



Derivatives Weekly Statistics Report

From 2006/10/16 To 2006/10/20

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/10/2006 | CRDI On 02-November-06 | | | Index Future | 103.2400 | 103.1980 | 103.2390 | 103.1980 | 10.00 |
| 16/10/2006 | GOVI On 01-February-07 | | | jGovi | 244.1100 | 244.0490 | 244.1110 | 244.0490 | 0.00 |
| 16/10/2006 | GOVI On 03-May-07 | | | jGovi | 249.5400 | 249.4730 | 249.5350 | 249.4730 | 0.00 |
| 16/10/2006 | GOVI On 02-August-07 | | | jGovi | 255.1800 | 255.0100 | 255.1820 | 255.0100 | 0.00 |
| 16/10/2006 | GOVI On 02-November-06 | | | jGovi | 239.1700 | 239.1070 | 239.1690 | 239.1070 | 911.00 |
| 16/10/2006 | J153 On 31-August-10 | | | jSwap | 8.9000 | 8.8980 | 0.0466 | 0.0466 | 0.00 |
| 16/10/2006 | J157 On 15-September-15 | | | jSwap | 8.6800 | 8.6870 | 0.0355 | 0.0347 | 0.00 |
| 16/10/2006 | J186 On 21-December-26 | | | jSwap | 8.2900 | 8.3680 | 0.0778 | 0.0857 | 0.00 |
| 16/10/2006 | J194 On 28-February-08 | | | jSwap | 9.0400 | 9.0400 | 0.0214 | 0.0213 | 0.00 |
| 16/10/2006 | J201 On 22-December-14 | | | jSwap | 8.6600 | 8.6650 | 0.0699 | 0.0704 | 0.00 |
| 16/10/2006 | J203 On 15-September-17 | | | jSwap | 8.6100 | 8.6190 | 0.0783 | 0.0786 | 0.00 |
| 16/10/2006 | J204 On 21-December-18 | | | jSwap | 8.5300 | 8.5320 | 0.0795 | 0.0798 | 0.00 |
| 16/10/2006 | J207 On 15-January-20 | | | jSwap | 8.5000 | 8.5080 | 0.0404 | 0.0408 | 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 |
|------------|------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/10/2006 | JBAR On 21-December-05 | | | jBar | 8.6600 | 8.6170 | 0.0000 | 0.0000 | 0.00 |
| 16/10/2006 | JFRA On 01-February-07 | | | jFra | 9.0600 | 9.0720 | 0.0221 | 0.0221 | 0.00 |
| 16/10/2006 | JFRA On 07-February-08 | | | jFra | 9.0400 | 9.0140 | 0.0220 | 0.0220 | 0.00 |
| 16/10/2006 | JFRA On 03-May-07 | | | jFra | 9.2100 | 9.2050 | 0.0225 | 0.0224 | 0.00 |
| 16/10/2006 | JFRA On 02-August-07 | | | jFra | 9.2000 | 9.1620 | 0.0224 | 0.0223 | 0.00 |
| 16/10/2006 | JFRA On 02-November-06 | | | jFra | 8.7200 | 8.7080 | 0.0213 | 0.0213 | 0.00 |
| 16/10/2006 | JFRA On 01-November-07 | | | jFra | 9.1500 | 9.1490 | 0.0240 | 0.0240 | 0.00 |
| 16/10/2006 | JN02 On 01-February-07 | | | jNote | 9.0300 | 9.0260 | 0.1645 | 0.1644 | 0.00 |
| 16/10/2006 | JN02 On 03-May-07 | | | jNote | 8.9900 | 8.9780 | 0.1636 | 0.1636 | 0.00 |
| 16/10/2006 | JN02 On 02-August-07 | | | jNote | 8.9100 | 8.9040 | 0.1623 | 0.1623 | 0.00 |
| 16/10/2006 | JN02 On 02-November-06 | | | jNote | 9.0300 | 9.0160 | 0.1645 | 0.1643 | 0.00 |
| 16/10/2006 | JN05 On 01-February-07 | | | jNote | 8.7400 | 8.7510 | 0.3503 | 0.3506 | 0.00 |
| 16/10/2006 | JN05 On 03-May-07 | | | jNote | 8.7100 | 8.7180 | 0.3493 | 0.3496 | 0.00 |
| 16/10/2006 | JN05 On 02-August-07 | | | jNote | 8.6700 | 8.6760 | 0.3480 | 0.3484 | 0.00 |
| 16/10/2006 | JN05 On 02-November-06 | | | jNote | 8.7600 | 8.7600 | 0.3508 | 0.3510 | 0.00 |
| 16/10/2006 | JN10 On 01-February-07 | | | jNote | 8.5500 | 8.5560 | 0.5682 | 0.5683 | 0.00 |
| 16/10/2006 | JN10 On 03-May-07 | | | jNote | 8.5200 | 8.5260 | 0.5669 | 0.5671 | 0.00 |
| 16/10/2006 | JN10 On 02-August-07 | | | jNote | 8.4900 | 8.4890 | 0.5655 | 0.5656 | 0.00 |
| 16/10/2006 | JN10 On 02-November-06 | | | jNote | 8.5700 | 8.5710 | 0.5689 | 0.5691 | 0.00 |
| 16/10/2006 | JROD On 31-January-07 | | | jRod | 8.2600 | 8.2500 | 0.0015 | 0.0018 | 0.00 |
| 16/10/2006 | JROD On 28-February-07 | | | jRod | 8.5000 | 8.4890 | 0.0026 | 0.0030 | 0.00 |
| 16/10/2006 | JROD On 30-March-07 | | | jRod | 8.7400 | 8.7440 | 0.0038 | 0.0042 | 0.00 |
| 16/10/2006 | JROD On 30-April-07 | | | jRod | 8.5400 | 8.5510 | 0.0041 | 0.0046 | 0.00 |
| 16/10/2006 | JROD On 31-May-07 | | | jRod | 8.7300 | 8.7470 | 0.0055 | 0.0060 | 0.00 |
| 16/10/2006 | JROD On 31-October-06 | | | jRod | 7.7400 | 7.7420 | 0.0004 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/10/2006 | JROD On 30-November-06 | | | jRod | 8.0300 | 8.0270 | 0.0003 | 0.0007 | 0.00 |
| 16/10/2006 | JROD On 29-December-06 | | | jRod | 8.4200 | 8.3970 | 0.0012 | 0.0016 | 0.00 |
| 16/10/2006 | OTHI On 02-November-06 | | | Index Future | 237.1200 | 237.0980 | 237.1210 | 237.0980 | 15.00 |
| 16/10/2006 | R153 On 01-February-07 | | | Bond Future | 8.5000 | 8.5020 | 119.2660 | 119.2692 | 0.00 |
| 16/10/2006 | R153 On 03-May-07 | | | Bond Future | 8.4600 | 8.4650 | 115.2838 | 115.2715 | 0.00 |
| 16/10/2006 | R153 On 02-August-07 | | | Bond Future | 8.4100 | 8.4190 | 117.8076 | 117.7904 | 0.00 |
| 16/10/2006 | R153 On 02-November-06 | | | Bond Future | 8.5400 | 8.5350 | 116.6838 | 116.6838 | 408.00 |
| 16/10/2006 | R153 On 02-November-06 | 7.75 | Call | Option on Bond Future | 3580 | 3930 | 3580 | 3930 | 0.00 |
| 16/10/2006 | R153 On 02-November-06 | 8.00 | Call | Option on Bond Future | 3580 | 3930 | 3580 | 3930 | 0.00 |
| 16/10/2006 | R153 On 02-November-06 | 7.75 | Put | Option on Bond Future | 4799 | 5149 | 4799 | 5149 | 0.00 |
| 16/10/2006 | R153 On 02-November-06 | 8.00 | Put | Option on Bond Future | 4799 | 5149 | 4799 | 5149 | 0.00 |
| 16/10/2006 | R153 On 02-November-06 | 7.25 | Call | Option on Bond Future | 6 | 14 | 6 | 14 | 0.00 |
| 16/10/2006 | R153 On 02-November-06 | 7.25 | Put | Option on Bond Future | 27760 | 27768 | 27760 | 27768 | 0.00 |
| 16/10/2006 | R153 On 02-November-06 | 7.25 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 16/10/2006 | R153 On 02-November-06 | 7.25 | Put | Option on Bond Future | 36771 | 36771 | 36771 | 36771 | 0.00 |
| 16/10/2006 | R157 On 01-February-07 | | | Bond Future | 8.4000 | 8.4450 | 136.1252 | 135.8217 | 0.00 |
| 16/10/2006 | R157 On 03-May-07 | | | Bond Future | 8.3800 | 8.3940 | 132.2882 | 132.1750 | 0.00 |
| 16/10/2006 | R157 On 02-August-07 | | | Bond Future | 8.3500 | 8.3690 | 135.1800 | 135.0625 | 0.00 |
| 16/10/2006 | R157 On 02-November-06 | | | Bond Future | 8.4200 | 8.4300 | 133.2116 | 133.1376 | 55.00 |
| 16/10/2006 | R186 On 01-February-07 | | | Bond Future | 8.1100 | 8.1200 | 124.6993 | 124.6187 | 0.00 |
| 16/10/2006 | R186 On 03-May-07 | | | Bond Future | 8.0900 | 8.1000 | 127.4439 | 127.3522 | 0.00 |
| 16/10/2006 | R186 On 02-August-07 | | | Bond Future | 8.0700 | 8.0800 | 124.9252 | 124.8224 | 0.00 |
| 16/10/2006 | R186 On 02-November-06 | | | Bond Future | 8.1300 | 8.1380 | 127.2196 | 127.1619 | 29.00 |
| 16/10/2006 | R194 On 01-February-07 | | | Bond Future | 8.8200 | 8.8080 | 105.5512 | 105.5632 | 0.00 |
| 16/10/2006 | R194 On 03-May-07 | | | Bond Future | 8.7700 | 8.7770 | 102.7923 | 102.7892 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/10/2006 | R194 On 02-August-07 | | | Bond Future | 8.6900 | 8.7050 | 105.0417 | 105.0352 | 0.00 |
| 16/10/2006 | R194 On 02-November-06 | | | Bond Future | 8.8200 | 8.7940 | 103.2906 | 103.3177 | 0.00 |
| 16/10/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1311 | 1380 | 1311 | 1380 | 0.00 |
| 16/10/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 7046 | 6995 | 7046 | 6995 | 0.00 |
