



Derivatives Weekly Statistics Report

From 2006/09/18 To 2006/09/22

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	GOVI On 01-February-07			jGovi	241.7200	240.4820	241.7170	240.4820	0.00
18/09/2006	GOVI On 03-May-07			jGovi	247.0000	245.7970	246.9990	245.7970	0.00
18/09/2006	GOVI On 02-August-07			jGovi	252.4100	251.2650	252.4140	251.2650	0.00
18/09/2006	GOVI On 02-November-06			jGovi	236.6700	235.4280	236.6680	235.4280	901.00
18/09/2006	J153 On 31-August-10			jSwap	9.2000	9.3710	0.0562	0.0616	0.00
18/09/2006	J157 On 15-September-15			jSwap	9.0600	9.2350	0.0944	0.1043	0.00
18/09/2006	J186 On 21-December-26			jSwap	8.7800	8.9450	0.1224	0.1362	0.00
18/09/2006	J194 On 28-February-08			jSwap	9.0900	9.2200	0.0219	0.0236	0.00
18/09/2006	J201 On 22-December-14			jSwap	9.0400	9.1850	0.0913	0.0996	0.00
18/09/2006	J203 On 15-September-17			jSwap	9.0000	9.1820	0.1030	0.1146	0.00
18/09/2006	J204 On 21-December-18			jSwap	8.9100	9.0850	0.1065	0.1187	0.00
18/09/2006	J207 On 15-January-20			jSwap	8.8900	9.0690	0.0700	0.0829	0.00
18/09/2006	JBAR On 21-December-05			jBar	0.0000	8.3040	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2006	JFRA On 01-February-07			jFra	9.0800	9.1990	0.0221	0.0224	0.00
18/09/2006	JFRA On 07-February-08			jFra	9.2600	9.4210	0.0226	0.0229	0.00
18/09/2006	JFRA On 03-May-07			jFra	9.2700	9.4350	0.0226	0.0230	0.00
18/09/2006	JFRA On 02-August-07			jFra	9.2700	9.4500	0.0226	0.0230	0.00
18/09/2006	JFRA On 02-November-06			jFra	8.7100	8.7520	0.0212	0.0213	0.00
18/09/2006	JFRA On 01-November-07			jFra	9.2600	9.4470	0.0242	0.0247	0.00
18/09/2006	JN02 On 01-February-07			jNote	9.2300	9.3950	0.1678	0.1706	0.00
18/09/2006	JN02 On 03-May-07			jNote	9.2400	9.4200	0.1680	0.1709	0.00
18/09/2006	JN02 On 02-August-07			jNote	9.2200	9.4110	0.1677	0.1708	0.00
18/09/2006	JN02 On 02-November-06			jNote	9.1600	9.3100	0.1668	0.1693	0.00
18/09/2006	JN05 On 01-February-07			jNote	9.1500	9.3330	0.3638	0.3695	0.00
18/09/2006	JN05 On 03-May-07			jNote	9.1400	9.3300	0.3635	0.3693	0.00
18/09/2006	JN05 On 02-August-07			jNote	9.1200	9.3120	0.3629	0.3687	0.00
18/09/2006	JN05 On 02-November-06			jNote	9.1300	9.3070	0.3634	0.3690	0.00
18/09/2006	JN10 On 01-February-07			jNote	8.9500	9.1340	0.5847	0.5923	0.00
18/09/2006	JN10 On 03-May-07			jNote	8.9300	9.1220	0.5840	0.5916	0.00
18/09/2006	JN10 On 02-August-07			jNote	8.9100	9.1000	0.5830	0.5907	0.00
18/09/2006	JN10 On 02-November-06			jNote	8.9400	9.1270	0.5849	0.5924	0.00
18/09/2006	JROD On 31-January-07			jRod	8.2600	8.2870	0.0015	0.0019	0.00
18/09/2006	JROD On 28-February-07			jRod	8.4900	8.5190	0.0025	0.0030	0.00
18/09/2006	JROD On 30-March-07			jRod	8.3200	8.3370	0.0025	0.0030	0.00
18/09/2006	JROD On 30-April-07			jRod	8.5600	8.5710	0.0042	0.0046	0.00
18/09/2006	JROD On 31-May-07			jRod	8.7600	8.7760	0.0056	0.0061	0.00
18/09/2006	JROD On 29-September-06			jRod	7.5100	7.5130	0.0010	0.0006	0.00
18/09/2006	JROD On 31-October-06			jRod	7.8000	7.8210	0.0003	0.0001	0.00
18/09/2006	JROD On 30-November-06			jRod	8.0800	8.1200	0.0004	0.0008	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
18/09/2006	JROD On 29-December-06			jRod	7.9600	7.9880	0.0000	0.0005	0.00
18/09/2006	R153 On 01-February-07			Bond Future	8.6200	8.7360	118.8904	118.5067	0.00
18/09/2006	R153 On 03-May-07			Bond Future	8.5900	8.7120	114.8829	114.5173	0.00
18/09/2006	R153 On 02-August-07			Bond Future	8.5600	8.6730	117.4030	117.0682	0.00
18/09/2006	R153 On 02-November-06			Bond Future	8.6700	8.8100	116.2011	115.7314	418.00
18/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	4159	2871	4159	2871	0.00
18/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	4159	2871	4159	2871	0.00
18/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	10206	13615	10206	13615	0.00
18/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	10206	13615	10206	13615	0.00
18/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	116	63	116	63	0.00
18/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	32696	37341	32696	37341	0.00
18/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	22	12	22	12	0.00
18/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	41620	46307	41620	46307	0.00
18/09/2006	R157 On 01-February-07			Bond Future	8.6600	8.7770	134.2616	133.4558	0.00
18/09/2006	R157 On 03-May-07			Bond Future	8.6500	8.7680	130.3612	129.5667	0.00
18/09/2006	R157 On 02-August-07			Bond Future	8.6400	8.7520	133.2223	132.4529	0.00
18/09/2006	R157 On 02-November-06			Bond Future	8.6800	8.7900	131.2917	130.5113	22.00
18/09/2006	R186 On 01-February-07			Bond Future	8.4300	8.5380	121.1858	119.9511	0.00
18/09/2006	R186 On 03-May-07			Bond Future	8.4100	8.5270	123.8324	122.6033	0.00
18/09/2006	R186 On 02-August-07			Bond Future	8.4000	8.5130	121.2390	120.0259	0.00
18/09/2006	R186 On 02-November-06			Bond Future	8.4300	8.5430	123.8383	122.6194	59.00
18/09/2006	R194 On 01-February-07			Bond Future	8.8600	8.9940	105.5121	105.3771	0.00
18/09/2006	R194 On 03-May-07			Bond Future	8.8500	8.9900	102.7364	102.6240	0.00
18/09/2006	R194 On 02-August-07			Bond Future	8.7900	8.9370	104.9905	104.9089	0.00
18/09/2006	R194 On 02-November-06			Bond Future	8.8100	8.9250	103.3042	103.1568	0.00
18/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1550	1254	1550	1254	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
18/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7676	8730	7676	8730	0.00
