



# Derivatives Weekly Statistics Report

From 2006/10/23 To 2006/10/27

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2006	CRDI On 02-November-06			Index Future	102.8000	103.0260	102.7980	103.0260	10.00
23/10/2006	GOVI On 01-February-07			jGovi	242.8000	243.5245	242.7950	243.5245	0.00
23/10/2006	GOVI On 03-May-07			jGovi	248.1800	248.9270	248.1785	248.9270	0.00
23/10/2006	GOVI On 02-August-07			jGovi	254.0700	254.8000	254.0720	254.8000	0.00
23/10/2006	GOVI On 02-November-06			jGovi	237.8900	238.6010	237.8860	238.6010	672.00
23/10/2006	J153 On 31-August-10			jSwap	9.1000	8.9920	0.0532	0.0497	0.00
23/10/2006	J157 On 15-September-15			jSwap	8.8500	8.7480	0.0244	0.0309	0.00
23/10/2006	J186 On 21-December-26			jSwap	8.4400	8.3100	0.0925	0.0800	0.00
23/10/2006	J194 On 28-February-08			jSwap	9.1700	9.1090	0.0231	0.0223	0.00
23/10/2006	J201 On 22-December-14			jSwap	8.8200	8.7240	0.0797	0.0739	0.00
23/10/2006	J203 On 15-September-17			jSwap	8.7800	8.6760	0.0892	0.0824	0.00
23/10/2006	J204 On 21-December-18			jSwap	8.6900	8.5940	0.0917	0.0844	0.00
23/10/2006	J207 On 15-January-20			jSwap	8.6800	8.5760	0.0541	0.0461	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
23/10/2006	JBAR On 21-December-05			jBar	8.7200	8.7040	0.0000	0.0000	0.00
23/10/2006	JFRA On 01-February-07			jFra	9.1600	9.1090	0.0223	0.0222	0.00
23/10/2006	JFRA On 07-February-08			jFra	9.2600	9.1430	0.0225	0.0223	0.00
23/10/2006	JFRA On 03-May-07			jFra	9.3800	9.2840	0.0229	0.0226	0.00
23/10/2006	JFRA On 02-August-07			jFra	9.3700	9.2740	0.0228	0.0226	0.00
23/10/2006	JFRA On 02-November-06			jFra	8.8100	8.8040	0.0215	0.0215	0.00
23/10/2006	JFRA On 01-November-07			jFra	9.3400	9.2570	0.0245	0.0242	0.00
23/10/2006	JN02 On 01-February-07			jNote	9.2300	9.1320	0.1678	0.1661	0.00
23/10/2006	JN02 On 03-May-07			jNote	9.2100	9.0990	0.1675	0.1656	0.00
23/10/2006	JN02 On 02-August-07			jNote	9.1600	9.0340	0.1665	0.1645	0.00
23/10/2006	JN02 On 02-November-06			jNote	9.1900	9.1090	0.1673	0.1659	0.00
23/10/2006	JN05 On 01-February-07			jNote	8.9500	8.8410	0.3569	0.3534	0.00
23/10/2006	JN05 On 03-May-07			jNote	8.9200	8.8060	0.3558	0.3522	0.00
23/10/2006	JN05 On 02-August-07			jNote	8.8700	8.7600	0.3543	0.3508	0.00
23/10/2006	JN05 On 02-November-06			jNote	8.9600	8.8530	0.3573	0.3539	0.00
23/10/2006	JN10 On 01-February-07			jNote	8.7200	8.6120	0.5748	0.5704	0.00
23/10/2006	JN10 On 03-May-07			jNote	8.6900	8.5830	0.5736	0.5692	0.00
23/10/2006	JN10 On 02-August-07			jNote	8.6600	8.5460	0.5722	0.5677	0.00
23/10/2006	JN10 On 02-November-06			jNote	8.7300	8.6270	0.5754	0.5711	0.00
23/10/2006	JROD On 31-January-07			jRod	8.2600	8.2590	0.0015	0.0019	0.00
23/10/2006	JROD On 28-February-07			jRod	8.4800	8.4880	0.0025	0.0030	0.00
23/10/2006	JROD On 30-March-07			jRod	8.7100	8.7200	0.0036	0.0041	0.00
23/10/2006	JROD On 30-April-07			jRod	8.5100	8.5190	0.0039	0.0044	0.00
23/10/2006	JROD On 31-May-07			jRod	8.6900	8.7050	0.0052	0.0057	0.00
23/10/2006	JROD On 31-October-06			jRod	7.7300	7.7310	0.0005	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
23/10/2006	JROD On 30-November-06			jRod	8.0100	8.0190	0.0002	0.0007	0.00
23/10/2006	JROD On 29-December-06			jRod	8.4000	8.4070	0.0012	0.0016	0.00
23/10/2006	OTHI On 02-November-06			Index Future	236.0700	236.6050	236.0730	236.6050	15.00
23/10/2006	R153 On 01-February-07			Bond Future	8.6400	8.5600	118.8123	119.0796	0.00
23/10/2006	R153 On 03-May-07			Bond Future	8.6000	8.5150	114.8646	115.1183	0.00
23/10/2006	R153 On 02-August-07			Bond Future	8.5400	8.4620	117.4342	117.6677	0.00
23/10/2006	R153 On 02-November-06			Bond Future	8.6800	8.5820	116.1977	116.5203	503.00
23/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1026	2386	1026	2386	0.00
23/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	1026	2386	1026	2386	0.00
23/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	7107	5240	7107	5240	0.00
23/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	7107	5240	7107	5240	0.00
23/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	1	0	1	0.00
23/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	32615	29389	32615	29389	0.00
23/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
23/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	41632	38406	41632	38406	0.00
23/10/2006	R157 On 01-February-07			Bond Future	8.5100	8.4440	135.3395	135.8289	0.00
23/10/2006	R157 On 03-May-07			Bond Future	8.4900	8.4170	131.5338	132.0125	0.00
23/10/2006	R157 On 02-August-07			Bond Future	8.4500	8.3870	134.4772	134.9383	0.00
23/10/2006	R157 On 02-November-06			Bond Future	8.5400	8.4600	132.3275	132.9160	6.00
23/10/2006	R186 On 01-February-07			Bond Future	8.2200	8.1390	123.5221	124.4005	0.00
