



Derivatives Weekly Statistics Report

From 2006/07/17 To 2006/07/21

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2006	GOVI On 01-February-07			jGovi	240.8400	242.1330	240.8440	242.1330	0.00
17/07/2006	GOVI On 03-August-06			jGovi	231.5600	232.9520	231.5610	232.9520	571.00
17/07/2006	GOVI On 02-November-06			jGovi	236.0100	237.3760	236.0130	237.3760	350.00
17/07/2006	J153 On 31-August-10			jSwap	8.9400	8.8550	0.0541	0.0510	0.00
17/07/2006	J157 On 15-September-15			jSwap	8.9800	8.8770	0.0956	0.0893	0.00
17/07/2006	J186 On 21-December-26			jSwap	8.8200	8.6990	0.1240	0.1135	0.00
17/07/2006	J194 On 28-February-08			jSwap	8.4700	8.3970	0.0180	0.0167	0.00
17/07/2006	J201 On 22-December-14			jSwap	9.0800	8.9740	0.0927	0.0867	0.00
17/07/2006	J203 On 15-September-17			jSwap	8.9300	8.8220	0.1038	0.0965	0.00
17/07/2006	J204 On 21-December-18			jSwap	8.9500	8.8410	0.1082	0.1003	0.00
17/07/2006	J207 On 15-January-20			jSwap	8.9400	8.7190	0.0724	0.0593	0.00
17/07/2006	JBAR On 21-December-05			jBar	7.6000	7.5290	0.0000	0.0000	0.00
17/07/2006	JFRA On 01-February-07			jFra	8.7900	8.7260	0.0214	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
17/07/2006	JFRA On 07-February-08			jFra	9.3100	9.1900	0.0227	0.0224	0.00
17/07/2006	JFRA On 03-May-07			jFra	9.1500	8.9770	0.0223	0.0219	0.00
17/07/2006	JFRA On 03-August-06			jFra	7.8300	7.8160	0.0192	0.0191	0.00
17/07/2006	JFRA On 02-August-07			jFra	9.1400	9.0420	0.0223	0.0221	0.00
17/07/2006	JFRA On 02-November-06			jFra	8.4300	8.3480	0.0206	0.0204	0.00
17/07/2006	JFRA On 01-November-07			jFra	9.3400	9.2100	0.0244	0.0241	0.00
17/07/2006	JN02 On 03-August-06			jNote	8.9000	8.8010	0.1628	0.1611	0.00
17/07/2006	JN02 On 02-November-06			jNote	9.0900	8.9790	0.1657	0.1639	0.00
17/07/2006	JN05 On 03-August-06			jNote	9.0900	8.9970	0.3631	0.3602	0.00
17/07/2006	JN05 On 02-November-06			jNote	9.1700	9.0700	0.3651	0.3620	0.00
17/07/2006	JN10 On 03-August-06			jNote	8.9600	8.8530	0.5868	0.5822	0.00
17/07/2006	JN10 On 02-November-06			jNote	9.0000	8.8830	0.5874	0.5826	0.00
17/07/2006	JROD On 31-July-06			jRod	7.0400	7.0440	0.0023	0.0019	0.00
17/07/2006	JROD On 31-August-06			jRod	7.2800	7.2620	0.0016	0.0013	0.00
17/07/2006	R153 On 01-February-07			Bond Future	8.7000	8.5950	118.6204	118.9654	0.00
17/07/2006	R153 On 03-August-06			Bond Future	8.6200	8.5200	120.4246	120.7892	944.00
17/07/2006	R153 On 02-November-06			Bond Future	8.6700	8.5530	116.2323	116.6212	0.00
17/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	8740	10655	8740	10655	0.00
17/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	8740	10655	8740	10655	0.00
17/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	14475	12501	14475	12501	0.00
17/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	14475	12501	14475	12501	0.00
17/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1251	1794	1251	1794	0.00
17/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	33519	30173	33519	30173	0.00
17/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	460	717	460	717	0.00
17/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	41746	38115	41746	38115	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2006	R157 On 01-February-07			Bond Future	8.7700	8.6330	133.4769	134.4748	0.00
17/07/2006	R157 On 03-August-06			Bond Future	8.7100	8.5800	135.0187	135.9857	121.00
17/07/2006	R157 On 02-November-06			Bond Future	8.7500	8.6090	130.7924	131.8228	0.00
17/07/2006	R186 On 01-February-07			Bond Future	8.4300	8.2930	121.0867	122.6533	0.00
17/07/2006	R186 On 03-August-06			Bond Future	8.4200	8.2750	121.5107	123.0890	61.00
17/07/2006	R186 On 02-November-06			Bond Future	8.4300	8.2890	123.8494	125.4374	0.00
17/07/2006	R194 On 01-February-07			Bond Future	8.8700	8.7750	105.5051	105.5963	0.00
17/07/2006	R194 On 03-August-06			Bond Future	8.5800	8.4710	106.4008	106.5581	208.00
17/07/2006	R194 On 02-November-06			Bond Future	8.7400	8.6330	103.3829	103.5159	0.00
17/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2628	2965	2628	2965	0.00
17/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8824	8249	8824	8249	0.00
17/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1137	1333	1137	1333	0.00
17/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12404	11688	12404	11688	0.00
17/07/2006	R201 On 01-February-07			Bond Future	8.7900	8.6480	100.8936	101.6858	0.00
17/07/2006	R201 On 03-August-06			Bond Future	8.7300	8.5900	101.2407	102.0710	26.00
17/07/2006	R201 On 02-November-06			Bond Future	8.7700	8.6270	103.1971	104.0138	0.00
17/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	18393	23015	18393	23015	0.00
17/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	19481	15936	19481	15936	0.00
17/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	26611	32137	26611	32137	0.00
17/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	13507	10866	13507	10866	0.00
17/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3763	4980	3763	4980	0.00