18/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	473	359	473	359	0.00
18/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11670	12906	11670	12906	0.00
18/09/2006	R201 On 01-February-07			Bond Future	8.6600	8.7710	101.6350	100.9943	0.00
18/09/2006	R201 On 03-May-07			Bond Future	8.6500	8.7640	103.8555	103.2234	0.00
18/09/2006	R201 On 02-August-07			Bond Future	8.6400	8.7510	101.7129	101.1005	0.00
18/09/2006	R201 On 02-November-06			Bond Future	8.6600	8.7690	103.8406	103.1971	26.00
18/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	14404	11339	14404	11339	0.00
18/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	9057	12427	9057	12427	0.00
18/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	24112	19877	24112	19877	0.00
18/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4574	6772	4574	6772	0.00
18/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	17052	14469	17052	14469	0.00
18/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	23114	26939	23114	26939	0.00
18/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	18442	15718	18442	15718	0.00
18/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	21666	25349	21666	25349	0.00
18/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1615	1231	1615	1231	0.00
18/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	69714	75738	69714	75738	0.00
18/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	141	101	141	101	0.00
18/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	115535	121902	115535	121902	0.00
18/09/2006	R203 On 01-February-07			Bond Future	8.6000	8.7210	100.8510	100.0514	0.00
18/09/2006	R203 On 03-May-07			Bond Future	8.5900	8.7110	98.8782	98.0893	0.00
18/09/2006	R203 On 02-August-07			Bond Future	8.5800	8.6970	101.0487	100.2704	0.00
18/09/2006	R203 On 02-November-06			Bond Future	8.6000	8.7180	98.7383	97.9477	0.00
18/09/2006	R204 On 01-February-07			Bond Future	8.5800	8.7000	96.7363	95.8985	0.00
18/09/2006	R204 On 03-May-07			Bond Future	8.5700	8.6920	98.8536	98.0179	0.00
18/09/2006	R204 On 02-August-07			Bond Future	8.5600	8.6810	96.9775	96.1511	0.00
18/09/2006	R204 On 02-November-06			Bond Future	8.5800	8.7010	98.6760	97.8358	0.00

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18/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4806	3356	4806	3356	0.00
18/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	29352	36304	29352	36304	0.00
18/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1617	1062	1617	1062	0.00
18/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	45096	52943	45096	52943	0.00
18/09/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	37841	34004	37841	34004	0.00
18/09/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	42184	46611	42184	46611	0.00
18/09/2006	R207 On 01-February-07			Bond Future	8.5600	8.6760	90.3095	89.4732	0.00
18/09/2006	R207 On 03-May-07			Bond Future	8.5500	8.6700	92.2822	91.4462	0.00
18/09/2006	R207 On 02-August-07			Bond Future	8.5400	8.6590	90.6638	89.8425	0.00
18/09/2006	R207 On 02-November-06			Bond Future	8.5600	8.6790	91.9892	91.1525	0.00
18/09/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	32247	27591	32247	27591	0.00
18/09/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	18280	21983	18280	21983	0.00
19/09/2006	GOVI On 01-February-07			jGovi	241.5100	241.7170	241.5050	241.7170	0.00
19/09/2006	GOVI On 03-May-07			jGovi	246.7900	246.9990	246.7880	246.9990	0.00
19/09/2006	GOVI On 02-August-07			jGovi	252.2100	252.4140	252.2140	252.4140	0.00
19/09/2006	GOVI On 02-November-06			jGovi	236.4600	236.6680	236.4640	236.6680	901.00
19/09/2006	J153 On 31-August-10			jSwap	9.2100	9.2010	0.0565	0.0562	0.00
19/09/2006	J157 On 15-September-15			jSwap	9.1000	9.0600	0.0969	0.0944	0.00
19/09/2006	J186 On 21-December-26			jSwap	8.8900	8.7830	0.1315	0.1224	0.00
19/09/2006	J194 On 28-February-08			jSwap	9.1100	9.0930	0.0221	0.0219	0.00
19/09/2006	J201 On 22-December-14			jSwap	9.0600	9.0370	0.0926	0.0913	0.00
19/09/2006	J203 On 15-September-17			jSwap	9.0400	8.9990	0.1055	0.1030	0.00
19/09/2006	J204 On 21-December-18			jSwap	8.9600	8.9100	0.1102	0.1065	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
19/09/2006	J207 On 15-January-20			jSwap	8.9600	8.8940	0.0749	0.0700	0.00
19/09/2006	JBAR On 21-December-05			jBar	8.3000	0.0000	0.0000	0.0000	0.00
19/09/2006	JFRA On 01-February-07			jFra	9.0800	9.0760	0.0221	0.0221	0.00
19/09/2006	JFRA On 07-February-08			jFra	9.2800	9.2580	0.0226	0.0226	0.00
19/09/2006	JFRA On 03-May-07			jFra	9.2900	9.2730	0.0226	0.0226	0.00
19/09/2006	JFRA On 02-August-07			jFra	9.3000	9.2680	0.0227	0.0226	0.00
19/09/2006	JFRA On 02-November-06			jFra	8.7100	8.7060	0.0213	0.0212	0.00
19/09/2006	JFRA On 01-November-07			jFra	9.2800	9.2580	0.0243	0.0242	0.00
19/09/2006	JN02 On 01-February-07			jNote	9.2500	9.2260	0.1681	0.1678	0.00
19/09/2006	JN02 On 03-May-07			jNote	9.2600	9.2400	0.1683	0.1680	0.00
19/09/2006	JN02 On 02-August-07			jNote	9.2400	9.2240	0.1680	0.1677	0.00
19/09/2006	JN02 On 02-November-06			jNote	9.1800	9.1600	0.1671	0.1668	0.00
19/09/2006	JN05 On 01-February-07			jNote	9.1700	9.1480	0.3645	0.3638	0.00
19/09/2006	JN05 On 03-May-07			jNote	9.1700	9.1430	0.3643	0.3635	0.00
19/09/2006	JN05 On 02-August-07			jNote	9.1500	9.1230	0.3637	0.3629	0.00
19/09/2006	JN05 On 02-November-06			jNote	9.1500	9.1290	0.3641	0.3634	0.00