23/10/2006	R186 On 03-May-07			Bond Future	8.1900	8.1160	126.2934	127.1691	0.00
23/10/2006	R186 On 02-August-07			Bond Future	8.1700	8.0930	123.8014	124.6741	0.00
23/10/2006	R186 On 02-November-06			Bond Future	8.2300	8.1590	126.0612	126.9198	29.00
23/10/2006	R194 On 01-February-07			Bond Future	9.0400	8.9420	105.3281	105.4291	0.00
23/10/2006	R194 On 03-May-07			Bond Future	9.0200	8.9050	102.6046	102.6899	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
23/10/2006	R194 On 02-August-07			Bond Future	8.9500	8.8360	104.8996	104.9638	0.00
23/10/2006	R194 On 02-November-06			Bond Future	9.0000	8.9190	103.0624	103.1641	0.00
23/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	757	980	757	980	0.00
23/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8723	7937	8723	7937	0.00
23/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	153	223	153	223	0.00
23/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13190	12250	13190	12250	0.00
23/10/2006	R201 On 01-February-07			Bond Future	8.5000	8.4300	102.5375	102.9267	0.00
23/10/2006	R201 On 03-May-07			Bond Future	8.4700	8.4040	104.8384	105.2193	0.00
23/10/2006	R201 On 02-August-07			Bond Future	8.4500	8.3780	102.7552	103.1221	0.00
23/10/2006	R201 On 02-November-06			Bond Future	8.5200	8.4500	104.6640	105.0438	26.00
23/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	18779	21185	18779	21185	0.00
23/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	15816	14330	15816	14330	0.00
23/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	20378	22881	20378	22881	0.00
23/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	14577	13188	14577	13188	0.00
23/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	14737	18426	14737	18426	0.00
23/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1156	1047	1156	1047	0.00
23/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	27902	31722	27902	31722	0.00
23/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	129	151	129	151	0.00
23/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1388	1821	1388	1821	0.00
23/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	60462	57004	60462	57004	0.00
23/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	76	116	76	116	0.00
23/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	106445	102593	106445	102593	0.00
23/10/2006	R203 On 01-February-07			Bond Future	8.4200	8.3590	102.0841	102.5113	0.00
23/10/2006	R203 On 03-May-07			Bond Future	8.4000	8.3340	100.1963	100.6181	0.00
23/10/2006	R203 On 02-August-07			Bond Future	8.3700	8.3080	102.4355	102.8451	0.00
23/10/2006	R203 On 02-November-06			Bond Future	8.4400	8.3750	99.8917	100.3105	0.00
23/10/2006	R204 On 01-February-07			Bond Future	8.4000	8.3310	98.0629	98.5520	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
23/10/2006	R204 On 03-May-07			Bond Future	8.3800	8.3090	100.2588	100.7431	0.00
23/10/2006	R204 On 02-August-07			Bond Future	8.3500	8.2860	98.4522	98.9313	0.00
23/10/2006	R204 On 02-November-06			Bond Future	8.4200	8.3490	99.9075	100.3942	0.00
23/10/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	43427	46369	43427	46369	0.00
23/10/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	33023	31174	33023	31174	0.00
23/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2143	4333	2143	4333	0.00
23/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	14374	11696	14374	11696	0.00
23/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	163	636	163	636	0.00
23/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	31327	26933	31327	26933	0.00
23/10/2006	R207 On 01-February-07			Bond Future	8.3400	8.2640	91.9332	92.4660	0.00
23/10/2006	R207 On 03-May-07			Bond Future	8.3200	8.2430	93.9935	94.5221	0.00
23/10/2006	R207 On 02-August-07			Bond Future	8.2900	8.2210	92.4533	92.9702	0.00
23/10/2006	R207 On 02-November-06			Bond Future	8.3500	8.2840	93.5240	94.0460	0.00
23/10/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	41690	45704	41690	45704	0.00
23/10/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	10609	9338	10609	9338	0.00
23/10/2006	TRTI On 02-November-06			Index Future	235.1300	235.8260	235.1260	235.8260	500.00
24/10/2006	CRDI On 02-November-06			Index Future	102.8900	102.7980	102.8940	102.7980	10.00
24/10/2006	GOVI On 01-February-07			jGovi	243.1000	242.7950	243.1040	242.7950	0.00
24/10/2006	GOVI On 03-May-07			jGovi	248.5000	248.1785	248.4950	248.1785	0.00
24/10/2006	GOVI On 02-August-07			jGovi	254.3500	254.0720	254.3500	254.0720	0.00
24/10/2006	GOVI On 02-November-06			jGovi	238.1900	237.8860	238.1910	237.8860	672.00
24/10/2006	J153 On 31-August-10			jSwap	9.0700	9.0970	0.0524	0.0532	0.00
24/10/2006	J157 On 15-September-15			jSwap	8.8300	8.8520	0.0260	0.0244	0.00