17/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	79276	72571	79276	72571	0.00
17/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	774	1115	774	1115	0.00
17/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	123582	116001	123582	116001	0.00
17/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	21510	25357	21510	25357	0.00
17/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	34987	30911	34987	30911	0.00
17/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	22873	26852	22873	26852	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	33511	29567	33511	29567	0.00
17/07/2006	R203 On 01-February-07			Bond Future	8.7300	8.5900	99.9846	100.9321	0.00
17/07/2006	R203 On 03-August-06			Bond Future	8.6800	8.5430	100.2057	101.1840	111.00
17/07/2006	R203 On 02-November-06			Bond Future	8.7200	8.5720	97.9680	98.9442	0.00
17/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	8677	16155	8677	16155	0.00
17/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	8677	16155	8677	16155	0.00
17/07/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	8677	16155	8677	16155	0.00
17/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	8677	16155	8677	16155	0.00
17/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	8677	16155	8677	16155	0.00
17/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	8677	16155	8677	16155	0.00
17/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	4143	1838	4143	1838	0.00
17/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	4143	1838	4143	1838	0.00
17/07/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	4143	1838	4143	1838	0.00
17/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	4143	1838	4143	1838	0.00
17/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	4143	1838	4143	1838	0.00
17/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	4143	1838	4143	1838	0.00
17/07/2006	R204 On 01-February-07			Bond Future	8.7000	8.5560	95.9197	96.9223	0.00
17/07/2006	R204 On 03-August-06			Bond Future	8.6600	8.5170	96.0968	97.1264	83.00
17/07/2006	R204 On 02-November-06			Bond Future	8.6900	8.5430	97.9501	98.9728	0.00
17/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	9810	13433	9810	13433	0.00
17/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	41616	35011	41616	35011	0.00
17/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5066	7421	5066	7421	0.00
17/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	55804	47932	55804	47932	0.00
17/07/2006	R207 On 01-February-07			Bond Future	8.6600	8.5160	89.6012	90.6195	0.00
17/07/2006	R207 On 03-August-06			Bond Future	8.6300	8.4840	89.6418	90.6827	0.00
17/07/2006	R207 On 02-November-06			Bond Future	8.6500	8.5050	91.3679	92.4116	0.00

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18/07/2006	GOVI On 01-February-07			jGovi	240.9500	240.8440	240.9490	240.8440	0.00
18/07/2006	GOVI On 03-August-06			jGovi	231.6200	231.5610	231.6150	231.5610	571.00
18/07/2006	GOVI On 02-November-06			jGovi	236.0800	236.0130	236.0830	236.0130	350.00
18/07/2006	J153 On 31-August-10			jSwap	8.9300	8.9380	0.0539	0.0541	0.00
18/07/2006	J157 On 15-September-15			jSwap	8.9600	8.9790	0.0947	0.0956	0.00
18/07/2006	J186 On 21-December-26			jSwap	8.8000	8.8200	0.1225	0.1240	0.00
18/07/2006	J194 On 28-February-08			jSwap	8.4600	8.4660	0.0178	0.0180	0.00
18/07/2006	J201 On 22-December-14			jSwap	9.0700	9.0810	0.0920	0.0927	0.00
18/07/2006	J203 On 15-September-17			jSwap	8.9200	8.9290	0.1031	0.1038	0.00
18/07/2006	J204 On 21-December-18			jSwap	8.9400	8.9540	0.1073	0.1082	0.00
18/07/2006	J207 On 15-January-20			jSwap	8.9200	8.9390	0.0713	0.0724	0.00
18/07/2006	JBAR On 21-December-05			jBar	7.6200	7.5960	0.0000	0.0000	0.00
18/07/2006	JFRA On 01-February-07			jFra	8.7800	8.7890	0.0214	0.0214	115.00
18/07/2006	JFRA On 07-February-08			jFra	9.2900	9.3120	0.0226	0.0227	0.00
18/07/2006	JFRA On 03-May-07			jFra	9.1300	9.1460	0.0222	0.0223	0.00
18/07/2006	JFRA On 03-August-06			jFra	7.8200	7.8320	0.0191	0.0192	0.00
18/07/2006	JFRA On 02-August-07			jFra	9.1300	9.1360	0.0223	0.0223	0.00
18/07/2006	JFRA On 02-November-06			jFra	8.4300	8.4320	0.0206	0.0206	0.00
18/07/2006	JFRA On 01-November-07			jFra	9.3100	9.3360	0.0244	0.0244	0.00
18/07/2006	JN02 On 03-August-06			jNote	8.8800	8.8990	0.1625	0.1628	0.00
18/07/2006	JN02 On 02-November-06			jNote	9.0800	9.0870	0.1656	0.1657	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
18/07/2006	JN05 On 03-August-06			jNote	9.0800	9.0900	0.3629	0.3631	0.00
18/07/2006	JN05 On 02-November-06			jNote	9.1600	9.1700	0.3648	0.3651	0.00
18/07/2006	JN10 On 03-August-06			jNote	8.9500	8.9630	0.5863	0.5868	0.00
18/07/2006	JN10 On 02-November-06			jNote	8.9900	8.9970	0.5869	0.5874	0.00
18/07/2006	JROD On 31-July-06			jRod	7.0400	7.0440	0.0023	0.0023	0.00
18/07/2006	JROD On 31-August-06			jRod	7.2800	7.2760	0.0016	0.0016	0.00
18/07/2006	R153 On 01-February-07			Bond Future	8.6800	8.7010	118.7049	118.6204	0.00
