5790	98.9728	98.7121	0.00
14/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	13433	12604	13433	12604	0.00
14/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	35011	36789	35011	36789	0.00
14/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	7421	6889	7421	6889	0.00
14/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	47932	50007	47932	50007	0.00
14/07/2006	R207 On 01-February-07			Bond Future	8.5200	8.5550	90.6195	90.3383	0.00
14/07/2006	R207 On 03-August-06			Bond Future	8.4800	8.5220	90.6827	90.4025	0.00
14/07/2006	R207 On 02-November-06			Bond Future	8.5100	8.5440	92.4116	92.1273	0.00