19/09/2006	JN10 On 01-February-07			jNote	8.9800	8.9450	0.5862	0.5847	0.00
19/09/2006	JN10 On 03-May-07			jNote	8.9700	8.9310	0.5856	0.5840	0.00
19/09/2006	JN10 On 02-August-07			jNote	8.9500	8.9080	0.5848	0.5830	0.00
19/09/2006	JN10 On 02-November-06			jNote	8.9800	8.9440	0.5865	0.5849	0.00
19/09/2006	JROD On 31-January-07			jRod	8.2600	8.2620	0.0014	0.0015	0.00
19/09/2006	JROD On 28-February-07			jRod	8.4900	8.4930	0.0025	0.0025	0.00
19/09/2006	JROD On 30-March-07			jRod	8.3100	8.3200	0.0025	0.0025	0.00
19/09/2006	JROD On 30-April-07			jRod	8.5500	8.5550	0.0041	0.0042	0.00

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19/09/2006	JROD On 31-May-07			jRod	8.7500	8.7590	0.0055	0.0056	0.00
19/09/2006	JROD On 29-September-06			jRod	7.5100	7.5070	0.0010	0.0010	0.00
19/09/2006	JROD On 31-October-06			jRod	7.7900	7.7960	0.0003	0.0003	0.00
19/09/2006	JROD On 30-November-06			jRod	8.0700	8.0800	0.0004	0.0004	0.00
19/09/2006	JROD On 29-December-06			jRod	7.9600	7.9640	0.0000	0.0000	0.00
19/09/2006	R153 On 01-February-07			Bond Future	8.6400	8.6180	118.8188	118.8904	0.00
19/09/2006	R153 On 03-May-07			Bond Future	8.6200	8.5920	114.8127	114.8829	0.00
19/09/2006	R153 On 02-August-07			Bond Future	8.5800	8.5550	117.3376	117.4030	0.00
19/09/2006	R153 On 02-November-06			Bond Future	8.7200	8.6740	116.0420	116.2011	418.00
19/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	3541	4159	3541	4159	0.00
19/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	3541	4159	3541	4159	0.00
19/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	11179	10206	11179	10206	0.00
19/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	11179	10206	11179	10206	0.00
19/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	80	116	80	116	0.00
19/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	34252	32696	34252	32696	0.00
19/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	14	22	14	22	0.00
19/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	43204	41620	43204	41620	0.00
19/09/2006	R157 On 01-February-07			Bond Future	8.6800	8.6630	134.1127	134.2616	0.00
19/09/2006	R157 On 03-May-07			Bond Future	8.6700	8.6530	130.2156	130.3612	0.00
19/09/2006	R157 On 02-August-07			Bond Future	8.6600	8.6380	133.0801	133.2223	0.00
19/09/2006	R157 On 02-November-06			Bond Future	8.7000	8.6820	131.1612	131.2917	22.00
19/09/2006	R186 On 01-February-07			Bond Future	8.4500	8.4250	120.9548	121.1858	0.00
19/09/2006	R186 On 03-May-07			Bond Future	8.4400	8.4140	123.6025	123.8324	0.00
19/09/2006	R186 On 02-August-07			Bond Future	8.4200	8.4010	121.0101	121.2390	0.00
19/09/2006	R186 On 02-November-06			Bond Future	8.4500	8.4320	123.6173	123.8383	59.00
19/09/2006	R194 On 01-February-07			Bond Future	8.8900	8.8590	105.4861	105.5121	0.00

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19/09/2006	R194 On 03-May-07			Bond Future	8.8800	8.8450	102.7124	102.7364	0.00
19/09/2006	R194 On 02-August-07			Bond Future	8.8200	8.7870	104.9720	104.9905	0.00
19/09/2006	R194 On 02-November-06			Bond Future	8.8300	8.8050	103.2796	103.3042	0.00
19/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1471	1550	1471	1550	0.00
19/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7857	7676	7857	7676	0.00
19/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	439	473	439	473	0.00
19/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11896	11670	11896	11670	0.00
19/09/2006	R201 On 01-February-07			Bond Future	8.6800	8.6570	101.5166	101.6350	0.00
19/09/2006	R201 On 03-May-07			Bond Future	8.6700	8.6490	103.7397	103.8555	0.00
19/09/2006	R201 On 02-August-07			Bond Future	8.6600	8.6370	101.5943	101.7129	0.00
19/09/2006	R201 On 02-November-06			Bond Future	8.6800	8.6570	103.7253	103.8406	26.00
19/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	13618	14404	13618	14404	0.00
19/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	9424	9057	9424	9057	0.00
19/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	23147	24112	23147	24112	0.00
19/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4761	4574	4761	4574	0.00
19/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	16438	17052	16438	17052	0.00
19/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	23685	23114	23685	23114	0.00
19/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	17801	18442	17801	18442	0.00
19/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	22209	21666	22209	21666	0.00
19/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1500	1615	1500	1615	0.00
19/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	70783	69714	70783	69714	0.00
19/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	127	141	127	141	0.00
19/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	116704	115535	116704	115535	0.00
19/09/2006	R203 On 01-February-07			Bond Future	8.6200	8.6020	100.7093	100.8510	0.00
19/09/2006	R203 On 03-May-07			Bond Future	8.6100	8.5920	98.7384	98.8782	0.00
19/09/2006	R203 On 02-August-07			Bond Future	8.6000	8.5780	100.9108	101.0487	0.00
19/09/2006	R203 On 02-November-06			Bond Future	8.6200	8.6020	98.6014	98.7383	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
19/09/2006	R204 On 01-February-07			Bond Future	8.5900	8.5820	96.6650	96.7363	0.00
19/09/2006	R204 On 03-May-07			Bond Future	8.5800	8.5730	98.7759	98.8536	0.00
19/09/2006	R204 On 02-August-07			Bond Future	8.5700	8.5620	96.9077	96.9775	0.00