18/07/2006	R153 On 03-August-06			Bond Future	8.6200	8.6190	120.4173	120.4246	944.00
18/07/2006	R153 On 02-November-06			Bond Future	8.6500	8.6650	116.3016	116.2323	0.00
18/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	8986	8740	8986	8740	0.00
18/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	8986	8740	8986	8740	0.00
18/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	14028	14475	14028	14475	0.00
18/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	14028	14475	14028	14475	0.00
18/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1304	1251	1304	1251	0.00
18/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	32879	33519	32879	33519	0.00
18/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	482	460	482	460	0.00
18/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	41074	41746	41074	41746	0.00
18/07/2006	R157 On 01-February-07			Bond Future	8.7500	8.7740	133.6249	133.4769	0.00
18/07/2006	R157 On 03-August-06			Bond Future	8.7200	8.7100	134.9817	135.0187	121.00
18/07/2006	R157 On 02-November-06			Bond Future	8.7300	8.7510	130.9151	130.7924	0.00
18/07/2006	R186 On 01-February-07			Bond Future	8.4600	8.4340	120.8231	121.0867	0.00
18/07/2006	R186 On 03-August-06			Bond Future	8.4400	8.4150	121.2322	121.5107	61.00
18/07/2006	R186 On 02-November-06			Bond Future	8.4600	8.4310	123.5842	123.8494	0.00
18/07/2006	R194 On 01-February-07			Bond Future	8.8300	8.8660	105.5382	105.5051	0.00
18/07/2006	R194 On 03-August-06			Bond Future	8.5700	8.5790	106.4110	106.4008	208.00

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18/07/2006	R194 On 02-November-06			Bond Future	8.7300	8.7410	103.4001	103.3829	0.00
18/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2723	2628	2723	2628	0.00
18/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8588	8824	8588	8824	0.00
18/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1189	1137	1189	1137	0.00
18/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12125	12404	12125	12404	0.00
18/07/2006	R201 On 01-February-07			Bond Future	8.7700	8.7890	101.0111	100.8936	0.00
18/07/2006	R201 On 03-August-06			Bond Future	8.7200	8.7310	101.3286	101.2407	26.00
18/07/2006	R201 On 02-November-06			Bond Future	8.7500	8.7690	103.2945	103.1971	0.00
18/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	18796	18393	18796	18393	0.00
18/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	18910	19481	18910	19481	0.00
18/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	27128	26611	27128	26611	0.00
18/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	13050	13507	13050	13507	0.00
18/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3880	3763	3880	3763	0.00
18/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	78219	79276	78219	79276	0.00
18/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	801	774	801	774	0.00
18/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	122434	123582	122434	123582	0.00
18/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	21958	21510	21958	21510	0.00
18/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	34260	34987	34260	34987	0.00
18/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	23340	22873	23340	22873	0.00
18/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	32803	33511	32803	33511	0.00
18/07/2006	R203 On 01-February-07			Bond Future	8.7100	8.7310	100.1116	99.9846	0.00
18/07/2006	R203 On 03-August-06			Bond Future	8.6700	8.6840	100.3160	100.2057	111.00
18/07/2006	R203 On 02-November-06			Bond Future	8.7000	8.7150	98.0834	97.9680	0.00
18/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	9204	8677	9204	8677	0.00
18/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	9204	8677	9204	8677	0.00
18/07/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	9204	8677	9204	8677	0.00
18/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	9204	8677	9204	8677	0.00

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18/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	9204	8677	9204	8677	0.00
18/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	9204	8677	9204	8677	0.00
18/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	3566	4143	3566	4143	0.00
18/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	3566	4143	3566	4143	0.00
18/07/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	3566	4143	3566	4143	0.00
18/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	3566	4143	3566	4143	0.00
18/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	3566	4143	3566	4143	0.00
18/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	3566	4143	3566	4143	0.00
18/07/2006	R204 On 01-February-07			Bond Future	8.6900	8.6970	95.9833	95.9197	0.00
18/07/2006	R204 On 03-August-06			Bond Future	8.6500	8.6580	96.1330	96.0968	83.00
18/07/2006	R204 On 02-November-06			Bond Future	8.6800	8.6850	98.0001	97.9501	0.00
18/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	9870	9810	9870	9810	0.00
18/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	41175	41616	41175	41616	0.00