24/10/2006	J186 On 21-December-26			jSwap	8.4200	8.4440	0.0899	0.0925	0.00

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24/10/2006	J194 On 28-February-08			jSwap	9.1600	9.1690	0.0230	0.0231	0.00
24/10/2006	J201 On 22-December-14			jSwap	8.8000	8.8230	0.0783	0.0797	0.00
24/10/2006	J203 On 15-September-17			jSwap	8.7600	8.7780	0.0882	0.0892	0.00
24/10/2006	J204 On 21-December-18			jSwap	8.6700	8.6930	0.0899	0.0917	0.00
24/10/2006	J207 On 15-January-20			jSwap	8.6500	8.6790	0.0520	0.0541	0.00
24/10/2006	JBAR On 21-December-05			jBar	8.7300	8.7180	0.0000	0.0000	0.00
24/10/2006	JFRA On 01-February-07			jFra	9.1600	9.1590	0.0223	0.0223	0.00
24/10/2006	JFRA On 07-February-08			jFra	9.2300	9.2550	0.0225	0.0225	0.00
24/10/2006	JFRA On 03-May-07			jFra	9.3700	9.3840	0.0228	0.0229	0.00
24/10/2006	JFRA On 02-August-07			jFra	9.3600	9.3730	0.0228	0.0228	0.00
24/10/2006	JFRA On 02-November-06			jFra	8.8100	8.8080	0.0215	0.0215	0.00
24/10/2006	JFRA On 01-November-07			jFra	9.3200	9.3430	0.0244	0.0245	0.00
24/10/2006	JN02 On 01-February-07			jNote	9.2100	9.2330	0.1675	0.1678	0.00
24/10/2006	JN02 On 03-May-07			jNote	9.1900	9.2140	0.1670	0.1675	0.00
24/10/2006	JN02 On 02-August-07			jNote	9.1200	9.1570	0.1659	0.1665	0.00
24/10/2006	JN02 On 02-November-06			jNote	9.1800	9.1920	0.1670	0.1673	0.00
24/10/2006	JN05 On 01-February-07			jNote	8.9400	8.9540	0.3564	0.3569	0.00
24/10/2006	JN05 On 03-May-07			jNote	8.9100	8.9210	0.3555	0.3558	0.00
24/10/2006	JN05 On 02-August-07			jNote	8.8600	8.8730	0.3541	0.3543	0.00
24/10/2006	JN05 On 02-November-06			jNote	8.9400	8.9610	0.3567	0.3573	0.00
24/10/2006	JN10 On 01-February-07			jNote	8.7000	8.7190	0.5741	0.5748	0.00
24/10/2006	JN10 On 03-May-07			jNote	8.6800	8.6920	0.5730	0.5736	0.00

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24/10/2006	JN10 On 02-August-07			jNote	8.6400	8.6550	0.5715	0.5722	0.00
24/10/2006	JN10 On 02-November-06			jNote	8.7200	8.7310	0.5748	0.5754	0.00
24/10/2006	JROD On 31-January-07			jRod	8.2600	8.2560	0.0015	0.0015	0.00
24/10/2006	JROD On 28-February-07			jRod	8.5000	8.4830	0.0026	0.0025	0.00
24/10/2006	JROD On 30-March-07			jRod	8.7500	8.7110	0.0038	0.0036	0.00
24/10/2006	JROD On 30-April-07			jRod	8.5500	8.5100	0.0042	0.0039	0.00
24/10/2006	JROD On 31-May-07			jRod	8.7500	8.6930	0.0056	0.0052	0.00
24/10/2006	JROD On 31-October-06			jRod	7.7300	7.7280	0.0005	0.0005	0.00
24/10/2006	JROD On 30-November-06			jRod	8.0000	8.0070	0.0002	0.0002	0.00
24/10/2006	JROD On 29-December-06			jRod	8.3900	8.3970	0.0011	0.0012	0.00
24/10/2006	OTHI On 02-November-06			Index Future	236.3000	236.0730	236.3000	236.0730	15.00
24/10/2006	R153 On 01-February-07			Bond Future	8.6300	8.6420	118.8676	118.8123	0.00
24/10/2006	R153 On 03-May-07			Bond Future	8.5800	8.5980	114.9196	114.8646	0.00
24/10/2006	R153 On 02-August-07			Bond Future	8.5300	8.5440	117.4883	117.4342	0.00
24/10/2006	R153 On 02-November-06			Bond Future	8.6500	8.6750	116.2843	116.1977	503.00
24/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1104	1026	1104	1026	0.00
24/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	1104	1026	1104	1026	0.00
24/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	6319	7107	6319	7107	0.00
24/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	6319	7107	6319	7107	0.00
24/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	31749	32615	31749	32615	0.00
24/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
24/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	40766	41632	40766	41632	0.00
24/10/2006	R157 On 01-February-07			Bond Future	8.4900	8.5120	135.5336	135.3395	0.00
24/10/2006	R157 On 03-May-07			Bond Future	8.4600	8.4850	131.7306	131.5338	0.00
24/10/2006	R157 On 02-August-07			Bond Future	8.4300	8.4540	134.6697	134.4772	0.00

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24/10/2006	R157 On 02-November-06			Bond Future	8.5500	8.5400	132.2542	132.3275	6.00
24/10/2006	R186 On 01-February-07			Bond Future	8.1900	8.2160	123.8746	123.5221	0.00
24/10/2006	R186 On 03-May-07			Bond Future	8.1600	8.1930	126.6448	126.2934	0.00
24/10/2006	R186 On 02-August-07			Bond Future	8.1400	8.1700	124.1630	123.8014	0.00
24/10/2006	R186 On 02-November-06			Bond Future	8.2000	8.2340	126.4035	126.0612	29.00
24/10/2006	R194 On 01-February-07			Bond Future	9.0300	9.0430	105.3371	105.3281	0.00
24/10/2006	R194 On 03-May-07			Bond Future	9.0100	9.0150	102.6124	102.6046	0.00
24/10/2006	R194 On 02-August-07			Bond Future	8.9400	8.9540	104.9056	104.8996	0.00
24/10/2006	R194 On 02-November-06			Bond Future	9.0000	9.0020	103.0709	103.0624	0.00
24/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	762	757	762	757	0.00