19/09/2006	R204 On 02-November-06			Bond Future	8.5900	8.5840	98.6038	98.6760	0.00
19/09/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	37428	37841	37428	37841	0.00
19/09/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	42469	42184	42469	42184	0.00
19/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4516	4806	4516	4806	0.00
19/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	29784	29352	29784	29352	0.00
19/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1479	1617	1479	1617	0.00
19/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	45680	45096	45680	45096	0.00
19/09/2006	R207 On 01-February-07			Bond Future	8.5700	8.5590	90.2663	90.3095	0.00
19/09/2006	R207 On 03-May-07			Bond Future	8.5600	8.5520	92.2394	92.2822	0.00
19/09/2006	R207 On 02-August-07			Bond Future	8.5500	8.5420	90.6285	90.6638	0.00
19/09/2006	R207 On 02-November-06			Bond Future	8.5700	8.5630	91.9457	91.9892	0.00
19/09/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	31937	32247	31937	32247	0.00
19/09/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	18397	18280	18397	18280	0.00
20/09/2006	GOVI On 01-February-07			jGovi	242.0900	241.5050	242.0920	241.5050	0.00
20/09/2006	GOVI On 03-May-07			jGovi	247.3500	246.7880	247.3540	246.7880	0.00
20/09/2006	GOVI On 02-August-07			jGovi	252.7500	252.2140	252.7480	252.2140	0.00
20/09/2006	GOVI On 02-November-06			jGovi	237.0500	236.4640	237.0450	236.4640	901.00
20/09/2006	J153 On 31-August-10			jSwap	9.1600	9.2110	0.0550	0.0565	0.00
20/09/2006	J157 On 15-September-15			jSwap	9.0400	9.1020	0.0934	0.0969	0.00
20/09/2006	J186 On 21-December-26			jSwap	8.8100	8.8850	0.1251	0.1315	0.00
20/09/2006	J194 On 28-February-08			jSwap	9.0400	9.1070	0.0212	0.0221	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
20/09/2006	J201 On 22-December-14			jSwap	9.0000	9.0580	0.0895	0.0926	0.00
20/09/2006	J203 On 15-September-17			jSwap	8.9800	9.0370	0.1015	0.1055	0.00
20/09/2006	J204 On 21-December-18			jSwap	8.9000	8.9610	0.1058	0.1102	0.00
20/09/2006	J207 On 15-January-20			jSwap	8.8900	8.9580	0.0700	0.0749	0.00
20/09/2006	JBAR On 21-December-05			jBar	8.3000	8.3000	0.0000	0.0000	0.00
20/09/2006	JFRA On 01-February-07			jFra	9.0500	9.0840	0.0221	0.0221	0.00
20/09/2006	JFRA On 07-February-08			jFra	9.1700	9.2830	0.0224	0.0226	0.00
20/09/2006	JFRA On 03-May-07			jFra	9.2100	9.2900	0.0224	0.0226	0.00
20/09/2006	JFRA On 02-August-07			jFra	9.1900	9.2970	0.0224	0.0227	0.00
20/09/2006	JFRA On 02-November-06			jFra	8.6900	8.7100	0.0212	0.0213	0.00
20/09/2006	JFRA On 01-November-07			jFra	9.1600	9.2770	0.0240	0.0243	0.00
20/09/2006	JN02 On 01-February-07			jNote	9.1600	9.2450	0.1666	0.1681	0.00
20/09/2006	JN02 On 03-May-07			jNote	9.1700	9.2600	0.1669	0.1683	0.00
20/09/2006	JN02 On 02-August-07			jNote	9.1700	9.2440	0.1668	0.1680	0.00
20/09/2006	JN02 On 02-November-06			jNote	9.0900	9.1770	0.1657	0.1671	0.00
20/09/2006	JN05 On 01-February-07			jNote	9.1100	9.1700	0.3628	0.3645	0.00
20/09/2006	JN05 On 03-May-07			jNote	9.1100	9.1670	0.3625	0.3643	0.00
20/09/2006	JN05 On 02-August-07			jNote	9.0900	9.1490	0.3619	0.3637	0.00
20/09/2006	JN05 On 02-November-06			jNote	9.1000	9.1490	0.3624	0.3641	0.00
20/09/2006	JN10 On 01-February-07			jNote	8.9200	8.9800	0.5838	0.5862	0.00
20/09/2006	JN10 On 03-May-07			jNote	8.9100	8.9680	0.5831	0.5856	0.00
20/09/2006	JN10 On 02-August-07			jNote	8.8900	8.9480	0.5822	0.5848	0.00
20/09/2006	JN10 On 02-November-06			jNote	8.9200	8.9780	0.5841	0.5865	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
20/09/2006	JROD On 31-January-07			jRod	8.2500	8.2560	0.0014	0.0014	0.00
20/09/2006	JROD On 28-February-07			jRod	8.4900	8.4860	0.0025	0.0025	0.00
20/09/2006	JROD On 30-March-07			jRod	8.3100	8.3140	0.0025	0.0025	0.00
20/09/2006	JROD On 30-April-07			jRod	8.5500	8.5460	0.0041	0.0041	0.00
20/09/2006	JROD On 31-May-07			jRod	8.7500	8.7470	0.0055	0.0055	0.00
20/09/2006	JROD On 29-September-06			jRod	7.5000	7.5070	0.0010	0.0010	0.00
20/09/2006	JROD On 31-October-06			jRod	7.7800	7.7920	0.0004	0.0003	0.00
20/09/2006	JROD On 30-November-06			jRod	8.0600	8.0730	0.0003	0.0004	0.00
20/09/2006	JROD On 29-December-06			jRod	7.9600	7.9590	0.0000	0.0000	0.00
20/09/2006	R153 On 01-February-07			Bond Future	8.5800	8.6400	119.0078	118.8188	0.00
20/09/2006	R153 On 03-May-07			Bond Future	8.5600	8.6150	114.9868	114.8127	0.00
20/09/2006	R153 On 02-August-07			Bond Future	8.5200	8.5780	117.4968	117.3376	0.00
20/09/2006	R153 On 02-November-06			Bond Future	8.6300	8.7200	116.3502	116.0420	418.00
20/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	4579	3541	4579	3541	0.00
20/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	4579	3541	4579	3541	0.00
20/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	9135	11179	9135	11179	0.00
20/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	9135	11179	9135	11179	0.00
20/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	130	80	130	80	0.00
20/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	31219	34252	31219	34252	0.00
20/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	24	14	24	14	0.00
20/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	40132	43204	40132	43204	0.00
20/09/2006	R157 On 01-February-07			Bond Future	8.6200	8.6840	134.5389	134.1127	0.00
20/09/2006	R157 On 03-May-07			Bond Future	8.6200	8.6740	130.6251	130.2156	0.00