18/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5092	5066	5092	5066	0.00
18/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	55329	55804	55329	55804	0.00
18/07/2006	R207 On 01-February-07			Bond Future	8.6600	8.6580	89.6012	89.6012	0.00
18/07/2006	R207 On 03-August-06			Bond Future	8.6300	8.6260	89.6200	89.6418	0.00
18/07/2006	R207 On 02-November-06			Bond Future	8.6500	8.6490	91.3607	91.3679	0.00
19/07/2006	GOVI On 01-February-07			jGovi	240.7500	240.9490	240.7530	240.9490	0.00
19/07/2006	GOVI On 03-August-06			jGovi	231.3600	231.6150	231.3620	231.6150	571.00
19/07/2006	GOVI On 02-November-06			jGovi	235.8500	236.0830	235.8480	236.0830	350.00
19/07/2006	J153 On 31-August-10			jSwap	8.9300	8.9320	0.0537	0.0539	0.00
19/07/2006	J157 On 15-September-15			jSwap	8.9900	8.9640	0.0962	0.0947	0.00
19/07/2006	J186 On 21-December-26			jSwap	8.8800	8.8020	0.1289	0.1225	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
19/07/2006	J194 On 28-February-08			jSwap	8.4400	8.4550	0.0175	0.0178	0.00
19/07/2006	J201 On 22-December-14			jSwap	9.0800	9.0680	0.0928	0.0920	0.00
19/07/2006	J203 On 15-September-17			jSwap	8.9400	8.9180	0.1047	0.1031	0.00
19/07/2006	J204 On 21-December-18			jSwap	8.9800	8.9410	0.1098	0.1073	0.00
19/07/2006	J207 On 15-January-20			jSwap	8.9700	8.9240	0.0747	0.0713	0.00
19/07/2006	JBAR On 21-December-05			jBar	7.6500	7.6170	0.0000	0.0000	0.00
19/07/2006	JFRA On 01-February-07			jFra	8.7600	8.7760	0.0214	0.0214	115.00
19/07/2006	JFRA On 07-February-08			jFra	9.2700	9.2920	0.0226	0.0226	0.00
19/07/2006	JFRA On 03-May-07			jFra	9.1100	9.1250	0.0222	0.0222	0.00
19/07/2006	JFRA On 03-August-06			jFra	7.7700	7.8170	0.0190	0.0191	0.00
19/07/2006	JFRA On 02-August-07			jFra	9.1200	9.1310	0.0222	0.0223	0.00
19/07/2006	JFRA On 02-November-06			jFra	8.4100	8.4290	0.0205	0.0206	0.00
19/07/2006	JFRA On 01-November-07			jFra	9.2600	9.3100	0.0243	0.0244	0.00
19/07/2006	JN02 On 03-August-06			jNote	8.8600	8.8840	0.1622	0.1625	0.00
19/07/2006	JN02 On 02-November-06			jNote	9.0600	9.0780	0.1653	0.1656	0.00
19/07/2006	JN05 On 03-August-06			jNote	9.0900	9.0820	0.3631	0.3629	0.00
19/07/2006	JN05 On 02-November-06			jNote	9.1700	9.1600	0.3652	0.3648	0.00
19/07/2006	JN10 On 03-August-06			jNote	8.9700	8.9500	0.5872	0.5863	0.00
19/07/2006	JN10 On 02-November-06			jNote	9.0100	8.9850	0.5878	0.5869	0.00
19/07/2006	JROD On 31-January-07			jRod	7.7100	0.0000	0.0020	0.0000	0.00
19/07/2006	JROD On 28-February-07			jRod	7.9200	0.0000	0.0004	0.0000	0.00
19/07/2006	JROD On 31-July-06			jRod	7.1100	7.0430	0.0021	0.0023	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
19/07/2006	JROD On 31-August-06			jRod	7.2800	7.2750	0.0016	0.0016	0.00
19/07/2006	JROD On 29-September-06			jRod	7.4900	0.0000	0.0011	0.0000	0.00
19/07/2006	JROD On 31-October-06			jRod	7.3900	0.0000	0.0029	0.0000	0.00
19/07/2006	JROD On 30-November-06			jRod	7.6300	0.0000	0.0016	0.0000	0.00
19/07/2006	JROD On 29-December-06			jRod	7.8400	0.0000	0.0006	0.0000	0.00
19/07/2006	R153 On 01-February-07			Bond Future	8.6700	8.6750	118.7309	118.7049	0.00
19/07/2006	R153 On 03-August-06			Bond Future	8.5200	8.6210	120.7782	120.4173	944.00
19/07/2006	R153 On 02-November-06			Bond Future	8.6400	8.6450	116.3051	116.3016	0.00
19/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	8949	8986	8949	8986	0.00
19/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	8949	8986	8949	8986	0.00
19/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	13956	14028	13956	14028	0.00
19/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	13956	14028	13956	14028	0.00
19/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1285	1304	1285	1304	0.00
19/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	32826	32879	32826	32879	0.00
19/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	472	482	472	482	0.00
19/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	41030	41074	41030	41074	0.00
19/07/2006	R157 On 01-February-07			Bond Future	8.7800	8.7530	133.4417	133.6249	0.00
19/07/2006	R157 On 03-August-06			Bond Future	8.6500	8.7150	135.4564	134.9817	121.00
19/07/2006	R157 On 02-November-06			Bond Future	8.7600	8.7340	130.7202	130.9151	0.00
19/07/2006	R186 On 01-February-07			Bond Future	8.5000	8.4580	120.4077	120.8231	0.00
19/07/2006	R186 On 03-August-06			Bond Future	8.4800	8.4400	120.7887	121.2322	61.00
19/07/2006	R186 On 02-November-06			Bond Future	8.5000	8.4550	123.1441	123.5842	0.00
19/07/2006	R194 On 01-February-07			Bond Future	8.7900	8.8330	105.5852	105.5382	0.00
19/07/2006	R194 On 03-August-06			Bond Future	8.5600	8.5720	106.4270	106.4110	208.00
19/07/2006	R194 On 02-November-06			Bond Future	8.7000	8.7270	103.4284	103.4001	0.00
19/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2868	2723	2868	2723	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
19/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8262	8588	8262	8588	0.00