| 16/10/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 339 | 369 | 339 | 369 | 0.00 |
| 16/10/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 11145 | 11055 | 11145 | 11055 | 0.00 |
| 16/10/2006 | R201 On 01-February-07 | | | Bond Future | 8.3800 | 8.3960 | 103.1910 | 103.1220 | 0.00 |
| 16/10/2006 | R201 On 03-May-07 | | | Bond Future | 8.3600 | 8.3760 | 105.4667 | 105.3767 | 0.00 |
| 16/10/2006 | R201 On 02-August-07 | | | Bond Future | 8.3400 | 8.3540 | 103.3475 | 103.2539 | 0.00 |
| 16/10/2006 | R201 On 02-November-06 | | | Bond Future | 8.4000 | 8.4140 | 105.3137 | 105.2550 | 26.00 |
| 16/10/2006 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 23050 | 22885 | 23050 | 22885 | 0.00 |
| 16/10/2006 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 13553 | 14078 | 13553 | 14078 | 0.00 |
| 16/10/2006 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 24808 | 24625 | 24808 | 24625 | 0.00 |
| 16/10/2006 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 12472 | 12979 | 12472 | 12979 | 0.00 |
| 16/10/2006 | R201 On 02-November-06 | 8.00 | Call | Option on Bond Future | 21254 | 21094 | 21254 | 21094 | 0.00 |
| 16/10/2006 | R201 On 02-November-06 | 8.00 | Put | Option on Bond Future | 1176 | 1603 | 1176 | 1603 | 0.00 |
| 16/10/2006 | R201 On 02-November-06 | 8.00 | Call | Option on Bond Future | 34495 | 34060 | 34495 | 34060 | 0.00 |
| 16/10/2006 | R201 On 02-November-06 | 8.00 | Put | Option on Bond Future | 226 | 378 | 226 | 378 | 0.00 |
| 16/10/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 2239 | 2271 | 2239 | 2271 | 0.00 |
| 16/10/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 54778 | 55500 | 54778 | 55500 | 0.00 |
| 16/10/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 164 | 173 | 164 | 173 | 0.00 |
| 16/10/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 99998 | 100697 | 99998 | 100697 | 0.00 |
| 16/10/2006 | R203 On 01-February-07 | | | Bond Future | 8.3200 | 8.3350 | 102.7951 | 102.6773 | 0.00 |
| 16/10/2006 | R203 On 03-May-07 | | | Bond Future | 8.3000 | 8.3160 | 100.8846 | 100.7410 | 0.00 |
| 16/10/2006 | R203 On 02-August-07 | | | Bond Future | 8.2700 | 8.2930 | 103.0880 | 102.9462 | 0.00 |
| 16/10/2006 | R203 On 02-November-06 | | | Bond Future | 8.3300 | 8.3490 | 100.5981 | 100.4927 | 0.00 |
| 16/10/2006 | R204 On 01-February-07 | | | Bond Future | 8.3000 | 8.3130 | 98.7722 | 98.6840 | 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 |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/10/2006 | R204 On 03-May-07 | | | Bond Future | 8.2800 | 8.2950 | 100.9536 | 100.8446 | 0.00 |
| 16/10/2006 | R204 On 02-August-07 | | | Bond Future | 8.2600 | 8.2760 | 99.1181 | 99.0031 | 0.00 |
| 16/10/2006 | R204 On 02-November-06 | | | Bond Future | 8.3200 | 8.3280 | 100.6166 | 100.5498 | 0.00 |
| 16/10/2006 | R204 On 02-August-07 | 220.00 | Call | Option on Bond Future | 47726 | 47247 | 47726 | 47247 | 0.00 |
| 16/10/2006 | R204 On 02-August-07 | 220.00 | Put | Option on Bond Future | 30663 | 31334 | 30663 | 31334 | 0.00 |
| 16/10/2006 | R204 On 02-November-06 | 8.00 | Call | Option on Bond Future | 6195 | 6623 | 6195 | 6623 | 0.00 |
| 16/10/2006 | R204 On 02-November-06 | 8.00 | Put | Option on Bond Future | 11335 | 12431 | 11335 | 12431 | 0.00 |
| 16/10/2006 | R204 On 02-November-06 | 8.00 | Call | Option on Bond Future | 1333 | 1627 | 1333 | 1627 | 0.00 |
| 16/10/2006 | R204 On 02-November-06 | 8.00 | Put | Option on Bond Future | 25406 | 26368 | 25406 | 26368 | 0.00 |
| 16/10/2006 | R207 On 01-February-07 | | | Bond Future | 8.2100 | 8.2860 | 92.8533 | 92.3027 | 0.00 |
| 16/10/2006 | R207 On 03-May-07 | | | Bond Future | 8.1900 | 8.2700 | 94.8990 | 94.3234 | 0.00 |
| 16/10/2006 | R207 On 02-August-07 | | | Bond Future | 8.1700 | 8.2530 | 93.3293 | 92.7368 | 0.00 |
| 16/10/2006 | R207 On 02-November-06 | | | Bond Future | 8.2300 | 8.3020 | 94.4289 | 93.9114 | 0.00 |
| 16/10/2006 | R207 On 03-May-07 | 224.00 | Call | Option on Bond Future | 48737 | 44580 | 48737 | 44580 | 0.00 |
| 16/10/2006 | R207 On 03-May-07 | 224.00 | Put | Option on Bond Future | 8601 | 10200 | 8601 | 10200 | 0.00 |
| 16/10/2006 | TRTI On 02-November-06 | | | Index Future | 236.3800 | 236.3220 | 236.3830 | 236.3220 | 500.00 |
| 17/10/2006 | CRDI On 02-November-06 | | | Index Future | 103.0600 | 103.2390 | 103.0590 | 103.2390 | 10.00 |
| 17/10/2006 | GOVI On 01-February-07 | | | jGovi | 243.7400 | 244.1110 | 243.7350 | 244.1110 | 0.00 |
| 17/10/2006 | GOVI On 03-May-07 | | | jGovi | 249.1500 | 249.5350 | 249.1490 | 249.5350 | 0.00 |
| 17/10/2006 | GOVI On 02-August-07 | | | jGovi | 254.8800 | 255.1820 | 254.8780 | 255.1820 | 0.00 |
| 17/10/2006 | GOVI On 02-November-06 | | | jGovi | 238.8000 | 239.1690 | 238.8010 | 239.1690 | 911.00 |
| 17/10/2006 | J153 On 31-August-10 | | | jSwap | 8.9700 | 8.8960 | 0.0489 | 0.0466 | 0.00 |
| 17/10/2006 | J157 On 15-September-15 | | | jSwap | 8.7300 | 8.6750 | 0.0320 | 0.0355 | 0.00 |
| 17/10/2006 | J186 On 21-December-26 | | | jSwap | 8.3400 | 8.2860 | 0.0824 | 0.0778 | 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 |
|------------|-------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2006 | J194 On 28-February-08 | | | jSwap | 9.0900 | 9.0440 | 0.0220 | 0.0214 | 0.00 |
| 17/10/2006 | J201 On 22-December-14 | | | jSwap | 8.7100 | 8.6550 | 0.0728 | 0.0699 | 0.00 |
| 17/10/2006 | J203 On 15-September-17 | | | jSwap | 8.6600 | 8.6140 | 0.0813 | 0.0783 | 0.00 |
| 17/10/2006 | J204 On 21-December-18 | | | jSwap | 8.5700 | 8.5270 | 0.0828 | 0.0795 | 0.00 |
| 17/10/2006 | J207 On 15-January-20 | | | jSwap | 8.5500 | 8.5030 | 0.0442 | 0.0404 | 0.00 |
| 17/10/2006 | JBAR On 21-December-05 | | | jBar | 8.6800 | 8.6630 | 0.0000 | 0.0000 | 0.00 |
| 17/10/2006 | JFRA On 01-February-07 | | | jFra | 9.0900 | 9.0640 | 0.0222 | 0.0221 | 0.00 |
| 17/10/2006 | JFRA On 07-February-08 | | | jFra | 9.1200 | 9.0410 | 0.0222 | 0.0220 | 0.00 |
| 17/10/2006 | JFRA On 03-May-07 | | | jFra | 9.2700 | 9.2130 | 0.0226 | 0.0225 | 0.00 |
| 17/10/2006 | JFRA On 02-August-07 | | | jFra | 9.2700 | 9.2010 | 0.0226 | 0.0224 | 0.00 |
| 17/10/2006 | JFRA On 02-November-06 | | | jFra | 8.7300 | 8.7200 | 0.0213 | 0.0213 | 0.00 |
| 17/10/2006 | JFRA On 01-November-07 | | | jFra | 9.2200 | 9.1450 | 0.0242 | 0.0240 | 0.00 |
| 17/10/2006 | JN02 On 01-February-07 | | | jNote | 9.1100 | 9.0330 | 0.1657 | 0.1645 | 0.00 |
| 17/10/2006 | JN02 On 03-May-07 | | | jNote | 9.0700 | 8.9850 | 0.1651 | 0.1636 | 0.00 |
| 17/10/2006 | JN02 On 02-August-07 | | | jNote | 9.0000 | 8.9070 | 0.1640 | 0.1623 | 0.00 |
| 17/10/2006 | JN02 On 02-November-06 | | | jNote | 9.0800 | 9.0270 | 0.1655 | 0.1645 | 0.00 |
| 17/10/2006 | JN05 On 01-February-07 | | | jNote | 8.8200 | 8.7440 | 0.3529 | 0.3503 | 0.00 |
| 17/10/2006 | JN05 On 03-May-07 | | | jNote | 8.7900 | 8.7100 | 0.3519 | 0.3493 | 0.00 |
| 17/10/2006 | JN05 On 02-August-07 | | | jNote | 8.7500 | 8.6670 | 0.3505 | 0.3480 | 0.00 |