20/09/2006	R157 On 02-August-07			Bond Future	8.6000	8.6590	133.4733	133.0801	0.00
20/09/2006	R157 On 02-November-06			Bond Future	8.6300	8.7000	131.6515	131.1612	22.00
20/09/2006	R186 On 01-February-07			Bond Future	8.3900	8.4460	121.5279	120.9548	0.00
20/09/2006	R186 On 03-May-07			Bond Future	8.3800	8.4350	124.1730	123.6025	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
20/09/2006	R186 On 02-August-07			Bond Future	8.3700	8.4220	121.5671	121.0101	0.00
20/09/2006	R186 On 02-November-06			Bond Future	8.4000	8.4520	124.1822	123.6173	59.00
20/09/2006	R194 On 01-February-07			Bond Future	8.8100	8.8850	105.5602	105.4861	0.00
20/09/2006	R194 On 03-May-07			Bond Future	8.8000	8.8760	102.7737	102.7124	0.00
20/09/2006	R194 On 02-August-07			Bond Future	8.7400	8.8210	105.0161	104.9720	0.00
20/09/2006	R194 On 02-November-06			Bond Future	8.7600	8.8250	103.3558	103.2796	0.00
20/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1658	1471	1658	1471	0.00
20/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7303	7857	7303	7857	0.00
20/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	515	439	515	439	0.00
20/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11231	11896	11231	11896	0.00
20/09/2006	R201 On 01-February-07			Bond Future	8.6200	8.6780	101.8498	101.5166	0.00
20/09/2006	R201 On 03-May-07			Bond Future	8.6100	8.6700	104.0655	103.7397	0.00
20/09/2006	R201 On 02-August-07			Bond Future	8.6000	8.6590	101.9127	101.5943	0.00
20/09/2006	R201 On 02-November-06			Bond Future	8.6200	8.6770	104.0543	103.7253	26.00
20/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	15421	13618	15421	13618	0.00
20/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	7937	9424	7937	9424	0.00
20/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	25533	23147	25533	23147	0.00
20/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	3857	4761	3857	4761	0.00
20/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	17915	16438	17915	16438	0.00
20/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	21829	23685	21829	23685	0.00
20/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	19353	17801	19353	17801	0.00
20/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	20429	22209	20429	22209	0.00
20/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1740	1500	1740	1500	0.00
20/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	67691	70783	67691	70783	0.00
20/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	153	127	153	127	0.00
20/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	113399	116704	113399	116704	0.00
20/09/2006	R203 On 01-February-07			Bond Future	8.5600	8.6230	101.1082	100.7093	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
20/09/2006	R203 On 03-May-07			Bond Future	8.5600	8.6130	99.1252	98.7384	0.00
20/09/2006	R203 On 02-August-07			Bond Future	8.5400	8.5990	101.2857	100.9108	0.00
20/09/2006	R203 On 02-November-06			Bond Future	8.5700	8.6220	98.9923	98.6014	0.00
20/09/2006	R204 On 01-February-07			Bond Future	8.5400	8.5920	97.0442	96.6650	0.00
20/09/2006	R204 On 03-May-07			Bond Future	8.5300	8.5840	99.1509	98.7759	0.00
20/09/2006	R204 On 02-August-07			Bond Future	8.5200	8.5720	97.2714	96.9077	0.00
20/09/2006	R204 On 02-November-06			Bond Future	8.5400	8.5940	98.9728	98.6038	0.00
20/09/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	39212	37428	39212	37428	0.00
20/09/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	40616	42469	40616	42469	0.00
20/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5316	4516	5316	4516	0.00
20/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	26894	29784	26894	29784	0.00
20/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1801	1479	1801	1479	0.00
20/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	42312	45680	42312	45680	0.00
20/09/2006	R207 On 01-February-07			Bond Future	8.5200	8.5650	90.6267	90.2663	0.00
20/09/2006	R207 On 03-May-07			Bond Future	8.5100	8.5580	92.5966	92.2394	0.00
20/09/2006	R207 On 02-August-07			Bond Future	8.5000	8.5470	90.9754	90.6285	0.00
20/09/2006	R207 On 02-November-06			Bond Future	8.5200	8.5690	92.3021	91.9457	0.00
20/09/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	34067	31937	34067	31937	0.00
20/09/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	16956	18397	16956	18397	0.00
21/09/2006	GOVI On 01-February-07			jGovi	241.6500	242.0920	241.6450	242.0920	0.00
21/09/2006	GOVI On 03-May-07			jGovi	246.9300	247.3540	246.9310	247.3540	0.00
21/09/2006	GOVI On 02-August-07			jGovi	252.3500	252.7480	252.3500	252.7480	0.00
21/09/2006	GOVI On 02-November-06			jGovi	236.5900	237.0450	236.5940	237.0450	901.00
21/09/2006	J153 On 31-August-10			jSwap	9.2000	9.1620	0.0560	0.0550	0.00
21/09/2006	J157 On 15-September-15			jSwap	9.0800	9.0410	0.0105	0.0934	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
21/09/2006	J186 On 21-December-26			jSwap	8.8000	8.8110	0.1238	0.1251	0.00
21/09/2006	J194 On 28-February-08			jSwap	9.0700	9.0420	0.0216	0.0212	0.00
21/09/2006	J201 On 22-December-14			jSwap	9.0400	9.0030	0.0916	0.0895	0.00
21/09/2006	J203 On 15-September-17			jSwap	9.0200	8.9750	0.1043	0.1015	0.00
21/09/2006	J204 On 21-December-18			jSwap	8.9300	8.8980	0.1079	0.1058	0.00
21/09/2006	J207 On 15-January-20			jSwap	8.9100	8.8920	0.0715	0.0700	0.00
21/09/2006	JBAR On 21-December-05			jBar	8.3000	8.3040	0.0000	0.0000	0.00