19/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1269	1189	1269	1189	0.00
19/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11735	12125	11735	12125	0.00
19/07/2006	R201 On 01-February-07			Bond Future	8.7900	8.7680	100.8936	101.0111	0.00
19/07/2006	R201 On 03-August-06			Bond Future	8.7400	8.7160	101.1938	101.3286	26.00
19/07/2006	R201 On 02-November-06			Bond Future	8.7700	8.7520	103.1685	103.2945	0.00
19/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	18074	18796	18074	18796	0.00
19/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	19448	18910	19448	18910	0.00
19/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	26262	27128	26262	27128	0.00
19/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	13444	13050	13444	13050	0.00
19/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3699	3880	3699	3880	0.00
19/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	79212	78219	79212	78219	0.00
19/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	751	801	751	801	0.00
19/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	123559	122434	123559	122434	0.00
19/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	21373	21958	21373	21958	0.00
19/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	34850	34260	34850	34260	0.00
19/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	22734	23340	22734	23340	0.00
19/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	33372	32803	33372	32803	0.00
19/07/2006	R203 On 01-February-07			Bond Future	8.7400	8.7120	99.9379	100.1116	0.00
19/07/2006	R203 On 03-August-06			Bond Future	8.7000	8.6680	100.1162	100.3160	111.00
19/07/2006	R203 On 02-November-06			Bond Future	8.7300	8.6980	97.8935	98.0834	0.00
19/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	7772	9204	7772	9204	0.00
19/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	7772	9204	7772	9204	0.00
19/07/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	7772	9204	7772	9204	0.00
19/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	7772	9204	7772	9204	0.00
19/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	7772	9204	7772	9204	0.00
19/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	7772	9204	7772	9204	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
19/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	4133	3566	4133	3566	0.00
19/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	4133	3566	4133	3566	0.00
19/07/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	4133	3566	4133	3566	0.00
19/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	4133	3566	4133	3566	0.00
19/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	4133	3566	4133	3566	0.00
19/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	4133	3566	4133	3566	0.00
19/07/2006	R204 On 01-February-07			Bond Future	8.7200	8.6880	95.7927	95.9833	0.00
19/07/2006	R204 On 03-August-06			Bond Future	8.6800	8.6530	95.9230	96.1330	83.00
19/07/2006	R204 On 02-November-06			Bond Future	8.7100	8.6780	97.7930	98.0001	0.00
19/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	9186	9870	9186	9870	0.00
19/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	42562	41175	42562	41175	0.00
19/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4662	5092	4662	5092	0.00
19/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	56971	55329	56971	55329	0.00
19/07/2006	R207 On 01-February-07			Bond Future	8.6900	8.6580	89.4093	89.6012	0.00
19/07/2006	R207 On 03-August-06			Bond Future	8.6600	8.6290	89.4095	89.6200	0.00
19/07/2006	R207 On 02-November-06			Bond Future	8.6800	8.6500	91.1525	91.3607	0.00
20/07/2006	GOVI On 01-February-07			jGovi	243.6000	240.7530	243.6020	240.7530	0.00
20/07/2006	GOVI On 03-August-06			jGovi	234.3000	231.3620	234.3040	231.3620	576.00
20/07/2006	GOVI On 02-November-06			jGovi	238.6000	235.8480	238.6040	235.8480	350.00
20/07/2006	J153 On 31-August-10			jSwap	8.6600	8.9260	0.0439	0.0537	0.00
20/07/2006	J157 On 15-September-15			jSwap	8.7200	8.9870	0.0798	0.0962	0.00
20/07/2006	J186 On 21-December-26			jSwap	8.5500	8.8750	0.1005	0.1289	0.00
20/07/2006	J194 On 28-February-08			jSwap	8.2200	8.4390	0.0135	0.0175	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
20/07/2006	J201 On 22-December-14			jSwap	8.8100	9.0810	0.0774	0.0928	0.00
20/07/2006	J203 On 15-September-17			jSwap	8.6700	8.9400	0.0864	0.1047	0.00
20/07/2006	J204 On 21-December-18			jSwap	8.6900	8.9750	0.0896	0.1098	0.00
20/07/2006	J207 On 15-January-20			jSwap	8.6700	8.9680	0.0523	0.0747	0.00
20/07/2006	JBAR On 21-December-05			jBar	7.6600	7.6460	0.0000	0.0000	0.00
20/07/2006	JFRA On 01-February-07			jFra	8.4800	8.7580	0.0207	0.0214	115.00
20/07/2006	JFRA On 07-February-08			jFra	8.8800	9.2660	0.0217	0.0226	0.00
20/07/2006	JFRA On 03-May-07			jFra	8.7400	9.1100	0.0213	0.0222	0.00
20/07/2006	JFRA On 03-August-06			jFra	7.7700	7.7730	0.0190	0.0190	0.00
20/07/2006	JFRA On 02-August-07			jFra	8.7300	9.1200	0.0213	0.0222	0.00
20/07/2006	JFRA On 02-November-06			jFra	8.2300	8.4090	0.0201	0.0205	0.00