| 17/10/2006 | JN05 On 02-November-06 | | | jNote | 8.8300 | 8.7560 | 0.3533 | 0.3508 | 0.00 |
| 17/10/2006 | JN10 On 01-February-07 | | | jNote | 8.6000 | 8.5510 | 0.5697 | 0.5682 | 0.00 |
| 17/10/2006 | JN10 On 03-May-07 | | | jNote | 8.5700 | 8.5210 | 0.5685 | 0.5669 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2006 | JN10 On 02-August-07 | | | jNote | 8.5300 | 8.4850 | 0.5670 | 0.5655 | 0.00 |
| 17/10/2006 | JN10 On 02-November-06 | | | jNote | 8.6100 | 8.5650 | 0.5705 | 0.5689 | 0.00 |
| 17/10/2006 | JROD On 31-January-07 | | | jRod | 8.2600 | 8.2630 | 0.0015 | 0.0015 | 0.00 |
| 17/10/2006 | JROD On 28-February-07 | | | jRod | 8.5000 | 8.4960 | 0.0026 | 0.0026 | 0.00 |
| 17/10/2006 | JROD On 30-March-07 | | | jRod | 8.7300 | 8.7370 | 0.0037 | 0.0038 | 0.00 |
| 17/10/2006 | JROD On 30-April-07 | | | jRod | 8.5300 | 8.5370 | 0.0041 | 0.0041 | 0.00 |
| 17/10/2006 | JROD On 31-May-07 | | | jRod | 8.7200 | 8.7280 | 0.0054 | 0.0055 | 0.00 |
| 17/10/2006 | JROD On 31-October-06 | | | jRod | 7.7400 | 7.7390 | 0.0004 | 0.0004 | 0.00 |
| 17/10/2006 | JROD On 30-November-06 | | | jRod | 8.0300 | 8.0340 | 0.0003 | 0.0003 | 0.00 |
| 17/10/2006 | JROD On 29-December-06 | | | jRod | 8.4200 | 8.4190 | 0.0012 | 0.0012 | 0.00 |
| 17/10/2006 | OTHI On 02-November-06 | | | Index Future | 236.7300 | 237.1210 | 236.7320 | 237.1210 | 15.00 |
| 17/10/2006 | R153 On 01-February-07 | | | Bond Future | 8.5700 | 8.5030 | 119.0372 | 119.2660 | 0.00 |
| 17/10/2006 | R153 On 03-May-07 | | | Bond Future | 8.5300 | 8.4610 | 115.0785 | 115.2838 | 0.00 |
| 17/10/2006 | R153 On 02-August-07 | | | Bond Future | 8.4800 | 8.4130 | 117.6307 | 117.8076 | 0.00 |
| 17/10/2006 | R153 On 02-November-06 | | | Bond Future | 8.5900 | 8.5350 | 116.4821 | 116.6838 | 408.00 |
| 17/10/2006 | R153 On 02-November-06 | 7.75 | Call | Option on Bond Future | 2620 | 3580 | 2620 | 3580 | 0.00 |
| 17/10/2006 | R153 On 02-November-06 | 8.00 | Call | Option on Bond Future | 2620 | 3580 | 2620 | 3580 | 0.00 |
| 17/10/2006 | R153 On 02-November-06 | 7.75 | Put | Option on Bond Future | 5857 | 4799 | 5857 | 4799 | 0.00 |
| 17/10/2006 | R153 On 02-November-06 | 8.00 | Put | Option on Bond Future | 5857 | 4799 | 5857 | 4799 | 0.00 |
| 17/10/2006 | R153 On 02-November-06 | 7.25 | Call | Option on Bond Future | 2 | 6 | 2 | 6 | 0.00 |
| 17/10/2006 | R153 On 02-November-06 | 7.25 | Put | Option on Bond Future | 29773 | 27760 | 29773 | 27760 | 0.00 |
| 17/10/2006 | R153 On 02-November-06 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/10/2006 | R153 On 02-November-06 | 7.25 | Put | Option on Bond Future | 38788 | 36771 | 38788 | 36771 | 0.00 |
| 17/10/2006 | R157 On 01-February-07 | | | Bond Future | 8.4400 | 8.4030 | 135.8650 | 136.1252 | 0.00 |
| 17/10/2006 | R157 On 03-May-07 | | | Bond Future | 8.4100 | 8.3780 | 132.0549 | 132.2882 | 0.00 |
| 17/10/2006 | R157 On 02-August-07 | | | Bond Future | 8.3800 | 8.3520 | 134.9797 | 135.1800 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2006 | R157 On 02-November-06 | | | Bond Future | 8.4600 | 8.4200 | 132.9529 | 133.2116 | 55.00 |
| 17/10/2006 | R186 On 01-February-07 | | | Bond Future | 8.1200 | 8.1130 | 124.5842 | 124.6993 | 0.00 |
| 17/10/2006 | R186 On 03-May-07 | | | Bond Future | 8.1000 | 8.0920 | 127.3522 | 127.4439 | 0.00 |
| 17/10/2006 | R186 On 02-August-07 | | | Bond Future | 8.0800 | 8.0710 | 124.8681 | 124.9252 | 0.00 |
| 17/10/2006 | R186 On 02-November-06 | | | Bond Future | 8.1400 | 8.1330 | 127.1042 | 127.2196 | 29.00 |
| 17/10/2006 | R194 On 01-February-07 | | | Bond Future | 8.9600 | 8.8200 | 105.4131 | 105.5512 | 0.00 |
| 17/10/2006 | R194 On 03-May-07 | | | Bond Future | 8.9200 | 8.7730 | 102.6759 | 102.7923 | 0.00 |
| 17/10/2006 | R194 On 02-August-07 | | | Bond Future | 8.8600 | 8.6930 | 104.9529 | 105.0417 | 0.00 |
| 17/10/2006 | R194 On 02-November-06 | | | Bond Future | 8.9300 | 8.8160 | 103.1506 | 103.2906 | 0.00 |
| 17/10/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 982 | 1311 | 982 | 1311 | 0.00 |
| 17/10/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 8098 | 7046 | 8098 | 7046 | 0.00 |
| 17/10/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 227 | 339 | 227 | 339 | 0.00 |
| 17/10/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 12414 | 11145 | 12414 | 11145 | 0.00 |
| 17/10/2006 | R201 On 01-February-07 | | | Bond Future | 8.4200 | 8.3840 | 102.9841 | 103.1910 | 0.00 |
| 17/10/2006 | R201 On 03-May-07 | | | Bond Future | 8.3900 | 8.3600 | 105.2811 | 105.4667 | 0.00 |
| 17/10/2006 | R201 On 02-August-07 | | | Bond Future | 8.3700 | 8.3370 | 103.1880 | 103.3475 | 0.00 |
| 17/10/2006 | R201 On 02-November-06 | | | Bond Future | 8.4400 | 8.4040 | 105.1083 | 105.3137 | 26.00 |
| 17/10/2006 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 21761 | 23050 | 21761 | 23050 | 0.00 |
| 17/10/2006 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 14333 | 13553 | 14333 | 13553 | 0.00 |
| 17/10/2006 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 23470 | 24808 | 23470 | 24808 | 0.00 |
| 17/10/2006 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 13203 | 12472 | 13203 | 12472 | 0.00 |
| 17/10/2006 | R201 On 02-November-06 | 8.00 | Call | Option on Bond Future | 19364 | 21254 | 19364 | 21254 | 0.00 |
| 17/10/2006 | R201 On 02-November-06 | 8.00 | Put | Option on Bond Future | 1341 | 1176 | 1341 | 1176 | 0.00 |
| 17/10/2006 | R201 On 02-November-06 | 8.00 | Call | Option on Bond Future | 32468 | 34495 | 32468 | 34495 | 0.00 |
| 17/10/2006 | R201 On 02-November-06 | 8.00 | Put | Option on Bond Future | 252 | 226 | 252 | 226 | 0.00 |
| 17/10/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 1981 | 2239 | 1981 | 2239 | 0.00 |
| 17/10/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 56589 | 54778 | 56589 | 54778 | 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 |
|------------|------------------|-------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/10/2006 | R201 | On 01-February-07 | 8.00 | Call | Option on Bond Future | 136 | 164 | 136 | 164 | 0.00 |
| 17/10/2006 | R201 | On 01-February-07 | 8.00 | Put | Option on Bond Future | 102039 | 99998 | 102039 | 99998 | 0.00 |
| 17/10/2006 | R203 | On 01-February-07 | | | Bond Future | 8.3500 | 8.3180 | 102.5873 | 102.7951 | 0.00 |
| 17/10/2006 | R203 | On 03-May-07 | | | Bond Future | 8.3200 | 8.2950 | 100.6863 | 100.8846 | 0.00 |
| 17/10/2006 | R203 | On 02-August-07 | | | Bond Future | 8.3000 | 8.2720 | 102.9193 | 103.0880 | 0.00 |
| 17/10/2006 | R203 | On 02-November-06 | | | Bond Future | 8.3700 | 8.3340 | 100.3805 | 100.5981 | 0.00 |
| 17/10/2006 | R204 | On 01-February-07 | | | Bond Future | 8.3200 | 8.3010 | 98.6253 | 98.7722 | 0.00 |
| 17/10/2006 | R204 | On 03-May-07 | | | Bond Future | 8.3000 | 8.2800 | 100.8229 | 100.9536 | 0.00 |
| 17/10/2006 | R204 | On 02-August-07 | | | Bond Future | 8.2800 | 8.2600 | 99.0103 | 99.1181 | 0.00 |
| 17/10/2006 | R204 | On 02-November-06 | | | Bond Future | 8.3400 | 8.3190 | 100.4683 | 100.6166 | 0.00 |