21/09/2006	JFRA On 01-February-07			jFra	9.0600	9.0540	0.0221	0.0221	0.00
21/09/2006	JFRA On 07-February-08			jFra	9.2000	9.1730	0.0224	0.0224	0.00
21/09/2006	JFRA On 03-May-07			jFra	9.2500	9.2050	0.0225	0.0224	0.00
21/09/2006	JFRA On 02-August-07			jFra	9.2400	9.1940	0.0225	0.0224	0.00
21/09/2006	JFRA On 02-November-06			jFra	8.6700	8.6850	0.0212	0.0212	0.00
21/09/2006	JFRA On 01-November-07			jFra	9.2300	9.1640	0.0242	0.0240	0.00
21/09/2006	JN02 On 01-February-07			jNote	9.2000	9.1560	0.1673	0.1666	0.00
21/09/2006	JN02 On 03-May-07			jNote	9.2200	9.1720	0.1676	0.1669	0.00
21/09/2006	JN02 On 02-August-07			jNote	9.2100	9.1670	0.1676	0.1668	0.00
21/09/2006	JN02 On 02-November-06			jNote	9.1200	9.0920	0.1662	0.1657	0.00
21/09/2006	JN05 On 01-February-07			jNote	9.1500	9.1130	0.3639	0.3628	0.00
21/09/2006	JN05 On 03-May-07			jNote	9.1500	9.1070	0.3637	0.3625	0.00
21/09/2006	JN05 On 02-August-07			jNote	9.1300	9.0900	0.3631	0.3619	0.00
21/09/2006	JN05 On 02-November-06			jNote	9.1300	9.0950	0.3635	0.3624	0.00
21/09/2006	JN10 On 01-February-07			jNote	8.9700	8.9190	0.5858	0.5838	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
21/09/2006	JN10 On 03-May-07			jNote	8.9500	8.9050	0.5851	0.5831	0.00
21/09/2006	JN10 On 02-August-07			jNote	8.9300	8.8850	0.5842	0.5822	0.00
21/09/2006	JN10 On 02-November-06			jNote	8.9600	8.9180	0.5860	0.5841	0.00
21/09/2006	JROD On 31-January-07			jRod	8.2500	8.2540	0.0014	0.0014	0.00
21/09/2006	JROD On 28-February-07			jRod	8.4800	8.4850	0.0025	0.0025	0.00
21/09/2006	JROD On 30-March-07			jRod	8.3100	8.3130	0.0024	0.0025	0.00
21/09/2006	JROD On 30-April-07			jRod	8.5400	8.5450	0.0041	0.0041	0.00
21/09/2006	JROD On 31-May-07			jRod	8.7300	8.7460	0.0054	0.0055	0.00
21/09/2006	JROD On 29-September-06			jRod	7.5000	7.5030	0.0010	0.0010	0.00
21/09/2006	JROD On 31-October-06			jRod	7.7700	7.7820	0.0004	0.0004	0.00
21/09/2006	JROD On 30-November-06			jRod	8.0500	8.0630	0.0003	0.0003	0.00
21/09/2006	JROD On 29-December-06			jRod	7.9500	7.9550	0.0001	0.0000	0.00
21/09/2006	R153 On 01-February-07			Bond Future	8.6200	8.5820	118.8709	119.0078	0.00
21/09/2006	R153 On 03-May-07			Bond Future	8.6000	8.5580	114.8646	114.9868	0.00
21/09/2006	R153 On 02-August-07			Bond Future	8.5600	8.5220	117.3831	117.4968	0.00
21/09/2006	R153 On 02-November-06			Bond Future	8.6600	8.6310	116.2462	116.3502	408.00
21/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	4108	4579	4108	4579	0.00
21/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	4108	4579	4108	4579	0.00
21/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	9705	9135	9705	9135	0.00
21/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	9705	9135	9705	9135	0.00
21/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	99	130	99	130	0.00
21/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	32229	31219	32229	31219	0.00
21/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	18	24	18	24	0.00
21/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	41165	40132	41165	40132	0.00
21/09/2006	R157 On 01-February-07			Bond Future	8.6700	8.6240	134.2048	134.5389	0.00
21/09/2006	R157 On 03-May-07			Bond Future	8.6600	8.6150	130.3057	130.6251	0.00
21/09/2006	R157 On 02-August-07			Bond Future	8.6500	8.6010	133.1613	133.4733	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
21/09/2006	R157 On 02-November-06			Bond Future	8.6700	8.6325	131.3933	131.6515	22.00
21/09/2006	R186 On 01-February-07			Bond Future	8.4400	8.3940	121.0757	121.5279	0.00
21/09/2006	R186 On 03-May-07			Bond Future	8.4200	8.3830	123.7228	124.1730	0.00
21/09/2006	R186 On 02-August-07			Bond Future	8.4100	8.3710	121.1299	121.5671	0.00
21/09/2006	R186 On 02-November-06			Bond Future	8.4400	8.4010	123.7388	124.1822	59.00
21/09/2006	R194 On 01-February-07			Bond Future	8.8600	8.8110	105.5151	105.5602	0.00
21/09/2006	R194 On 03-May-07			Bond Future	8.8400	8.7970	102.7403	102.7737	0.00
21/09/2006	R194 On 02-August-07			Bond Future	8.7800	8.7400	104.9943	105.0161	0.00
21/09/2006	R194 On 02-November-06			Bond Future	8.8100	8.7630	103.3042	103.3558	0.00
21/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1523	1658	1523	1658	0.00
21/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7619	7303	7619	7303	0.00
21/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	458	515	458	515	0.00
21/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11624	11231	11624	11231	0.00
21/09/2006	R201 On 01-February-07			Bond Future	8.6700	8.6190	101.5899	101.8498	0.00
21/09/2006	R201 On 03-May-07			Bond Future	8.6600	8.6110	103.8114	104.0655	0.00
21/09/2006	R201 On 02-August-07			Bond Future	8.6500	8.6000	101.6644	101.9127	0.00
21/09/2006	R201 On 02-November-06			Bond Future	8.6700	8.6200	103.7887	104.0543	26.00
21/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	18003	19353	18003	19353	0.00
21/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	21678	20429	21678	20429	0.00
21/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	13720	15421	13720	15421	0.00
21/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	8892	7937	8892	7937	0.00
21/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	23399	25533	23399	25533	0.00
21/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4380	3857	4380	3857	0.00
21/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	16625	17915	16625	17915	0.00
21/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	23139	21829	23139	21829	0.00