20/07/2006	JFRA On 01-November-07			jFra	8.8800	9.2640	0.0233	0.0243	0.00
20/07/2006	JN02 On 03-August-06			jNote	8.5700	8.8640	0.1572	0.1622	0.00
20/07/2006	JN02 On 02-November-06			jNote	8.7200	9.0600	0.1597	0.1653	0.00
20/07/2006	JN05 On 03-August-06			jNote	8.8000	9.0870	0.3539	0.3631	0.00
20/07/2006	JN05 On 02-November-06			jNote	8.8600	9.1690	0.3556	0.3652	0.00
20/07/2006	JN10 On 03-August-06			jNote	8.7000	8.9690	0.5764	0.5872	0.00
20/07/2006	JN10 On 02-November-06			jNote	8.7200	9.0050	0.5768	0.5878	0.00
20/07/2006	JROD On 31-January-07			jRod	7.7100	7.7140	0.0020	0.0020	0.00
20/07/2006	JROD On 28-February-07			jRod	7.9100	7.9220	0.0005	0.0004	0.00
20/07/2006	JROD On 31-July-06			jRod	7.0400	7.1140	0.0023	0.0021	0.00
20/07/2006	JROD On 31-August-06			jRod	7.2800	7.2810	0.0016	0.0016	0.00
20/07/2006	JROD On 29-September-06			jRod	7.4900	7.4900	0.0011	0.0011	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
20/07/2006	JROD On 31-October-06			jRod	7.3900	7.3890	0.0029	0.0029	0.00
20/07/2006	JROD On 30-November-06			jRod	7.6300	7.6330	0.0016	0.0016	0.00
20/07/2006	JROD On 29-December-06			jRod	7.8400	7.8420	0.0006	0.0006	0.00
20/07/2006	R153 On 01-February-07			Bond Future	8.3500	8.6670	119.7812	118.7309	0.00
20/07/2006	R153 On 03-August-06			Bond Future	8.3000	8.5230	121.5899	120.7782	944.00
20/07/2006	R153 On 02-November-06			Bond Future	8.3400	8.6440	117.3794	116.3051	0.00
20/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	14374	8949	14374	8949	0.00
20/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	14374	8949	14374	8949	0.00
20/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	8638	13956	8638	13956	0.00
20/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	8638	13956	8638	13956	0.00
20/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2919	1285	2919	1285	0.00
20/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	23716	32826	23716	32826	0.00
20/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1276	472	1276	472	0.00
20/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	31090	41030	31090	41030	0.00
20/07/2006	R157 On 01-February-07			Bond Future	8.5000	8.7790	135.4329	133.4417	0.00
20/07/2006	R157 On 03-August-06			Bond Future	8.4600	8.6510	136.9247	135.4564	121.00
20/07/2006	R157 On 02-November-06			Bond Future	8.4900	8.7610	132.7169	130.7202	0.00
20/07/2006	R186 On 01-February-07			Bond Future	8.2400	8.4960	123.2503	120.4077	0.00
20/07/2006	R186 On 03-August-06			Bond Future	8.2300	8.4800	123.5688	120.7887	61.00
20/07/2006	R186 On 02-November-06			Bond Future	8.2400	8.4950	125.9702	123.1441	0.00
20/07/2006	R194 On 01-February-07			Bond Future	8.3700	8.7860	106.0005	105.5852	0.00
20/07/2006	R194 On 03-August-06			Bond Future	8.2600	8.5610	106.8649	106.4270	208.00
20/07/2006	R194 On 02-November-06			Bond Future	8.3400	8.7040	103.8732	103.4284	0.00
20/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	4519	2868	4519	2868	0.00
20/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5761	8262	5761	8262	0.00
20/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2278	1269	2278	1269	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
20/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8590	11735	8590	11735	0.00
20/07/2006	R201 On 01-February-07			Bond Future	8.5000	8.7890	102.5033	100.8936	0.00
20/07/2006	R201 On 03-August-06			Bond Future	8.4700	8.7390	102.7728	101.1938	26.00
20/07/2006	R201 On 02-November-06			Bond Future	8.5000	8.7740	104.7748	103.1685	0.00
20/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	27059	18074	27059	18074	0.00
20/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	12370	19448	12370	19448	0.00
20/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	37025	26262	37025	26262	0.00
20/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	8144	13444	8144	13444	0.00
20/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	6132	3699	6132	3699	0.00
20/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	65549	79212	65549	79212	0.00
20/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1423	751	1423	751	0.00
20/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	108134	123559	108134	123559	0.00
20/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	29068	21373	29068	21373	0.00
20/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	26447	34850	26447	34850	0.00
20/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	30693	22734	30693	22734	0.00
20/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	25234	33372	25234	33372	0.00
20/07/2006	R203 On 01-February-07			Bond Future	8.4600	8.7380	101.7962	99.9379	0.00
20/07/2006	R203 On 03-August-06			Bond Future	8.4400	8.6970	101.9422	100.1162	111.00
20/07/2006	R203 On 02-November-06			Bond Future	8.4600	8.7260	99.7526	97.8935	0.00
20/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	22265	7772	22265	7772	0.00
20/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	22265	7772	22265	7772	0.00