24/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8638	8723	8638	8723	0.00
24/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	154	153	154	153	0.00
24/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13101	13190	13101	13190	0.00
24/10/2006	R201 On 01-February-07			Bond Future	8.4700	8.4980	102.6861	102.5375	0.00
24/10/2006	R201 On 03-May-07			Bond Future	8.4500	8.4720	104.9895	104.8384	0.00
24/10/2006	R201 On 02-August-07			Bond Future	8.4200	8.4450	102.9083	102.7552	0.00
24/10/2006	R201 On 02-November-06			Bond Future	8.4900	8.5150	104.8099	104.6640	26.00
24/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	19500	18779	19500	18779	0.00
24/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	15051	15816	15051	15816	0.00
24/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	21138	20378	21138	20378	0.00
24/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	13851	14577	13851	14577	0.00
24/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	15834	14737	15834	14737	0.00
24/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	794	1156	794	1156	0.00
24/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	29299	27902	29299	27902	0.00
24/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	68	129	68	129	0.00
24/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1478	1388	1478	1388	0.00
24/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	59066	60462	59066	60462	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
24/10/2006	R201	On 01-February-07	8.00	Call	Option on Bond Future	82	76	82	76	0.00
24/10/2006	R201	On 01-February-07	8.00	Put	Option on Bond Future	104965	106445	104965	106445	0.00
24/10/2006	R203	On 01-February-07			Bond Future	8.3900	8.4210	102.2974	102.0841	0.00
24/10/2006	R203	On 03-May-07			Bond Future	8.3600	8.3960	100.4137	100.1963	0.00
24/10/2006	R203	On 02-August-07			Bond Future	8.3400	8.3690	102.6568	102.4355	0.00
24/10/2006	R203	On 02-November-06			Bond Future	8.4100	8.4350	100.1008	99.8917	0.00
24/10/2006	R204	On 01-February-07			Bond Future	8.3700	8.3980	98.2450	98.0629	0.00
24/10/2006	R204	On 03-May-07			Bond Future	8.3500	8.3760	100.4536	100.2588	0.00
24/10/2006	R204	On 02-August-07			Bond Future	8.3300	8.3530	98.6520	98.4522	0.00
24/10/2006	R204	On 02-November-06			Bond Future	8.3900	8.4150	100.0915	99.9075	0.00
24/10/2006	R204	On 02-August-07	220.00	Call	Option on Bond Future	44493	43427	44493	43427	0.00
24/10/2006	R204	On 02-August-07	220.00	Put	Option on Bond Future	32091	33023	32091	33023	0.00
24/10/2006	R204	On 02-November-06	8.00	Call	Option on Bond Future	2327	2143	2327	2143	0.00
24/10/2006	R204	On 02-November-06	8.00	Put	Option on Bond Future	12719	14374	12719	14374	0.00
24/10/2006	R204	On 02-November-06	8.00	Call	Option on Bond Future	162	163	162	163	0.00
24/10/2006	R204	On 02-November-06	8.00	Put	Option on Bond Future	29487	31327	29487	31327	0.00
24/10/2006	R207	On 01-February-07			Bond Future	8.3100	8.3360	92.1251	91.9332	0.00
24/10/2006	R207	On 03-May-07			Bond Future	8.2900	8.3150	94.1913	93.9935	0.00
24/10/2006	R207	On 02-August-07			Bond Future	8.2700	8.2920	92.6494	92.4533	0.00
24/10/2006	R207	On 02-November-06			Bond Future	8.3300	8.3540	93.7100	93.5240	0.00
24/10/2006	R207	On 03-May-07	224.00	Call	Option on Bond Future	43068	41690	43068	41690	0.00
24/10/2006	R207	On 03-May-07	224.00	Put	Option on Bond Future	10010	10609	10010	10609	0.00
24/10/2006	TRTI	On 02-November-06			Index Future	235.4300	235.1260	235.4250	235.1260	500.00
25/10/2006	CRDI	On 02-November-06			Index Future	103.1000	102.8940	103.0990	102.8940	10.00
25/10/2006	GOVI	On 01-February-07			jGovi	243.9800	243.1040	243.9750	243.1040	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
25/10/2006	GOVI On 03-May-07			jGovi	249.3800	248.4950	249.3810	248.4950	0.00
25/10/2006	GOVI On 02-August-07			jGovi	255.3300	254.3500	255.3340	254.3500	0.00
25/10/2006	GOVI On 02-November-06			jGovi	239.0500	238.1910	239.0490	238.1910	672.00
25/10/2006	J153 On 31-August-10			jSwap	9.0300	9.0730	0.0509	0.0524	0.00
25/10/2006	J157 On 15-September-15			jSwap	8.7600	8.8270	0.0305	0.0260	0.00
25/10/2006	J186 On 21-December-26			jSwap	8.3300	8.4160	0.0815	0.0899	0.00
25/10/2006	J194 On 28-February-08			jSwap	9.1500	9.1580	0.0229	0.0230	0.00
25/10/2006	J201 On 22-December-14			jSwap	8.7300	8.7990	0.0746	0.0783	0.00
25/10/2006	J203 On 15-September-17			jSwap	8.6900	8.7620	0.0831	0.0882	0.00
25/10/2006	J204 On 21-December-18			jSwap	8.5900	8.6690	0.0838	0.0899	0.00
25/10/2006	J207 On 15-January-20			jSwap	8.5600	8.6510	0.0452	0.0520	0.00
25/10/2006	JBAR On 21-December-05			jBar	8.7300	8.7260	0.0000	0.0000	0.00
25/10/2006	JFRA On 01-February-07			jFra	9.1500	9.1580	0.0223	0.0223	0.00