| 17/10/2006 | R204 | On 02-August-07 | 220.00 | Call | Option on Bond Future | 47027 | 47726 | 47027 | 47726 | 0.00 |
| 17/10/2006 | R204 | On 02-August-07 | 220.00 | Put | Option on Bond Future | 31042 | 30663 | 31042 | 30663 | 0.00 |
| 17/10/2006 | R204 | On 02-November-06 | 8.00 | Call | Option on Bond Future | 5367 | 6195 | 5367 | 6195 | 0.00 |
| 17/10/2006 | R204 | On 02-November-06 | 8.00 | Put | Option on Bond Future | 11990 | 11335 | 11990 | 11335 | 0.00 |
| 17/10/2006 | R204 | On 02-November-06 | 8.00 | Call | Option on Bond Future | 1035 | 1333 | 1035 | 1333 | 0.00 |
| 17/10/2006 | R204 | On 02-November-06 | 8.00 | Put | Option on Bond Future | 26591 | 25406 | 26591 | 25406 | 0.00 |
| 17/10/2006 | R207 | On 01-February-07 | | | Bond Future | 8.2500 | 8.2120 | 92.5849 | 92.8533 | 0.00 |
| 17/10/2006 | R207 | On 03-May-07 | | | Bond Future | 8.2300 | 8.1920 | 94.6475 | 94.8990 | 0.00 |
| 17/10/2006 | R207 | On 02-August-07 | | | Bond Future | 8.2000 | 8.1720 | 93.1019 | 93.3293 | 0.00 |
| 17/10/2006 | R207 | On 02-November-06 | | | Bond Future | 8.2700 | 8.2330 | 94.1659 | 94.4289 | 0.00 |
| 17/10/2006 | R207 | On 03-May-07 | 224.00 | Call | Option on Bond Future | 46787 | 48737 | 46787 | 48737 | 0.00 |
| 17/10/2006 | R207 | On 03-May-07 | 224.00 | Put | Option on Bond Future | 9166 | 8601 | 9166 | 8601 | 0.00 |
| 17/10/2006 | TRTI | On 02-November-06 | | | Index Future | 236.0200 | 236.3830 | 236.0180 | 236.3830 | 500.00 |
| 18/10/2006 | CRDI | On 02-November-06 | | | Index Future | 103.1300 | 103.0590 | 103.1320 | 103.0590 | 10.00 |
| 18/10/2006 | GOVI | On 01-February-07 | | | jGovi | 243.9700 | 243.7350 | 243.9700 | 243.7350 | 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 |
|------------|-------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2006 | GOVI On 03-May-07 | | | jGovi | 249.3900 | 249.1490 | 249.3850 | 249.1490 | 0.00 |
| 18/10/2006 | GOVI On 02-August-07 | | | jGovi | 255.3100 | 254.8780 | 255.3060 | 254.8780 | 0.00 |
| 18/10/2006 | GOVI On 02-November-06 | | | jGovi | 239.0400 | 238.8010 | 239.0350 | 238.8010 | 911.00 |
| 18/10/2006 | J153 On 31-August-10 | | | jSwap | 8.9500 | 8.9670 | 0.0482 | 0.0489 | 0.00 |
| 18/10/2006 | J157 On 15-September-15 | | | jSwap | 8.7000 | 8.7310 | 0.0342 | 0.0320 | 0.00 |
| 18/10/2006 | J186 On 21-December-26 | | | jSwap | 8.2800 | 8.3350 | 0.0767 | 0.0824 | 0.00 |
| 18/10/2006 | J194 On 28-February-08 | | | jSwap | 9.0900 | 9.0860 | 0.0220 | 0.0220 | 0.00 |
| 18/10/2006 | J201 On 22-December-14 | | | jSwap | 8.6700 | 8.7050 | 0.0709 | 0.0728 | 0.00 |
| 18/10/2006 | J203 On 15-September-17 | | | jSwap | 8.6200 | 8.6590 | 0.0787 | 0.0813 | 0.00 |
| 18/10/2006 | J204 On 21-December-18 | | | jSwap | 8.5400 | 8.5730 | 0.0804 | 0.0828 | 0.00 |
| 18/10/2006 | J207 On 15-January-20 | | | jSwap | 8.5100 | 8.5510 | 0.0413 | 0.0442 | 0.00 |
| 18/10/2006 | JBAR On 21-December-05 | | | jBar | 8.7000 | 8.6750 | 0.0000 | 0.0000 | 0.00 |
| 18/10/2006 | JFRA On 01-February-07 | | | jFra | 9.0900 | 9.0920 | 0.0221 | 0.0222 | 0.00 |
| 18/10/2006 | JFRA On 07-February-08 | | | jFra | 9.1100 | 9.1170 | 0.0222 | 0.0222 | 0.00 |
| 18/10/2006 | JFRA On 03-May-07 | | | jFra | 9.2600 | 9.2690 | 0.0226 | 0.0226 | 0.00 |
| 18/10/2006 | JFRA On 02-August-07 | | | jFra | 9.2600 | 9.2670 | 0.0225 | 0.0226 | 0.00 |
| 18/10/2006 | JFRA On 02-November-06 | | | jFra | 8.8200 | 8.7320 | 0.0215 | 0.0213 | 0.00 |
| 18/10/2006 | JFRA On 01-November-07 | | | jFra | 9.2200 | 9.2160 | 0.0242 | 0.0242 | 0.00 |
| 18/10/2006 | JN02 On 01-February-07 | | | jNote | 9.0900 | 9.1060 | 0.1655 | 0.1657 | 0.00 |
| 18/10/2006 | JN02 On 03-May-07 | | | jNote | 9.0500 | 9.0710 | 0.1648 | 0.1651 | 0.00 |
| 18/10/2006 | JN02 On 02-August-07 | | | jNote | 8.9800 | 9.0030 | 0.1635 | 0.1640 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2006 | JN02 On 02-November-06 | | | jNote | 9.0800 | 9.0840 | 0.1654 | 0.1655 | 0.00 |
| 18/10/2006 | JN05 On 01-February-07 | | | jNote | 8.7900 | 8.8240 | 0.3519 | 0.3529 | 0.00 |
| 18/10/2006 | JN05 On 03-May-07 | | | jNote | 8.7600 | 8.7920 | 0.3507 | 0.3519 | 0.00 |
| 18/10/2006 | JN05 On 02-August-07 | | | jNote | 8.7100 | 8.7470 | 0.3493 | 0.3505 | 0.00 |
| 18/10/2006 | JN05 On 02-November-06 | | | jNote | 8.8100 | 8.8330 | 0.3523 | 0.3533 | 0.00 |
| 18/10/2006 | JN10 On 01-February-07 | | | jNote | 8.5500 | 8.5970 | 0.5678 | 0.5697 | 0.00 |
| 18/10/2006 | JN10 On 03-May-07 | | | jNote | 8.5200 | 8.5680 | 0.5666 | 0.5685 | 0.00 |
| 18/10/2006 | JN10 On 02-August-07 | | | jNote | 8.4900 | 8.5310 | 0.5652 | 0.5670 | 0.00 |
| 18/10/2006 | JN10 On 02-November-06 | | | jNote | 8.5700 | 8.6120 | 0.5685 | 0.5705 | 0.00 |
| 18/10/2006 | JROD On 31-January-07 | | | jRod | 8.2700 | 8.2640 | 0.0016 | 0.0015 | 0.00 |
| 18/10/2006 | JROD On 28-February-07 | | | jRod | 8.5000 | 8.4950 | 0.0026 | 0.0026 | 0.00 |
| 18/10/2006 | JROD On 30-March-07 | | | jRod | 8.7300 | 8.7330 | 0.0037 | 0.0037 | 0.00 |
| 18/10/2006 | JROD On 30-April-07 | | | jRod | 8.5300 | 8.5330 | 0.0040 | 0.0041 | 0.00 |
| 18/10/2006 | JROD On 31-May-07 | | | jRod | 8.7100 | 8.7230 | 0.0054 | 0.0054 | 0.00 |
| 18/10/2006 | JROD On 31-October-06 | | | jRod | 7.7400 | 7.7380 | 0.0004 | 0.0004 | 0.00 |
| 18/10/2006 | JROD On 30-November-06 | | | jRod | 8.0400 | 8.0330 | 0.0003 | 0.0003 | 0.00 |
| 18/10/2006 | JROD On 29-December-06 | | | jRod | 8.4400 | 8.4200 | 0.0013 | 0.0012 | 0.00 |
| 18/10/2006 | OTHI On 02-November-06 | | | Index Future | 236.8800 | 236.7320 | 236.8760 | 236.7320 | 15.00 |
| 18/10/2006 | R153 On 01-February-07 | | | Bond Future | 8.5400 | 8.5730 | 119.1548 | 119.0372 | 0.00 |
| 18/10/2006 | R153 On 03-May-07 | | | Bond Future | 8.4900 | 8.5280 | 115.1980 | 115.0785 | 0.00 |
| 18/10/2006 | R153 On 02-August-07 | | | Bond Future | 8.4300 | 8.4750 | 117.7505 | 117.6307 | 0.00 |
| 18/10/2006 | R153 On 02-November-06 | | | Bond Future | 8.5600 | 8.5930 | 116.5899 | 116.4821 | 478.00 |
| 18/10/2006 | R153 On 02-November-06 | 7.75 | Call | Option on Bond Future | 2922 | 2620 | 2922 | 2620 | 0.00 |
| 18/10/2006 | R153 On 02-November-06 | 8.00 | Call | Option on Bond Future | 2922 | 2620 | 2922 | 2620 | 0.00 |
| 18/10/2006 | R153 On 02-November-06 | 7.75 | Put | Option on Bond Future | 5081 | 5857 | 5081 | 5857 | 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 |
|------------|------------------------|--------|--------------|-----------------------|--------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2006 | R153 On 02-November-06 | 8.00 | Put | Option on Bond Future | 5081 | | 5857 | 5081 | 5857 | 0.00 |
| 18/10/2006 | R153 On 02-November-06 | 7.25 | Call | Option on Bond Future | 2 | | 2 | 2 | 2 | 0.00 |
| 18/10/2006 | R153 On 02-November-06 | 7.25 | Put | Option on Bond Future | 28695 | | 29773 | 28695 | 29773 | 0.00 |
| 18/10/2006 | R153 On 02-November-06 | 7.25 | Call | Option on Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 18/10/2006 | R153 On 02-November-06 | 7.25 | Put | Option on Bond Future | 37710 | | 38788 | 37710 | 38788 | 0.00 |