20/07/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	22265	7772	22265	7772	0.00
20/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	22265	7772	22265	7772	0.00
20/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	22265	7772	22265	7772	0.00
20/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	22265	7772	22265	7772	0.00
20/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	366	4133	366	4133	0.00
20/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	366	4133	366	4133	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
20/07/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	366	4133	366	4133	0.00
20/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	366	4133	366	4133	0.00
20/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	366	4133	366	4133	0.00
20/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	366	4133	366	4133	0.00
20/07/2006	R204 On 01-February-07			Bond Future	8.4500	8.7150	97.7144	95.7927	0.00
20/07/2006	R204 On 03-August-06			Bond Future	8.4300	8.6820	97.8065	95.9230	83.00
20/07/2006	R204 On 02-November-06			Bond Future	8.4400	8.7070	99.7166	97.7930	0.00
20/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	15712	9186	15712	9186	0.00
20/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	29852	42562	29852	42562	0.00
20/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	8864	4662	8864	4662	0.00
20/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	41937	56971	41937	56971	0.00
20/07/2006	R207 On 01-February-07			Bond Future	8.4200	8.6850	91.3023	89.4093	0.00
20/07/2006	R207 On 03-August-06			Bond Future	8.4100	8.6580	91.2690	89.4095	0.00
20/07/2006	R207 On 02-November-06			Bond Future	8.4200	8.6790	93.0428	91.1525	0.00
21/07/2006	GOVI On 01-February-07			jGovi	243.2300	243.6020	243.2270	243.6020	0.00
21/07/2006	GOVI On 03-August-06			jGovi	233.8300	234.3040	233.8340	234.3040	576.00
21/07/2006	GOVI On 02-November-06			jGovi	238.3500	238.6040	238.3540	238.6040	350.00
21/07/2006	J153 On 31-August-10			jSwap	8.6900	8.6600	0.0449	0.0439	0.00
21/07/2006	J157 On 15-September-15			jSwap	8.7500	8.7200	0.0819	0.0798	0.00
21/07/2006	J186 On 21-December-26			jSwap	8.6000	8.5480	0.1051	0.1005	0.00
21/07/2006	J194 On 28-February-08			jSwap	8.2400	8.2220	0.0138	0.0135	0.00
21/07/2006	J201 On 22-December-14			jSwap	8.8400	8.8060	0.0793	0.0774	0.00
21/07/2006	J203 On 15-September-17			jSwap	8.7100	8.6730	0.0889	0.0864	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
21/07/2006	J204 On 21-December-18			jSwap	8.7300	8.6860	0.0924	0.0896	0.00
21/07/2006	J207 On 15-January-20			jSwap	8.7100	8.6680	0.0555	0.0523	0.00
21/07/2006	JBAR On 21-December-05			jBar	7.6600	7.6580	0.0000	0.0000	0.00
21/07/2006	JFRA On 01-February-07			jFra	8.4900	8.4820	0.0207	0.0207	0.00
21/07/2006	JFRA On 07-February-08			jFra	8.9300	8.8790	0.0218	0.0217	0.00
21/07/2006	JFRA On 03-May-07			jFra	8.7800	8.7390	0.0214	0.0213	0.00
21/07/2006	JFRA On 03-August-06			jFra	7.7500	7.7710	0.0190	0.0190	0.00
21/07/2006	JFRA On 02-August-07			jFra	8.8000	8.7290	0.0215	0.0213	0.00
21/07/2006	JFRA On 02-November-06			jFra	8.2400	8.2340	0.0201	0.0201	0.00
21/07/2006	JFRA On 01-November-07			jFra	8.9100	8.8830	0.0234	0.0233	0.00
21/07/2006	JN02 On 03-August-06			jNote	8.6000	8.5690	0.1577	0.1572	0.00
21/07/2006	JN02 On 02-November-06			jNote	8.7600	8.7230	0.1603	0.1597	0.00
21/07/2006	JN05 On 03-August-06			jNote	8.8200	8.7950	0.3548	0.3539	0.00
21/07/2006	JN05 On 02-November-06			jNote	8.8900	8.8610	0.3565	0.3556	0.00
21/07/2006	JN10 On 03-August-06			jNote	8.7300	8.6970	0.5779	0.5764	0.00
21/07/2006	JN10 On 02-November-06			jNote	8.7600	8.7240	0.5784	0.5768	0.00
21/07/2006	JROD On 31-January-07			jRod	7.7100	7.7090	0.0017	0.0020	0.00
21/07/2006	JROD On 28-February-07			jRod	7.9100	7.9130	0.0002	0.0005	0.00
21/07/2006	JROD On 31-July-06			jRod	7.0400	7.0420	0.0019	0.0023	0.00
21/07/2006	JROD On 31-August-06			jRod	7.2700	7.2810	0.0013	0.0016	0.00
21/07/2006	JROD On 29-September-06			jRod	7.4800	7.4920	0.0007	0.0011	0.00
21/07/2006	JROD On 31-October-06			jRod	7.3800	7.3910	0.0026	0.0029	0.00
21/07/2006	JROD On 30-November-06			jRod	7.6300	7.6330	0.0013	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
21/07/2006	JROD On 29-December-06			jRod	7.8300	7.8390	0.0003	0.0006	0.00
21/07/2006	R153 On 01-February-07			Bond Future	8.3800	8.3460	119.6628	119.7812	0.00
21/07/2006	R153 On 03-August-06			Bond Future	8.3500	8.3040	121.4299	121.5899	944.00
21/07/2006	R153 On 02-November-06			Bond Future	8.3700	8.3360	117.2602	117.3794	0.00
21/07/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	13633	14374	13633	14374	0.00
21/07/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	13633	14374	13633	14374	0.00
21/07/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	9089	8638	9089	8638	0.00
21/07/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	9089	8638	9089	8638	0.00