25/10/2006	JFRA On 07-February-08			jFra	9.2200	9.2330	0.0225	0.0225	0.00
25/10/2006	JFRA On 03-May-07			jFra	9.3600	9.3670	0.0228	0.0228	0.00
25/10/2006	JFRA On 02-August-07			jFra	9.3500	9.3590	0.0228	0.0228	0.00
25/10/2006	JFRA On 02-November-06			jFra	8.8000	8.8090	0.0215	0.0215	0.00
25/10/2006	JFRA On 01-November-07			jFra	9.3100	9.3220	0.0244	0.0244	0.00
25/10/2006	JN02 On 01-February-07			jNote	9.1900	9.2110	0.1671	0.1675	0.00
25/10/2006	JN02 On 03-May-07			jNote	9.1600	9.1850	0.1665	0.1670	0.00
25/10/2006	JN02 On 02-August-07			jNote	9.0900	9.1230	0.1653	0.1659	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
25/10/2006	JN02 On 02-November-06			jNote	9.1700	9.1780	0.1668	0.1670	0.00
25/10/2006	JN05 On 01-February-07			jNote	8.8800	8.9350	0.3545	0.3564	0.00
25/10/2006	JN05 On 03-May-07			jNote	8.8400	8.9060	0.3533	0.3555	0.00
25/10/2006	JN05 On 02-August-07			jNote	8.8000	8.8610	0.3519	0.3541	0.00
25/10/2006	JN05 On 02-November-06			jNote	8.8900	8.9400	0.3550	0.3567	0.00
25/10/2006	JN10 On 01-February-07			jNote	8.6300	8.7030	0.5707	0.5741	0.00
25/10/2006	JN10 On 03-May-07			jNote	8.6000	8.6760	0.5693	0.5730	0.00
25/10/2006	JN10 On 02-August-07			jNote	8.5500	8.6380	0.5676	0.5715	0.00
25/10/2006	JN10 On 02-November-06			jNote	8.6500	8.7160	0.5716	0.5748	0.00
25/10/2006	JROD On 31-January-07			jRod	8.2500	8.2570	0.0015	0.0015	0.00
25/10/2006	JROD On 28-February-07			jRod	8.5000	8.4990	0.0026	0.0026	0.00
25/10/2006	JROD On 30-March-07			jRod	8.7600	8.7480	0.0039	0.0038	0.00
25/10/2006	JROD On 30-April-07			jRod	8.5600	8.5490	0.0043	0.0042	0.00
25/10/2006	JROD On 31-May-07			jRod	8.7600	8.7450	0.0057	0.0056	0.00
25/10/2006	JROD On 31-October-06			jRod	7.7300	7.7260	0.0005	0.0005	0.00
25/10/2006	JROD On 30-November-06			jRod	7.9900	7.9980	0.0002	0.0002	0.00
25/10/2006	JROD On 29-December-06			jRod	8.3700	8.3860	0.0011	0.0011	0.00
25/10/2006	OTHI On 02-November-06			Index Future	236.8300	236.3000	236.8340	236.3000	15.00
25/10/2006	R153 On 01-February-07			Bond Future	8.6700	8.6250	118.7374	118.8676	0.00
25/10/2006	R153 On 03-May-07			Bond Future	8.5300	8.5800	115.0602	114.9196	0.00
25/10/2006	R153 On 02-August-07			Bond Future	8.4800	8.5250	117.6221	117.4883	0.00
25/10/2006	R153 On 02-November-06			Bond Future	8.6100	8.6500	116.4231	116.2843	503.00
25/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	1337	1104	1337	1104	0.00
25/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	1337	1104	1337	1104	0.00
25/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	5164	6319	5164	6319	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
25/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	5164	6319	5164	6319	0.00
25/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	30361	31749	30361	31749	0.00
25/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
25/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	39378	40766	39378	40766	0.00
25/10/2006	R157 On 01-February-07			Bond Future	8.4300	8.4850	135.9661	135.5336	0.00
25/10/2006	R157 On 03-May-07			Bond Future	8.3600	8.4570	132.4156	131.7306	0.00
25/10/2006	R157 On 02-August-07			Bond Future	8.3300	8.4260	135.3669	134.6697	0.00
25/10/2006	R157 On 02-November-06			Bond Future	8.4200	8.5500	133.2486	132.2542	6.00
25/10/2006	R186 On 01-February-07			Bond Future	8.0700	8.1850	125.2191	123.8746	0.00
25/10/2006	R186 On 03-May-07			Bond Future	8.0400	8.1620	128.0196	126.6448	0.00
25/10/2006	R186 On 02-August-07			Bond Future	8.0200	8.1380	125.5678	124.1630	0.00
25/10/2006	R186 On 02-November-06			Bond Future	8.0900	8.2040	127.7295	126.4035	29.00
25/10/2006	R194 On 01-February-07			Bond Future	9.0100	9.0340	105.3591	105.3371	0.00
25/10/2006	R194 On 03-May-07			Bond Future	8.9800	9.0050	102.6286	102.6124	0.00
25/10/2006	R194 On 02-August-07			Bond Future	8.9300	8.9430	104.9154	104.9056	0.00
25/10/2006	R194 On 02-November-06			Bond Future	8.9800	8.9950	103.0955	103.0709	0.00
25/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	790	762	790	762	0.00
25/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8446	8638	8446	8638	0.00
25/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	161	154	161	154	0.00
25/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12888	13101	12888	13101	0.00
25/10/2006	R201 On 01-February-07			Bond Future	8.3800	8.4720	103.2256	102.6861	0.00
25/10/2006	R201 On 03-May-07			Bond Future	8.3500	8.4450	105.5344	104.9895	0.00
25/10/2006	R201 On 02-August-07			Bond Future	8.3200	8.4170	103.4631	102.9083	0.00
25/10/2006	R201 On 02-November-06			Bond Future	8.4000	8.4900	105.3372	104.8099	26.00
25/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	22512	19500	22512	19500	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