21/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1507	1740	1507	1740	0.00
21/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	70057	67691	70057	67691	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
21/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	125	153	125	153	0.00
21/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	115970	113399	115970	113399	0.00
21/09/2006	R203 On 01-February-07			Bond Future	8.6100	8.5640	100.8308	101.1082	0.00
21/09/2006	R203 On 03-May-07			Bond Future	8.6000	8.5550	98.8582	99.1252	0.00
21/09/2006	R203 On 02-August-07			Bond Future	8.5800	8.5420	101.0224	101.2857	0.00
21/09/2006	R203 On 02-November-06			Bond Future	8.6100	8.5650	98.7177	98.9923	0.00
21/09/2006	R204 On 01-February-07			Bond Future	8.5700	8.5390	96.8221	97.0442	0.00
21/09/2006	R204 On 03-May-07			Bond Future	8.5600	8.5310	98.9384	99.1509	0.00
21/09/2006	R204 On 02-August-07			Bond Future	8.5500	8.5200	97.0683	97.2714	0.00
21/09/2006	R204 On 02-November-06			Bond Future	8.5700	8.5430	98.7555	98.9728	0.00
21/09/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	38111	39212	38111	39212	0.00
21/09/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	41546	40616	41546	40616	0.00
21/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4638	5316	4638	5316	0.00
21/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	28390	26894	28390	26894	0.00
21/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1497	1801	1497	1801	0.00
21/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	44181	42312	44181	42312	0.00
21/09/2006	R207 On 01-February-07			Bond Future	8.5400	8.5150	90.4391	90.6267	0.00
21/09/2006	R207 On 03-May-07			Bond Future	8.5300	8.5080	92.4178	92.5966	0.00
21/09/2006	R207 On 02-August-07			Bond Future	8.5200	8.4980	90.7982	90.9754	0.00
21/09/2006	R207 On 02-November-06			Bond Future	8.5500	8.5200	92.1055	92.3021	0.00
21/09/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	32912	34067	32912	34067	0.00
21/09/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	17588	16956	17588	16956	0.00
22/09/2006	GOVI On 01-February-07			jGovi	241.4100	241.6450	241.4050	241.6450	0.00
22/09/2006	GOVI On 03-May-07			jGovi	246.7700	246.9310	246.7660	246.9310	0.00
22/09/2006	GOVI On 02-August-07			jGovi	252.2100	252.3500	252.2100	252.3500	0.00
22/09/2006	GOVI On 02-November-06			jGovi	236.2800	236.5940	236.2830	236.5940	901.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2006	J153 On 31-August-10			jSwap	9.2200	9.1950	0.0568	0.0560	0.00
22/09/2006	J157 On 15-September-15			jSwap	9.0900	9.0760	0.0099	0.0105	0.00
22/09/2006	J186 On 21-December-26			jSwap	8.8200	8.7980	0.1260	0.1238	0.00
22/09/2006	J194 On 28-February-08			jSwap	9.1100	9.0690	0.0222	0.0216	0.00
22/09/2006	J201 On 22-December-14			jSwap	9.0500	9.0390	0.0921	0.0916	0.00
22/09/2006	J203 On 15-September-17			jSwap	9.0300	9.0180	0.1051	0.1043	0.00
22/09/2006	J204 On 21-December-18			jSwap	8.9400	8.9280	0.1089	0.1079	0.00
22/09/2006	J207 On 15-January-20			jSwap	8.9300	8.9130	0.0728	0.0715	0.00
22/09/2006	JBAR On 21-December-05			jBar	8.3000	8.3040	0.0000	0.0000	0.00
22/09/2006	JFRA On 01-February-07			jFra	9.1200	9.0640	0.0222	0.0221	0.00
22/09/2006	JFRA On 07-February-08			jFra	9.2400	9.2020	0.0225	0.0224	0.00
22/09/2006	JFRA On 03-May-07			jFra	9.3000	9.2500	0.0227	0.0225	0.00
22/09/2006	JFRA On 02-August-07			jFra	9.3000	9.2410	0.0227	0.0225	0.00
22/09/2006	JFRA On 02-November-06			jFra	8.7100	8.6740	0.0213	0.0212	0.00
22/09/2006	JFRA On 01-November-07			jFra	9.2600	9.2250	0.0242	0.0242	0.00
22/09/2006	JN02 On 01-February-07			jNote	9.2200	9.1970	0.1677	0.1673	0.00
22/09/2006	JN02 On 03-May-07			jNote	9.2400	9.2170	0.1679	0.1676	0.00
22/09/2006	JN02 On 02-August-07			jNote	9.2200	9.2130	0.1677	0.1676	0.00
22/09/2006	JN02 On 02-November-06			jNote	9.1600	9.1230	0.1667	0.1662	0.00
22/09/2006	JN05 On 01-February-07			jNote	9.1700	9.1500	0.3645	0.3639	0.00
22/09/2006	JN05 On 03-May-07			jNote	9.1600	9.1460	0.3642	0.3637	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
22/09/2006	JN05 On 02-August-07			jNote	9.1400	9.1290	0.3635	0.3631	0.00
22/09/2006	JN05 On 02-November-06			jNote	9.1500	9.1290	0.3642	0.3635	0.00
22/09/2006	JN10 On 01-February-07			jNote	8.9800	8.9660	0.5860	0.5858	0.00
22/09/2006	JN10 On 03-May-07			jNote	8.9600	8.9530	0.5853	0.5851	0.00
22/09/2006	JN10 On 02-August-07			jNote	8.9400	8.9320	0.5844	0.5842	0.00
22/09/2006	JN10 On 02-November-06			jNote	8.9700	8.9630	0.5863	0.5860	0.00
22/09/2006	JROD On 31-January-07			jRod	8.2400	8.2470	0.0019	0.0014	0.00
22/09/2006	JROD On 28-February-07			jRod	8.4800	8.4780	0.0030	0.0025	0.00
22/09/2006	JROD On 30-March-07			jRod	8.3100	8.3070	0.0029	0.0024	0.00
22/09/2006	JROD On 30-April-07			jRod	8.5400	8.5360	0.0046	0.0041	0.00
22/09/2006	JROD On 31-May-07			jRod	8.7300	8.7320	0.0059	0.0054	0.00
22/09/2006	JROD On 29-September-06			jRod	7.5000	7.5020	0.0004	0.0010	0.00
22/09/2006	JROD On 31-October-06			jRod	7.7600	7.7740	0.0002	0.0004	0.00
22/09/2006	JROD On 30-November-06			jRod	8.0400	8.0510	0.0008	0.0003	0.00
22/09/2006	JROD On 29-December-06			jRod	7.9400	7.9490	0.0004	0.0001	0.00
22/09/2006	R153 On 01-February-07			Bond Future	8.6600	8.6240	118.7407	118.8709	0.00
22/09/2006	R153 On 03-May-07			Bond Future	8.6300	8.5980	114.7700	114.8646	0.00