| 18/10/2006 | R157 On 01-February-07 | | | Bond Future | 8.4000 | | 8.4390 | 136.1469 | 135.8650 | 0.00 |
| 18/10/2006 | R157 On 03-May-07 | | | Bond Future | 8.3700 | | 8.4110 | 132.3377 | 132.0549 | 0.00 |
| 18/10/2006 | R157 On 02-August-07 | | | Bond Future | 8.3400 | | 8.3810 | 135.2630 | 134.9797 | 0.00 |
| 18/10/2006 | R157 On 02-November-06 | | | Bond Future | 8.4200 | | 8.4550 | 133.2116 | 132.9529 | 12.00 |
| 18/10/2006 | R186 On 01-February-07 | | | Bond Future | 8.0800 | | 8.1230 | 125.0570 | 124.5842 | 0.00 |
| 18/10/2006 | R186 On 03-May-07 | | | Bond Future | 8.0600 | | 8.1000 | 127.8465 | 127.3522 | 0.00 |
| 18/10/2006 | R186 On 02-August-07 | | | Bond Future | 8.0300 | | 8.0760 | 125.3722 | 124.8681 | 0.00 |
| 18/10/2006 | R186 On 02-November-06 | | | Bond Future | 8.1000 | | 8.1430 | 127.5669 | 127.1042 | 29.00 |
| 18/10/2006 | R194 On 01-February-07 | | | Bond Future | 8.9300 | | 8.9580 | 105.4381 | 105.4131 | 0.00 |
| 18/10/2006 | R194 On 03-May-07 | | | Bond Future | 8.8900 | | 8.9230 | 102.7015 | 102.6759 | 0.00 |
| 18/10/2006 | R194 On 02-August-07 | | | Bond Future | 8.8100 | | 8.8560 | 104.9758 | 104.9529 | 0.00 |
| 18/10/2006 | R194 On 02-November-06 | | | Bond Future | 8.9200 | | 8.9300 | 103.1691 | 103.1506 | 0.00 |
| 18/10/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1022 | | 982 | 1022 | 982 | 0.00 |
| 18/10/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 7889 | | 8098 | 7889 | 8098 | 0.00 |
| 18/10/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 239 | | 227 | 239 | 227 | 0.00 |
| 18/10/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 12176 | | 12414 | 12176 | 12414 | 0.00 |
| 18/10/2006 | R201 On 01-February-07 | | | Bond Future | 8.3800 | | 8.4200 | 103.2025 | 102.9841 | 0.00 |
| 18/10/2006 | R201 On 03-May-07 | | | Bond Future | 8.3500 | | 8.3930 | 105.5005 | 105.2811 | 0.00 |
| 18/10/2006 | R201 On 02-August-07 | | | Bond Future | 8.3300 | | 8.3660 | 103.4135 | 103.1880 | 0.00 |
| 18/10/2006 | R201 On 02-November-06 | | | Bond Future | 8.4000 | | 8.4390 | 105.3137 | 105.1083 | 26.00 |
| 18/10/2006 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 22956 | | 21761 | 22956 | 21761 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2006 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 13343 | 14333 | 13343 | 14333 | 0.00 |
| 18/10/2006 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 24718 | 23470 | 24718 | 23470 | 0.00 |
| 18/10/2006 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 12267 | 13203 | 12267 | 13203 | 0.00 |
| 18/10/2006 | R201 On 02-November-06 | 8.00 | Call | Option on Bond Future | 21032 | 19364 | 21032 | 19364 | 0.00 |
| 18/10/2006 | R201 On 02-November-06 | 8.00 | Put | Option on Bond Future | 954 | 1341 | 954 | 1341 | 0.00 |
| 18/10/2006 | R201 On 02-November-06 | 8.00 | Call | Option on Bond Future | 34425 | 32468 | 34425 | 32468 | 0.00 |
| 18/10/2006 | R201 On 02-November-06 | 8.00 | Put | Option on Bond Future | 155 | 252 | 155 | 252 | 0.00 |
| 18/10/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 2178 | 1981 | 2178 | 1981 | 0.00 |
| 18/10/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 54602 | 56589 | 54602 | 56589 | 0.00 |
| 18/10/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 154 | 136 | 154 | 136 | 0.00 |
| 18/10/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 99872 | 102039 | 99872 | 102039 | 0.00 |
| 18/10/2006 | R203 On 01-February-07 | | | Bond Future | 8.3100 | 8.3480 | 102.8783 | 102.5873 | 0.00 |
| 18/10/2006 | R203 On 03-May-07 | | | Bond Future | 8.2800 | 8.3240 | 100.9943 | 100.6863 | 0.00 |
| 18/10/2006 | R203 On 02-August-07 | | | Bond Future | 8.2500 | 8.2970 | 103.2299 | 102.9193 | 0.00 |
| 18/10/2006 | R203 On 02-November-06 | | | Bond Future | 8.3200 | 8.3650 | 100.6684 | 100.3805 | 0.00 |
| 18/10/2006 | R204 On 01-February-07 | | | Bond Future | 8.2800 | 8.3210 | 98.9414 | 98.6253 | 0.00 |
| 18/10/2006 | R204 On 03-May-07 | | | Bond Future | 8.2500 | 8.2980 | 101.1430 | 100.8229 | 0.00 |
| 18/10/2006 | R204 On 02-August-07 | | | Bond Future | 8.2300 | 8.2750 | 99.3342 | 99.0103 | 0.00 |
| 18/10/2006 | R204 On 02-November-06 | | | Bond Future | 8.3000 | 8.3390 | 100.7652 | 100.4683 | 0.00 |
| 18/10/2006 | R204 On 02-August-07 | 220.00 | Call | Option on Bond Future | 48878 | 47027 | 48878 | 47027 | 0.00 |
| 18/10/2006 | R204 On 02-August-07 | 220.00 | Put | Option on Bond Future | 29653 | 31042 | 29653 | 31042 | 0.00 |
| 18/10/2006 | R204 On 02-November-06 | 8.00 | Call | Option on Bond Future | 6314 | 5367 | 6314 | 5367 | 0.00 |
| 18/10/2006 | R204 On 02-November-06 | 8.00 | Put | Option on Bond Future | 9968 | 11990 | 9968 | 11990 | 0.00 |
| 18/10/2006 | R204 On 02-November-06 | 8.00 | Call | Option on Bond Future | 1259 | 1035 | 1259 | 1035 | 0.00 |
| 18/10/2006 | R204 On 02-November-06 | 8.00 | Put | Option on Bond Future | 23845 | 26591 | 23845 | 26591 | 0.00 |
| 18/10/2006 | R207 On 01-February-07 | | | Bond Future | 8.2100 | 8.2480 | 92.8982 | 92.5849 | 0.00 |
| 18/10/2006 | R207 On 03-May-07 | | | Bond Future | 8.1800 | 8.2260 | 94.9658 | 94.6475 | 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 |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/10/2006 | R207 On 02-August-07 | | | Bond Future | 8.1600 | 8.2030 | 93.4248 | 93.1019 | 0.00 |
| 18/10/2006 | R207 On 02-November-06 | | | Bond Future | 8.2300 | 8.2680 | 94.4666 | 94.1659 | 0.00 |
| 18/10/2006 | R207 On 03-May-07 | 224.00 | Call | Option on Bond Future | 49155 | 46787 | 49155 | 46787 | 0.00 |
| 18/10/2006 | R207 On 03-May-07 | 224.00 | Put | Option on Bond Future | 8352 | 9166 | 8352 | 9166 | 0.00 |
| 18/10/2006 | TRTI On 02-November-06 | | | Index Future | 236.2500 | 236.0180 | 236.2470 | 236.0180 | 500.00 |
| 19/10/2006 | CRDI On 02-November-06 | | | Index Future | 103.1600 | 103.1320 | 103.1570 | 103.1320 | 10.00 |
| 19/10/2006 | GOVI On 01-February-07 | | | jGovi | 243.9600 | 243.9700 | 243.9570 | 243.9700 | 0.00 |
| 19/10/2006 | GOVI On 03-May-07 | | | jGovi | 249.3700 | 249.3850 | 249.3700 | 249.3850 | 0.00 |
| 19/10/2006 | GOVI On 02-August-07 | | | jGovi | 255.2400 | 255.3060 | 255.2390 | 255.3060 | 0.00 |
| 19/10/2006 | GOVI On 02-November-06 | | | jGovi | 239.0200 | 239.0350 | 239.0230 | 239.0350 | 911.00 |
| 19/10/2006 | J153 On 31-August-10 | | | jSwap | 8.9500 | 8.9470 | 0.0484 | 0.0482 | 0.00 |
| 19/10/2006 | J157 On 15-September-15 | | | jSwap | 8.7100 | 8.6960 | 0.0336 | 0.0342 | 0.00 |
| 19/10/2006 | J186 On 21-December-26 | | | jSwap | 8.2800 | 8.2750 | 0.0775 | 0.0767 | 0.00 |
| 19/10/2006 | J194 On 28-February-08 | | | jSwap | 9.0900 | 9.0870 | 0.0221 | 0.0220 | 0.00 |
| 19/10/2006 | J201 On 22-December-14 | | | jSwap | 8.6800 | 8.6730 | 0.0715 | 0.0709 | 0.00 |
| 19/10/2006 | J203 On 15-September-17 | | | jSwap | 8.6300 | 8.6200 | 0.0796 | 0.0787 | 0.00 |