21/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	2645	2919	2645	2919	0.00
21/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	24635	23716	24635	23716	0.00
21/07/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1128	1276	1128	1276	0.00
21/07/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	32135	31090	32135	31090	0.00
21/07/2006	R157 On 01-February-07			Bond Future	8.5400	8.4990	135.1531	135.4329	0.00
21/07/2006	R157 On 03-August-06			Bond Future	8.4900	8.4550	136.6383	136.9247	121.00
21/07/2006	R157 On 02-November-06			Bond Future	8.5300	8.4870	132.4375	132.7169	0.00
21/07/2006	R186 On 01-February-07			Bond Future	8.2700	8.2400	122.8893	123.2503	0.00
21/07/2006	R186 On 03-August-06			Bond Future	8.2600	8.2330	123.2258	123.5688	60.00
21/07/2006	R186 On 02-November-06			Bond Future	8.2700	8.2420	125.6184	125.9702	0.00
21/07/2006	R194 On 01-February-07			Bond Future	8.4200	8.3730	105.9501	106.0005	0.00
21/07/2006	R194 On 03-August-06			Bond Future	8.2900	8.2610	106.8210	106.8649	208.00
21/07/2006	R194 On 02-November-06			Bond Future	8.3800	8.3440	103.8236	103.8732	0.00
21/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	4276	4519	4276	4519	0.00
21/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6022	5761	6022	5761	0.00
21/07/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2119	2278	2119	2278	0.00
21/07/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8936	8590	8936	8590	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
21/07/2006	R201 On 01-February-07			Bond Future	8.5400	8.5040	102.2811	102.5033	0.00
21/07/2006	R201 On 03-August-06			Bond Future	8.5100	8.4720	102.5700	102.7728	26.00
21/07/2006	R201 On 02-November-06			Bond Future	8.5300	8.4960	104.5591	104.7748	0.00
21/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	25631	27059	25631	27059	0.00
21/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	13098	12370	13098	12370	0.00
21/07/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	35381	37025	35381	37025	0.00
21/07/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	8657	8144	8657	8144	0.00
21/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5690	6132	5690	6132	0.00
21/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	67329	65549	67329	65549	0.00
21/07/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1289	1423	1289	1423	0.00
21/07/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	110222	108134	110222	108134	0.00
21/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	27837	29068	27837	29068	0.00
21/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	27438	26447	27438	26447	0.00
21/07/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	29425	30693	29425	30693	0.00
21/07/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	26189	25234	26189	25234	0.00
21/07/2006	R203 On 01-February-07			Bond Future	8.5100	8.4630	101.5025	101.7962	0.00
21/07/2006	R203 On 03-August-06			Bond Future	8.4800	8.4350	101.6605	101.9422	111.00
21/07/2006	R203 On 02-November-06			Bond Future	8.5000	8.4550	99.4614	99.7526	0.00
21/07/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	19573	22265	19573	22265	0.00
21/07/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	19573	22265	19573	22265	0.00
21/07/2006	R203 On 03-August-06	9.25	Call	Option on Bond Future	19573	22265	19573	22265	0.00
21/07/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	19573	22265	19573	22265	0.00
21/07/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	19573	22265	19573	22265	0.00
21/07/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	19573	22265	19573	22265	0.00
21/07/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	491	366	491	366	0.00
21/07/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	491	366	491	366	0.00
21/07/2006	R203 On 03-August-06	9.25	Put	Option on Bond Future	491	366	491	366	0.00
21/07/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	491	366	491	366	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
21/07/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	491	366	491	366	0.00
21/07/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	491	366	491	366	0.00
21/07/2006	R204 On 01-February-07			Bond Future	8.4800	8.4460	97.4398	97.7144	0.00
21/07/2006	R204 On 03-August-06			Bond Future	8.4600	8.4250	97.5470	97.8065	83.00
21/07/2006	R204 On 02-November-06			Bond Future	8.4800	8.4410	99.4459	99.7166	0.00
21/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	14528	15712	14528	15712	0.00
21/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	31375	29852	31375	29852	0.00
21/07/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	8052	8864	8052	8864	0.00
21/07/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	43832	41937	43832	41937	0.00
21/07/2006	R207 On 01-February-07			Bond Future	8.4600	8.4220	91.0546	91.3023	0.00
21/07/2006	R207 On 03-August-06			Bond Future	8.4400	8.4050	91.0234	91.2690	0.00
21/07/2006	R207 On 02-November-06			Bond Future	8.4500	8.4190	92.7926	93.0428	0.00