22/09/2006	R153 On 02-August-07			Bond Future	8.5900	8.5620	117.3007	117.3831	0.00
22/09/2006	R153 On 02-November-06			Bond Future	8.6500	8.6610	116.2843	116.2462	408.00
22/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	4176	4108	4176	4108	0.00
22/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	4176	4108	4176	4108	0.00
22/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	9391	9705	9391	9705	0.00
22/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	9391	9705	9391	9705	0.00
22/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	98	99	98	99	0.00
22/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	31847	32229	31847	32229	0.00
22/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	17	18	17	18	0.00
22/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	40783	41165	40783	41165	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
22/09/2006	R157 On 01-February-07			Bond Future	8.6900	8.6710	134.0772	134.2048	0.00
22/09/2006	R157 On 03-May-07			Bond Future	8.6700	8.6610	130.2156	130.3057	0.00
22/09/2006	R157 On 02-August-07			Bond Future	8.6600	8.6470	133.0868	133.1613	0.00
22/09/2006	R157 On 02-November-06			Bond Future	8.6800	8.6680	131.3062	131.3933	27.00
22/09/2006	R186 On 01-February-07			Bond Future	8.4500	8.4350	120.9219	121.0757	0.00
22/09/2006	R186 On 03-May-07			Bond Future	8.4300	8.4240	123.6134	123.7228	0.00
22/09/2006	R186 On 02-August-07			Bond Future	8.4200	8.4110	121.0318	121.1299	0.00
22/09/2006	R186 On 02-November-06			Bond Future	8.4600	8.4410	123.5511	123.7388	59.00
22/09/2006	R194 On 01-February-07			Bond Future	8.9000	8.8560	105.4761	105.5151	0.00
22/09/2006	R194 On 03-May-07			Bond Future	8.8500	8.8400	102.7341	102.7403	0.00
22/09/2006	R194 On 02-August-07			Bond Future	8.7700	8.7800	105.0003	104.9943	0.00
22/09/2006	R194 On 02-November-06			Bond Future	8.8700	8.8050	103.2304	103.3042	0.00
22/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1411	1523	1411	1523	0.00
22/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7897	7619	7897	7619	0.00
22/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	411	458	411	458	0.00
22/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11968	11624	11968	11624	0.00
22/09/2006	R201 On 01-February-07			Bond Future	8.6800	8.6650	101.4828	101.5899	0.00
22/09/2006	R201 On 03-May-07			Bond Future	8.6700	8.6570	103.7342	103.8114	0.00
22/09/2006	R201 On 02-August-07			Bond Future	8.6600	8.6460	101.5997	101.6644	0.00
22/09/2006	R201 On 02-November-06			Bond Future	8.6900	8.6660	103.6504	103.7887	26.00
22/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	17420	18003	17420	18003	0.00
22/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	22165	21678	22165	21678	0.00
22/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	12807	13720	12807	13720	0.00
22/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	9362	8892	9362	8892	0.00
22/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	22259	23399	22259	23399	0.00
22/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	4622	4380	4622	4380	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
22/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	16067	16625	16067	16625	0.00
22/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	23651	23139	23651	23139	0.00
22/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1404	1507	1404	1507	0.00
22/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	71026	70057	71026	70057	0.00
22/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	113	125	113	125	0.00
22/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	117029	115970	117029	115970	0.00
22/09/2006	R203 On 01-February-07			Bond Future	8.6200	8.6050	100.7025	100.8308	0.00
22/09/2006	R203 On 03-May-07			Bond Future	8.6100	8.5950	98.7583	98.8582	0.00
22/09/2006	R203 On 02-August-07			Bond Future	8.6000	8.5820	100.9370	101.0224	0.00
22/09/2006	R203 On 02-November-06			Bond Future	8.6300	8.6050	98.5603	98.7177	0.00
22/09/2006	R204 On 01-February-07			Bond Future	8.5900	8.5700	96.6864	96.8221	0.00
22/09/2006	R204 On 03-May-07			Bond Future	8.5800	8.5610	98.8324	98.9384	0.00
22/09/2006	R204 On 02-August-07			Bond Future	8.5600	8.5490	96.9705	97.0683	0.00
22/09/2006	R204 On 02-November-06			Bond Future	8.6000	8.5730	98.5893	98.7555	0.00
22/09/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	37554	38111	37554	38111	0.00
22/09/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	41967	41546	41967	41546	0.00
22/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4130	4638	4130	4638	0.00
22/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	29543	28390	29543	28390	0.00
22/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1277	1497	1277	1497	0.00
22/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	45622	44181	45622	44181	0.00
22/09/2006	R207 On 01-February-07			Bond Future	8.5600	8.5410	90.3023	90.4391	0.00
22/09/2006	R207 On 03-May-07			Bond Future	8.5500	8.5330	92.3107	92.4178	0.00
22/09/2006	R207 On 02-August-07			Bond Future	8.5400	8.5230	90.6992	90.7982	0.00
22/09/2006	R207 On 02-November-06			Bond Future	8.5700	8.5470	91.9457	92.1055	0.00
22/09/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	32207	32912	32207	32912	0.00
22/09/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	17955	17588	17955	17588	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
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