| 19/10/2006 | J204 On 21-December-18 | | | jSwap | 8.5500 | 8.5400 | 0.0812 | 0.0804 | 0.00 |
| 19/10/2006 | J207 On 15-January-20 | | | jSwap | 8.5300 | 8.5140 | 0.0421 | 0.0413 | 0.00 |
| 19/10/2006 | JBAR On 21-December-05 | | | jBar | 8.7000 | 8.7040 | 0.0000 | 0.0000 | 0.00 |
| 19/10/2006 | JFRA On 01-February-07 | | | jFra | 9.1000 | 9.0850 | 0.0222 | 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 |
|------------|------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2006 | JFRA On 07-February-08 | | | jFra | 9.1200 | 9.1110 | 0.0222 | 0.0222 | 0.00 |
| 19/10/2006 | JFRA On 03-May-07 | | | jFra | 9.2600 | 9.2620 | 0.0226 | 0.0226 | 0.00 |
| 19/10/2006 | JFRA On 02-August-07 | | | jFra | 9.2800 | 9.2550 | 0.0226 | 0.0225 | 0.00 |
| 19/10/2006 | JFRA On 02-November-06 | | | jFra | 8.8200 | 8.8230 | 0.0215 | 0.0215 | 0.00 |
| 19/10/2006 | JFRA On 01-November-07 | | | jFra | 9.2100 | 9.2210 | 0.0241 | 0.0242 | 0.00 |
| 19/10/2006 | JN02 On 01-February-07 | | | jNote | 9.1100 | 9.0940 | 0.1657 | 0.1655 | 0.00 |
| 19/10/2006 | JN02 On 03-May-07 | | | jNote | 9.0700 | 9.0520 | 0.1650 | 0.1648 | 0.00 |
| 19/10/2006 | JN02 On 02-August-07 | | | jNote | 9.0000 | 8.9780 | 0.1639 | 0.1635 | 0.00 |
| 19/10/2006 | JN02 On 02-November-06 | | | jNote | 9.0900 | 9.0840 | 0.1656 | 0.1654 | 0.00 |
| 19/10/2006 | JN05 On 01-February-07 | | | jNote | 8.8000 | 8.7930 | 0.3521 | 0.3519 | 0.00 |
| 19/10/2006 | JN05 On 03-May-07 | | | jNote | 8.7700 | 8.7570 | 0.3509 | 0.3507 | 0.00 |
| 19/10/2006 | JN05 On 02-August-07 | | | jNote | 8.7200 | 8.7110 | 0.3495 | 0.3493 | 0.00 |
| 19/10/2006 | JN05 On 02-November-06 | | | jNote | 8.8200 | 8.8060 | 0.3527 | 0.3523 | 0.00 |
| 19/10/2006 | JN10 On 01-February-07 | | | jNote | 8.5700 | 8.5530 | 0.5685 | 0.5678 | 0.00 |
| 19/10/2006 | JN10 On 03-May-07 | | | jNote | 8.5400 | 8.5230 | 0.5673 | 0.5666 | 0.00 |
| 19/10/2006 | JN10 On 02-August-07 | | | jNote | 8.5000 | 8.4860 | 0.5659 | 0.5652 | 0.00 |
| 19/10/2006 | JN10 On 02-November-06 | | | jNote | 8.5900 | 8.5700 | 0.5692 | 0.5685 | 0.00 |
| 19/10/2006 | JROD On 31-January-07 | | | jRod | 8.2700 | 8.2740 | 0.0015 | 0.0016 | 0.00 |
| 19/10/2006 | JROD On 28-February-07 | | | jRod | 8.5000 | 8.5020 | 0.0026 | 0.0026 | 0.00 |
| 19/10/2006 | JROD On 30-March-07 | | | jRod | 8.7300 | 8.7320 | 0.0037 | 0.0037 | 0.00 |
| 19/10/2006 | JROD On 30-April-07 | | | jRod | 8.5200 | 8.5270 | 0.0040 | 0.0040 | 0.00 |
| 19/10/2006 | JROD On 31-May-07 | | | jRod | 8.7100 | 8.7140 | 0.0053 | 0.0054 | 0.00 |
| 19/10/2006 | JROD On 31-October-06 | | | jRod | 7.7300 | 7.7370 | 0.0005 | 0.0004 | 0.00 |
| 19/10/2006 | JROD On 30-November-06 | | | jRod | 8.0300 | 8.0370 | 0.0003 | 0.0003 | 0.00 |
| 19/10/2006 | JROD On 29-December-06 | | | jRod | 8.4300 | 8.4350 | 0.0012 | 0.0013 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2006 | OTHI On 02-November-06 | | | Index Future | 236.9400 | 236.8760 | 236.9380 | 236.8760 | 15.00 |
| 19/10/2006 | R153 On 01-February-07 | | | Bond Future | 8.5300 | 8.5370 | 119.1907 | 119.1548 | 0.00 |
| 19/10/2006 | R153 On 03-May-07 | | | Bond Future | 8.4800 | 8.4890 | 115.2286 | 115.1980 | 0.00 |
| 19/10/2006 | R153 On 02-August-07 | | | Bond Future | 8.4300 | 8.4330 | 117.7733 | 117.7505 | 0.00 |
| 19/10/2006 | R153 On 02-November-06 | | | Bond Future | 8.5500 | 8.5620 | 116.6281 | 116.5899 | 478.00 |
| 19/10/2006 | R153 On 02-November-06 | 7.75 | Call | Option on Bond Future | 2953 | 2922 | 2953 | 2922 | 0.00 |
| 19/10/2006 | R153 On 02-November-06 | 8.00 | Call | Option on Bond Future | 2953 | 2922 | 2953 | 2922 | 0.00 |
| 19/10/2006 | R153 On 02-November-06 | 7.75 | Put | Option on Bond Future | 4730 | 5081 | 4730 | 5081 | 0.00 |
| 19/10/2006 | R153 On 02-November-06 | 8.00 | Put | Option on Bond Future | 4730 | 5081 | 4730 | 5081 | 0.00 |
| 19/10/2006 | R153 On 02-November-06 | 7.25 | Call | Option on Bond Future | 2 | 2 | 2 | 2 | 0.00 |
| 19/10/2006 | R153 On 02-November-06 | 7.25 | Put | Option on Bond Future | 28312 | 28695 | 28312 | 28695 | 0.00 |
| 19/10/2006 | R153 On 02-November-06 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/10/2006 | R153 On 02-November-06 | 7.25 | Put | Option on Bond Future | 37328 | 37710 | 37328 | 37710 | 0.00 |
| 19/10/2006 | R157 On 01-February-07 | | | Bond Future | 8.4000 | 8.4000 | 136.1397 | 136.1469 | 0.00 |
| 19/10/2006 | R157 On 03-May-07 | | | Bond Future | 8.3700 | 8.3710 | 132.3235 | 132.3377 | 0.00 |
| 19/10/2006 | R157 On 02-August-07 | | | Bond Future | 8.3400 | 8.3400 | 135.2492 | 135.2630 | 0.00 |
| 19/10/2006 | R157 On 02-November-06 | | | Bond Future | 8.4200 | 8.4200 | 133.2116 | 133.2116 | 12.00 |
| 19/10/2006 | R186 On 01-February-07 | | | Bond Future | 8.1000 | 8.0820 | 124.8837 | 125.0570 | 0.00 |
| 19/10/2006 | R186 On 03-May-07 | | | Bond Future | 8.0700 | 8.0570 | 127.6507 | 127.8465 | 0.00 |
| 19/10/2006 | R186 On 02-August-07 | | | Bond Future | 8.0500 | 8.0320 | 125.1656 | 125.3722 | 0.00 |
| 19/10/2006 | R186 On 02-November-06 | | | Bond Future | 8.1200 | 8.1030 | 127.3931 | 127.5669 | 29.00 |
| 19/10/2006 | R194 On 01-February-07 | | | Bond Future | 8.9000 | 8.9330 | 105.4701 | 105.4381 | 0.00 |
| 19/10/2006 | R194 On 03-May-07 | | | Bond Future | 8.8600 | 8.8900 | 102.7287 | 102.7015 | 0.00 |
| 19/10/2006 | R194 On 02-August-07 | | | Bond Future | 8.7800 | 8.8140 | 104.9965 | 104.9758 | 0.00 |
| 19/10/2006 | R194 On 02-November-06 | | | Bond Future | 8.8900 | 8.9150 | 103.2010 | 103.1691 | 0.00 |
| 19/10/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1080 | 1022 | 1080 | 1022 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 7626 | 7889 | 7626 | 7889 | 0.00 |
| 19/10/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 256 | 239 | 256 | 239 | 0.00 |
| 19/10/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 11873 | 12176 | 11873 | 12176 | 0.00 |
| 19/10/2006 | R201 On 01-February-07 | | | Bond Future | 8.3900 | 8.3820 | 103.1738 | 103.2025 | 0.00 |
| 19/10/2006 | R201 On 03-May-07 | | | Bond Future | 8.3600 | 8.3540 | 105.4667 | 105.5005 | 0.00 |
| 19/10/2006 | R201 On 02-August-07 | | | Bond Future | 8.3300 | 8.3250 | 103.3695 | 103.4135 | 0.00 |
| 19/10/2006 | R201 On 02-November-06 | | | Bond Future | 8.4100 | 8.4040 | 105.2843 | 105.3137 | 26.00 |
| 19/10/2006 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 22703 | 22956 | 22703 | 22956 | 0.00 |
| 19/10/2006 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 13378 | 13343 | 13378 | 13343 | 0.00 |
| 19/10/2006 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 24460 | 24718 | 24460 | 24718 | 0.00 |
| 19/10/2006 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 12296 | 12267 | 12296 | 12267 | 0.00 |
| 19/10/2006 | R201 On 02-November-06 | 8.00 | Call | Option on Bond Future | 20661 | 21032 | 20661 | 21032 | 0.00 |
| 19/10/2006 | R201 On 02-November-06 | 8.00 | Put | Option on Bond Future | 877 | 954 | 877 | 954 | 0.00 |