25/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	12669	15051	12669	15051	0.00
25/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	24288	21138	24288	21138	0.00
25/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	11606	13851	11606	13851	0.00
25/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	20564	15834	20564	15834	0.00
25/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	251	794	251	794	0.00
25/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	34517	29299	34517	29299	0.00
25/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	12	68	12	68	0.00
25/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1947	1478	1947	1478	0.00
25/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	54141	59066	54141	59066	0.00
25/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	119	82	119	82	0.00
25/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	99607	104965	99607	104965	0.00
25/10/2006	R203 On 01-February-07			Bond Future	8.2800	8.3900	103.0869	102.2974	0.00
25/10/2006	R203 On 03-May-07			Bond Future	8.2500	8.3640	101.2140	100.4137	0.00
25/10/2006	R203 On 02-August-07			Bond Future	8.2200	8.3360	103.4672	102.6568	0.00
25/10/2006	R203 On 02-November-06			Bond Future	8.3000	8.4050	100.8726	100.1008	0.00
25/10/2006	R204 On 01-February-07			Bond Future	8.2600	8.3730	99.0814	98.2450	0.00
25/10/2006	R204 On 03-May-07			Bond Future	8.2300	8.3490	101.2962	100.4536	0.00
25/10/2006	R204 On 02-August-07			Bond Future	8.2100	8.3250	99.5076	98.6520	0.00
25/10/2006	R204 On 02-November-06			Bond Future	8.2800	8.3900	100.9141	100.0915	0.00
25/10/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	49461	44493	49461	44493	0.00
25/10/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	28503	32091	28503	32091	0.00
25/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4834	2327	4834	2327	0.00
25/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	6999	12719	6999	12719	0.00
25/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	469	162	469	162	0.00
25/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	21567	29487	21567	29487	0.00
25/10/2006	R207 On 01-February-07			Bond Future	8.2100	8.3100	92.8459	92.1251	0.00
25/10/2006	R207 On 03-May-07			Bond Future	8.1900	8.2880	94.9213	94.1913	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
25/10/2006	R207 On 02-August-07			Bond Future	8.1600	8.2650	93.3954	92.6494	0.00
25/10/2006	R207 On 02-November-06			Bond Future	8.2300	8.3290	94.4214	93.7100	0.00
25/10/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	48487	43068	48487	43068	0.00
25/10/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	8129	10010	8129	10010	0.00
25/10/2006	TRTI On 02-November-06			Index Future	236.2600	235.4250	236.2600	235.4250	500.00
26/10/2006	CRDI On 02-November-06			Index Future	103.8600	103.0990	103.8610	103.0990	10.00
26/10/2006	GOVI On 01-February-07			jGovi	246.4800	243.9750	246.4770	243.9750	0.00
26/10/2006	GOVI On 03-May-07			jGovi	251.9400	249.3810	251.9360	249.3810	0.00
26/10/2006	GOVI On 02-August-07			jGovi	257.8500	255.3340	257.8490	255.3340	0.00
26/10/2006	GOVI On 02-November-06			jGovi	241.5000	239.0490	241.5010	239.0490	672.00
26/10/2006	J153 On 31-August-10			jSwap	8.8900	9.0280	0.0463	0.0509	0.00
26/10/2006	J157 On 15-September-15			jSwap	8.5600	8.7550	0.0431	0.0305	0.00
26/10/2006	J186 On 21-December-26			jSwap	8.1300	8.3250	0.0630	0.0815	0.00
26/10/2006	J194 On 28-February-08			jSwap	9.0900	9.1510	0.0220	0.0229	0.00
26/10/2006	J201 On 22-December-14			jSwap	8.5500	8.7340	0.0636	0.0746	0.00
26/10/2006	J203 On 15-September-17			jSwap	8.4600	8.6850	0.0681	0.0831	0.00
26/10/2006	J204 On 21-December-18			jSwap	8.3800	8.5850	0.0687	0.0838	0.00
26/10/2006	J207 On 15-January-20			jSwap	8.3500	8.5640	0.0286	0.0452	0.00
26/10/2006	JBAR On 21-December-05			jBar	8.7300	8.7260	0.0000	0.0000	0.00
26/10/2006	JFRA On 01-February-07			jFra	9.1000	9.1510	0.0222	0.0223	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
26/10/2006	JFRA On 07-February-08			jFra	9.1100	9.2240	0.0222	0.0225	0.00
26/10/2006	JFRA On 03-May-07			jFra	9.2700	9.3580	0.0226	0.0228	0.00
26/10/2006	JFRA On 02-August-07			jFra	9.2400	9.3450	0.0225	0.0228	0.00
26/10/2006	JFRA On 02-November-06			jFra	8.7900	8.8010	0.0215	0.0215	0.00
26/10/2006	JFRA On 01-November-07			jFra	9.1800	9.3110	0.0241	0.0244	0.00
26/10/2006	JN02 On 01-February-07			jNote	9.0800	9.1930	0.1652	0.1671	0.00
26/10/2006	JN02 On 03-May-07			jNote	9.0200	9.1570	0.1641	0.1665	0.00
26/10/2006	JN02 On 02-August-07			jNote	8.9200	9.0850	0.1625	0.1653	0.00
26/10/2006	JN02 On 02-November-06			jNote	9.0800	9.1670	0.1654	0.1668	0.00
26/10/2006	JN05 On 01-February-07			jNote	8.7000	8.8790	0.3488	0.3545	0.00