| 19/10/2006 | R201 On 02-November-06 | 8.00 | Call | Option on Bond Future | 34106 | 34425 | 34106 | 34425 | 0.00 |
| 19/10/2006 | R201 On 02-November-06 | 8.00 | Put | Option on Bond Future | 130 | 155 | 130 | 155 | 0.00 |
| 19/10/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 2110 | 2178 | 2110 | 2178 | 0.00 |
| 19/10/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 54822 | 54602 | 54822 | 54602 | 0.00 |
| 19/10/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 145 | 154 | 145 | 154 | 0.00 |
| 19/10/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 100151 | 99872 | 100151 | 99872 | 0.00 |
| 19/10/2006 | R203 On 01-February-07 | | | Bond Future | 8.3200 | 8.3060 | 102.8090 | 102.8783 | 0.00 |
| 19/10/2006 | R203 On 03-May-07 | | | Bond Future | 8.2900 | 8.2790 | 100.9120 | 100.9943 | 0.00 |
| 19/10/2006 | R203 On 02-August-07 | | | Bond Future | 8.2700 | 8.2510 | 103.1352 | 103.2299 | 0.00 |
| 19/10/2006 | R203 On 02-November-06 | | | Bond Future | 8.3300 | 8.3240 | 100.5981 | 100.6684 | 0.00 |
| 19/10/2006 | R204 On 01-February-07 | | | Bond Future | 8.2900 | 8.2780 | 98.8604 | 98.9414 | 0.00 |
| 19/10/2006 | R204 On 03-May-07 | | | Bond Future | 8.2700 | 8.2540 | 101.0555 | 101.1430 | 0.00 |
| 19/10/2006 | R204 On 02-August-07 | | | Bond Future | 8.2400 | 8.2300 | 99.2405 | 99.3342 | 0.00 |
| 19/10/2006 | R204 On 02-November-06 | | | Bond Future | 8.3100 | 8.2990 | 100.6909 | 100.7652 | 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 |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/10/2006 | R204 On 02-August-07 | 220.00 | Call | Option on Bond Future | 48253 | 48878 | 48253 | 48878 | 0.00 |
| 19/10/2006 | R204 On 02-August-07 | 220.00 | Put | Option on Bond Future | 29966 | 29653 | 29966 | 29653 | 0.00 |
| 19/10/2006 | R204 On 02-November-06 | 8.00 | Call | Option on Bond Future | 5734 | 6314 | 5734 | 6314 | 0.00 |
| 19/10/2006 | R204 On 02-November-06 | 8.00 | Put | Option on Bond Future | 10131 | 9968 | 10131 | 9968 | 0.00 |
| 19/10/2006 | R204 On 02-November-06 | 8.00 | Call | Option on Bond Future | 1035 | 1259 | 1035 | 1259 | 0.00 |
| 19/10/2006 | R204 On 02-November-06 | 8.00 | Put | Option on Bond Future | 24365 | 23845 | 24365 | 23845 | 0.00 |
| 19/10/2006 | R207 On 01-February-07 | | | Bond Future | 8.2200 | 8.2060 | 92.8160 | 92.8982 | 0.00 |
| 19/10/2006 | R207 On 03-May-07 | | | Bond Future | 8.2000 | 8.1830 | 94.8768 | 94.9658 | 0.00 |
| 19/10/2006 | R207 On 02-August-07 | | | Bond Future | 8.1700 | 8.1590 | 93.3293 | 93.4248 | 0.00 |
| 19/10/2006 | R207 On 02-November-06 | | | Bond Future | 8.2400 | 8.2280 | 94.3913 | 94.4666 | 0.00 |
| 19/10/2006 | R207 On 03-May-07 | 224.00 | Call | Option on Bond Future | 48427 | 49155 | 48427 | 49155 | 0.00 |
| 19/10/2006 | R207 On 03-May-07 | 224.00 | Put | Option on Bond Future | 8514 | 8352 | 8514 | 8352 | 0.00 |
| 19/10/2006 | TRTI On 02-November-06 | | | Index Future | 236.2400 | 236.2470 | 236.2390 | 236.2470 | 500.00 |
| 20/10/2006 | CRDI On 02-November-06 | | | Index Future | 103.0300 | 103.1570 | 103.0260 | 103.1570 | 10.00 |
| 20/10/2006 | GOVI On 01-February-07 | | | jGovi | 243.5200 | 243.9570 | 243.5245 | 243.9570 | 0.00 |
| 20/10/2006 | GOVI On 03-May-07 | | | jGovi | 248.9300 | 249.3700 | 248.9270 | 249.3700 | 0.00 |
| 20/10/2006 | GOVI On 02-August-07 | | | jGovi | 254.8000 | 255.2390 | 254.8000 | 255.2390 | 0.00 |
| 20/10/2006 | GOVI On 02-November-06 | | | jGovi | 238.6000 | 239.0230 | 238.6010 | 239.0230 | 884.00 |
| 20/10/2006 | J153 On 31-August-10 | | | jSwap | 8.9900 | 8.9530 | 0.0497 | 0.0484 | 0.00 |
| 20/10/2006 | J157 On 15-September-15 | | | jSwap | 8.7500 | 8.7050 | 0.0309 | 0.0336 | 0.00 |
| 20/10/2006 | J186 On 21-December-26 | | | jSwap | 8.3100 | 8.2830 | 0.0800 | 0.0775 | 0.00 |
| 20/10/2006 | J194 On 28-February-08 | | | jSwap | 9.1100 | 9.0920 | 0.0223 | 0.0221 | 0.00 |
| 20/10/2006 | J201 On 22-December-14 | | | jSwap | 8.7200 | 8.6830 | 0.0739 | 0.0715 | 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 |
|------------|-------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2006 | J203 On 15-September-17 | | | jSwap | 8.6800 | 8.6330 | 0.0824 | 0.0796 | 0.00 |
| 20/10/2006 | J204 On 21-December-18 | | | jSwap | 8.5900 | 8.5500 | 0.0844 | 0.0812 | 0.00 |
| 20/10/2006 | J207 On 15-January-20 | | | jSwap | 8.5800 | 8.5250 | 0.0461 | 0.0421 | 0.00 |
| 20/10/2006 | JBAR On 21-December-05 | | | jBar | 8.7000 | 8.7040 | 0.0000 | 0.0000 | 0.00 |
| 20/10/2006 | JFRA On 01-February-07 | | | jFra | 9.1100 | 9.1010 | 0.0222 | 0.0222 | 0.00 |
| 20/10/2006 | JFRA On 07-February-08 | | | jFra | 9.1400 | 9.1200 | 0.0223 | 0.0222 | 0.00 |
| 20/10/2006 | JFRA On 03-May-07 | | | jFra | 9.2800 | 9.2640 | 0.0226 | 0.0226 | 0.00 |
| 20/10/2006 | JFRA On 02-August-07 | | | jFra | 9.2700 | 9.2770 | 0.0226 | 0.0226 | 0.00 |
| 20/10/2006 | JFRA On 02-November-06 | | | jFra | 8.8000 | 8.8170 | 0.0215 | 0.0215 | 0.00 |
| 20/10/2006 | JFRA On 01-November-07 | | | jFra | 9.2600 | 9.2120 | 0.0242 | 0.0241 | 0.00 |
| 20/10/2006 | JN02 On 01-February-07 | | | jNote | 9.1300 | 9.1070 | 0.1661 | 0.1657 | 0.00 |
| 20/10/2006 | JN02 On 03-May-07 | | | jNote | 9.1000 | 9.0680 | 0.1656 | 0.1650 | 0.00 |
| 20/10/2006 | JN02 On 02-August-07 | | | jNote | 9.0300 | 8.9970 | 0.1645 | 0.1639 | 0.00 |
| 20/10/2006 | JN02 On 02-November-06 | | | jNote | 9.1100 | 9.0910 | 0.1659 | 0.1656 | 0.00 |
| 20/10/2006 | JN05 On 01-February-07 | | | jNote | 8.8400 | 8.8020 | 0.3534 | 0.3521 | 0.00 |
| 20/10/2006 | JN05 On 03-May-07 | | | jNote | 8.8100 | 8.7650 | 0.3522 | 0.3509 | 0.00 |
| 20/10/2006 | JN05 On 02-August-07 | | | jNote | 8.7600 | 8.7180 | 0.3508 | 0.3495 | 0.00 |
| 20/10/2006 | JN05 On 02-November-06 | | | jNote | 8.8500 | 8.8160 | 0.3539 | 0.3527 | 0.00 |
| 20/10/2006 | JN10 On 01-February-07 | | | jNote | 8.6100 | 8.5690 | 0.5704 | 0.5685 | 0.00 |
| 20/10/2006 | JN10 On 03-May-07 | | | jNote | 8.5800 | 8.5390 | 0.5692 | 0.5673 | 0.00 |
| 20/10/2006 | JN10 On 02-August-07 | | | jNote | 8.5500 | 8.5010 | 0.5677 | 0.5659 | 0.00 |
| 20/10/2006 | JN10 On 02-November-06 | | | jNote | 8.6300 | 8.5850 | 0.5711 | 0.5692 | 0.00 |
| 20/10/2006 | JROD On 31-January-07 | | | jRod | 8.2600 | 8.2690 | 0.0019 | 0.0015 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2006 | JROD On 28-February-07 | | | jRod | 8.4900 | 8.4960 | 0.0030 | 0.0026 | 0.00 |
| 20/10/2006 | JROD On 30-March-07 | | | jRod | 8.7200 | 8.7270 | 0.0041 | 0.0037 | 0.00 |
| 20/10/2006 | JROD On 30-April-07 | | | jRod | 8.5200 | 8.5230 | 0.0044 | 0.0040 | 0.00 |
| 20/10/2006 | JROD On 31-May-07 | | | jRod | 8.7100 | 8.7090 | 0.0057 | 0.0053 | 0.00 |
| 20/10/2006 | JROD On 31-October-06 | | | jRod | 7.7300 | 7.7340 | 0.0000 | 0.0005 | 0.00 |
| 20/10/2006 | JROD On 30-November-06 | | | jRod | 8.0200 | 8.0300 | 0.0007 | 0.0003 | 0.00 |
| 20/10/2006 | JROD On 29-December-06 | | | jRod | 8.4100 | 8.4250 | 0.0016 | 0.0012 | 0.00 |
| 20/10/2006 | OTHI On 02-November-06 | | | Index Future | 236.6100 | 236.9380 | 236.6050 | 236.9380 | 15.00 |
| 20/10/2006 | R153 On 01-February-07 | | | Bond Future | 8.5600 | 8.5260 | 119.0796 | 119.1907 | 0.00 |
| 20/10/2006 | R153 On 03-May-07 | | | Bond Future | 8.5200 | 8.4790 | 115.1183 | 115.2286 | 0.00 |
| 20/10/2006 | R153 On 02-August-07 | | | Bond Future | 8.4600 | 8.4250 | 117.6677 | 117.7733 | 0.00 |
| 20/10/2006 | R153 On 02-November-06 | | | Bond Future | 8.5800 | 8.5510 | 116.5203 | 116.6281 | 474.00 |
| 20/10/2006 | R153 On 02-November-06 | 7.75 | Call | Option on Bond Future | 2386 | 2953 | 2386 | 2953 | 0.00 |
| 20/10/2006 | R153 On 02-November-06 | 8.00 | Call | Option on Bond Future | 2386 | 2953 | 2386 | 2953 | 0.00 |
| 20/10/2006 | R153 On 02-November-06 | 7.75 | Put | Option on Bond Future | 5240 | 4730 | 5240 | 4730 | 0.00 |
| 20/10/2006 | R153 On 02-November-06 | 8.00 | Put | Option on Bond Future | 5240 | 4730 | 5240 | 4730 | 0.00 |
| 20/10/2006 | R153 On 02-November-06 | 7.25 | Call | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 20/10/2006 | R153 On 02-November-06 | 7.25 | Put | Option on Bond Future | 29389 | 28312 | 29389 | 28312 | 0.00 |
| 20/10/2006 | R153 On 02-November-06 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/10/2006 | R153 On 02-November-06 | 7.25 | Put | Option on Bond Future | 38406 | 37328 | 38406 | 37328 | 0.00 |
| 20/10/2006 | R157 On 01-February-07 | | | Bond Future | 8.4400 | 8.4010 | 135.8289 | 136.1397 | 0.00 |
| 20/10/2006 | R157 On 03-May-07 | | | Bond Future | 8.4200 | 8.3730 | 132.0125 | 132.3235 | 0.00 |
| 20/10/2006 | R157 On 02-August-07 | | | Bond Future | 8.3900 | 8.3420 | 134.9383 | 135.2492 | 0.00 |
| 20/10/2006 | R157 On 02-November-06 | | | Bond Future | 8.4600 | 8.4200 | 132.9160 | 133.2116 | 12.00 |
| 20/10/2006 | R186 On 01-February-07 | | | Bond Future | 8.1400 | 8.0970 | 124.4005 | 124.8837 | 0.00 |
| 20/10/2006 | R186 On 03-May-07 | | | Bond Future | 8.1200 | 8.0740 | 127.1691 | 127.6507 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2006 | R186 On 02-August-07 | | | Bond Future | 8.0900 | 8.0500 | 124.6741 | 125.1656 | 0.00 |
| 20/10/2006 | R186 On 02-November-06 | | | Bond Future | 8.1600 | 8.1180 | 126.9198 | 127.3931 | 29.00 |
| 20/10/2006 | R194 On 01-February-07 | | | Bond Future | 8.9400 | 8.9010 | 105.4291 | 105.4701 | 0.00 |
| 20/10/2006 | R194 On 03-May-07 | | | Bond Future | 8.9100 | 8.8550 | 102.6899 | 102.7287 | 0.00 |
| 20/10/2006 | R194 On 02-August-07 | | | Bond Future | 8.8400 | 8.7760 | 104.9638 | 104.9965 | 0.00 |
| 20/10/2006 | R194 On 02-November-06 | | | Bond Future | 8.9200 | 8.8890 | 103.1641 | 103.2010 | 0.00 |
| 20/10/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 980 | 1080 | 980 | 1080 | 0.00 |
| 20/10/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 7937 | 7626 | 7937 | 7626 | 0.00 |
| 20/10/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 223 | 256 | 223 | 256 | 0.00 |
| 20/10/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 12250 | 11873 | 12250 | 11873 | 0.00 |
| 20/10/2006 | R201 On 01-February-07 | | | Bond Future | 8.4300 | 8.3870 | 102.9267 | 103.1738 | 0.00 |
| 20/10/2006 | R201 On 03-May-07 | | | Bond Future | 8.4000 | 8.3600 | 105.2193 | 105.4667 | 0.00 |
| 20/10/2006 | R201 On 02-August-07 | | | Bond Future | 8.3800 | 8.3330 | 103.1221 | 103.3695 | 0.00 |
| 20/10/2006 | R201 On 02-November-06 | | | Bond Future | 8.4500 | 8.4090 | 105.0438 | 105.2843 | 26.00 |
| 20/10/2006 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 21185 | 22703 | 21185 | 22703 | 0.00 |
| 20/10/2006 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 14330 | 13378 | 14330 | 13378 | 0.00 |
| 20/10/2006 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 22881 | 24460 | 22881 | 24460 | 0.00 |
| 20/10/2006 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 13188 | 12296 | 13188 | 12296 | 0.00 |
| 20/10/2006 | R201 On 02-November-06 | 8.00 | Call | Option on Bond Future | 18426 | 20661 | 18426 | 20661 | 0.00 |
| 20/10/2006 | R201 On 02-November-06 | 8.00 | Put | Option on Bond Future | 1047 | 877 | 1047 | 877 | 0.00 |
| 20/10/2006 | R201 On 02-November-06 | 8.00 | Call | Option on Bond Future | 31722 | 34106 | 31722 | 34106 | 0.00 |
| 20/10/2006 | R201 On 02-November-06 | 8.00 | Put | Option on Bond Future | 151 | 130 | 151 | 130 | 0.00 |
| 20/10/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 1821 | 2110 | 1821 | 2110 | 0.00 |
| 20/10/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 57004 | 54822 | 57004 | 54822 | 0.00 |
| 20/10/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 116 | 145 | 116 | 145 | 0.00 |
| 20/10/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 102593 | 100151 | 102593 | 100151 | 0.00 |
| 20/10/2006 | R203 On 01-February-07 | | | Bond Future | 8.3600 | 8.3160 | 102.5113 | 102.8090 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/10/2006 | R203 On 03-May-07 | | | Bond Future | 8.3300 | 8.2910 | 100.6181 | 100.9120 | 0.00 |
| 20/10/2006 | R203 On 02-August-07 | | | Bond Future | 8.3100 | 8.2650 | 102.8451 | 103.1352 | 0.00 |
| 20/10/2006 | R203 On 02-November-06 | | | Bond Future | 8.3800 | 8.3340 | 100.3105 | 100.5981 | 0.00 |
| 20/10/2006 | R204 On 01-February-07 | | | Bond Future | 8.3300 | 8.2890 | 98.5520 | 98.8604 | 0.00 |
| 20/10/2006 | R204 On 03-May-07 | | | Bond Future | 8.3100 | 8.2660 | 100.7431 | 101.0555 | 0.00 |
| 20/10/2006 | R204 On 02-August-07 | | | Bond Future | 8.2900 | 8.2430 | 98.9313 | 99.2405 | 0.00 |
| 20/10/2006 | R204 On 02-November-06 | | | Bond Future | 8.3500 | 8.3090 | 100.3942 | 100.6909 | 0.00 |
| 20/10/2006 | R204 On 02-August-07 | 220.00 | Call | Option on Bond Future | 46369 | 48253 | 46369 | 48253 | 0.00 |
| 20/10/2006 | R204 On 02-August-07 | 220.00 | Put | Option on Bond Future | 31174 | 29966 | 31174 | 29966 | 0.00 |
| 20/10/2006 | R204 On 02-November-06 | 8.00 | Call | Option on Bond Future | 4333 | 5734 | 4333 | 5734 | 0.00 |
| 20/10/2006 | R204 On 02-November-06 | 8.00 | Put | Option on Bond Future | 11696 | 10131 | 11696 | 10131 | 0.00 |
| 20/10/2006 | R204 On 02-November-06 | 8.00 | Call | Option on Bond Future | 636 | 1035 | 636 | 1035 | 0.00 |
| 20/10/2006 | R204 On 02-November-06 | 8.00 | Put | Option on Bond Future | 26933 | 24365 | 26933 | 24365 | 0.00 |
| 20/10/2006 | R207 On 01-February-07 | | | Bond Future | 8.2600 | 8.2170 | 92.4660 | 92.8160 | 0.00 |
| 20/10/2006 | R207 On 03-May-07 | | | Bond Future | 8.2400 | 8.1950 | 94.5221 | 94.8768 | 0.00 |
| 20/10/2006 | R207 On 02-August-07 | | | Bond Future | 8.2200 | 8.1720 | 92.9702 | 93.3293 | 0.00 |
| 20/10/2006 | R207 On 02-November-06 | | | Bond Future | 8.2800 | 8.2380 | 94.0460 | 94.3913 | 0.00 |
| 20/10/2006 | R207 On 03-May-07 | 224.00 | Call | Option on Bond Future | 45704 | 48427 | 45704 | 48427 | 0.00 |
| 20/10/2006 | R207 On 03-May-07 | 224.00 | Put | Option on Bond Future | 9338 | 8514 | 9338 | 8514 | 0.00 |
| 20/10/2006 | TRTI On 02-November-06 | | | Index Future | 235.8300 | 236.2390 | 235.8260 | 236.2390 | 500.00 |