26/10/2006	JN05 On 03-May-07			jNote	8.6600	8.8430	0.3473	0.3533	0.00
26/10/2006	JN05 On 02-August-07			jNote	8.6000	8.7950	0.3455	0.3519	0.00
26/10/2006	JN05 On 02-November-06			jNote	8.7300	8.8890	0.3497	0.3550	0.00
26/10/2006	JN10 On 01-February-07			jNote	8.4000	8.6290	0.5601	0.5707	0.00
26/10/2006	JN10 On 03-May-07			jNote	8.3600	8.5970	0.5585	0.5693	0.00
26/10/2006	JN10 On 02-August-07			jNote	8.3100	8.5540	0.5568	0.5676	0.00
26/10/2006	JN10 On 02-November-06			jNote	8.4200	8.6460	0.5612	0.5716	0.00
26/10/2006	JROD On 31-January-07			jRod	8.2500	8.2520	0.0014	0.0015	0.00
26/10/2006	JROD On 28-February-07			jRod	8.4900	8.5000	0.0026	0.0026	0.00
26/10/2006	JROD On 30-March-07			jRod	8.7500	8.7590	0.0038	0.0039	0.00
26/10/2006	JROD On 30-April-07			jRod	8.5600	8.5620	0.0043	0.0043	0.00
26/10/2006	JROD On 31-May-07			jRod	8.7600	8.7600	0.0057	0.0057	0.00
26/10/2006	JROD On 31-October-06			jRod	7.7200	7.7250	0.0005	0.0005	0.00
26/10/2006	JROD On 30-November-06			jRod	7.9800	7.9900	0.0002	0.0002	0.00
26/10/2006	JROD On 29-December-06			jRod	8.3600	8.3730	0.0011	0.0011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2006	OTHI On 02-November-06			Index Future	238.6600	236.8340	238.6590	236.8340	15.00
26/10/2006	R153 On 01-February-07			Bond Future	8.4700	8.6650	119.3740	118.7374	0.00
26/10/2006	R153 On 03-May-07			Bond Future	8.3400	8.5340	115.6465	115.0602	0.00
26/10/2006	R153 On 02-August-07			Bond Future	8.2800	8.4780	118.1825	117.6221	0.00
26/10/2006	R153 On 02-November-06			Bond Future	8.4500	8.6100	116.9803	116.4231	523.00
26/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	3636	1337	3636	1337	0.00
26/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	3636	1337	3636	1337	0.00
26/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	1891	5164	1891	5164	0.00
26/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	1891	5164	1891	5164	0.00
26/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	24789	30361	24789	30361	0.00
26/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
26/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	33806	39378	33806	39378	0.00
26/10/2006	R157 On 01-February-07			Bond Future	8.1900	8.4250	137.6790	135.9661	0.00
26/10/2006	R157 On 03-May-07			Bond Future	8.1100	8.3600	134.1747	132.4156	0.00
26/10/2006	R157 On 02-August-07			Bond Future	8.0800	8.3250	137.1144	135.3669	0.00
26/10/2006	R157 On 02-November-06			Bond Future	8.1900	8.4150	134.9288	133.2486	6.00
26/10/2006	R186 On 01-February-07			Bond Future	7.8100	8.0680	128.3125	125.2191	0.00
26/10/2006	R186 On 03-May-07			Bond Future	7.7800	8.0420	131.1398	128.0196	0.00
26/10/2006	R186 On 02-August-07			Bond Future	7.7500	8.0150	128.7025	125.5678	0.00
26/10/2006	R186 On 02-November-06			Bond Future	7.8300	8.0890	130.7493	127.7295	29.00
26/10/2006	R194 On 01-February-07			Bond Future	8.8400	9.0120	105.5361	105.3591	0.00
26/10/2006	R194 On 03-May-07			Bond Future	8.7900	8.9840	102.7815	102.6286	0.00
26/10/2006	R194 On 02-August-07			Bond Future	8.7100	8.9250	105.0341	104.9154	0.00
26/10/2006	R194 On 02-November-06			Bond Future	8.8300	8.9750	103.2710	103.0955	0.00
26/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1145	790	1145	790	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
26/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7030	8446	7030	8446	0.00
26/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	268	161	268	161	0.00
26/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11224	12888	11224	12888	0.00
26/10/2006	R201 On 01-February-07			Bond Future	8.1400	8.3780	104.6254	103.2256	0.00
26/10/2006	R201 On 03-May-07			Bond Future	8.1000	8.3480	106.9330	105.5344	0.00
26/10/2006	R201 On 02-August-07			Bond Future	8.0700	8.3160	104.8531	103.4631	0.00
26/10/2006	R201 On 02-November-06			Bond Future	8.1700	8.4000	106.7069	105.3372	26.00
26/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	31661	22512	31661	22512	0.00
26/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	7820	12669	7820	12669	0.00
26/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	33763	24288	33763	24288	0.00
26/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	7083	11606	7083	11606	0.00
26/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	34016	20564	34016	20564	0.00
26/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5	251	5	251	0.00
26/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	48202	34517	48202	34517	0.00
26/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	0	12	0	12	0.00
26/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3858	1947	3858	1947	0.00
26/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	42054	54141	42054	54141	0.00
26/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	314	119	314	119	0.00
26/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	85804	99607	85804	99607	0.00
26/10/2006	R203 On 01-February-07			Bond Future	8.0400	8.2760	104.7693	103.0869	0.00
26/10/2006	R203 On 03-May-07			Bond Future	8.0100	8.2470	102.8965	101.2140	0.00
26/10/2006	R203 On 02-August-07			Bond Future	7.9700	8.2160	105.1556	103.4672	0.00
26/10/2006	R203 On 02-November-06			Bond Future	8.0600	8.2950	102.5196	100.8726	0.00
26/10/2006	R204 On 01-February-07			Bond Future	8.0100	8.2590	100.9347	99.0814	0.00
26/10/2006	R204 On 03-May-07			Bond Future	7.9800	8.2330	103.1608	101.2962	0.00
26/10/2006	R204 On 02-August-07			Bond Future	7.9500	8.2060	101.3748	99.5076	0.00
26/10/2006	R204 On 02-November-06			Bond Future	8.0400	8.2790	102.7253	100.9141	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
26/10/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	61384	49461	61384	49461	0.00
26/10/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	21754	28503	21754	28503	0.00
26/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	16804	4834	16804	4834	0.00
26/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	857	6999	857	6999	0.00
26/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4093	469	4093	469	0.00
26/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	7079	21567	7079	21567	0.00
26/10/2006	R207 On 01-February-07			Bond Future	7.9700	8.2130	94.7238	92.8459	0.00
26/10/2006	R207 On 03-May-07			Bond Future	7.9400	8.1890	96.8074	94.9213	0.00
26/10/2006	R207 On 02-August-07			Bond Future	7.9100	8.1630	95.2885	93.3954	0.00
26/10/2006	R207 On 02-November-06			Bond Future	7.9900	8.2340	96.2524	94.4214	0.00
26/10/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	63796	48487	63796	48487	0.00
26/10/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	4577	8129	4577	8129	0.00
26/10/2006	TRTI On 02-November-06			Index Future	238.6600	236.2600	238.6600	236.2600	500.00
27/10/2006	CRD1 On 01-February-07			Index Future	106.0000	0.0000	106.0020	0.0000	0.00
27/10/2006	CRDI On 02-November-06			Index Future	104.1200	103.8610	104.1220	103.8610	10.00
27/10/2006	GOVI On 01-February-07			jGovi	247.0800	246.4770	247.0840	246.4770	0.00
27/10/2006	GOVI On 03-May-07			jGovi	252.5900	251.9360	252.5870	251.9360	0.00
27/10/2006	GOVI On 02-August-07			jGovi	258.3700	257.8490	258.3650	257.8490	0.00
27/10/2006	GOVI On 02-November-06			jGovi	242.1200	241.5010	242.1230	241.5010	672.00
27/10/2006	J153 On 31-August-10			jSwap	8.8500	8.8850	0.0451	0.0463	0.00
27/10/2006	J157 On 15-September-15			jSwap	8.5400	8.5560	0.0444	0.0431	0.00
27/10/2006	J186 On 21-December-26			jSwap	8.1000	8.1280	0.0602	0.0630	0.00
27/10/2006	J194 On 28-February-08			jSwap	9.0700	9.0860	0.0219	0.0220	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
27/10/2006	J201 On 22-December-14			jSwap	8.5200	8.5470	0.0623	0.0636	0.00
27/10/2006	J203 On 15-September-17			jSwap	8.4600	8.4620	0.0682	0.0681	0.00
27/10/2006	J204 On 21-December-18			jSwap	8.3800	8.3810	0.0687	0.0687	0.00
27/10/2006	J207 On 15-January-20			jSwap	8.3500	8.3530	0.0282	0.0286	0.00
27/10/2006	JBAR On 21-December-05			jBar	8.7300	8.7260	0.0000	0.0000	0.00
27/10/2006	JFRA On 01-February-07			jFra	9.0900	9.1040	0.0221	0.0222	0.00
27/10/2006	JFRA On 07-February-08			jFra	9.0800	9.1090	0.0221	0.0222	0.00
27/10/2006	JFRA On 03-May-07			jFra	9.2600	9.2710	0.0226	0.0226	0.00
27/10/2006	JFRA On 02-August-07			jFra	9.2200	9.2440	0.0225	0.0225	0.00
27/10/2006	JFRA On 02-November-06			jFra	8.7700	8.7910	0.0214	0.0215	0.00
27/10/2006	JFRA On 01-November-07			jFra	9.1700	9.1840	0.0240	0.0241	0.00
27/10/2006	JN02 On 01-February-07			jNote	9.0500	9.0760	0.1647	0.1652	0.00
27/10/2006	JN02 On 03-May-07			jNote	8.9800	9.0160	0.1636	0.1641	0.00
27/10/2006	JN02 On 02-August-07			jNote	8.8800	8.9210	0.1619	0.1625	0.00
27/10/2006	JN02 On 02-November-06			jNote	9.0600	9.0780	0.1650	0.1654	0.00
27/10/2006	JN05 On 01-February-07			jNote	8.6500	8.7040	0.3470	0.3488	0.00
27/10/2006	JN05 On 03-May-07			jNote	8.6000	8.6580	0.3454	0.3473	0.00
27/10/2006	JN05 On 02-August-07			jNote	8.5400	8.6000	0.3435	0.3455	0.00
27/10/2006	JN05 On 02-November-06			jNote	8.6800	8.7280	0.3479	0.3497	0.00
27/10/2006	JN10 On 01-February-07			jNote	8.3900	8.3950	0.5606	0.5601	0.00
27/10/2006	JN10 On 03-May-07			jNote	8.3600	8.3560	0.5592	0.5585	0.00
27/10/2006	JN10 On 02-August-07			jNote	8.3100	8.3110	0.5575	0.5568	0.00
27/10/2006	JN10 On 02-November-06			jNote	8.4200	8.4200	0.5616	0.5612	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
27/10/2006	JROD On 31-January-07			jRod	8.2400	8.2470	0.0018	0.0014	0.00
27/10/2006	JROD On 28-February-07			jRod	8.4900	8.4940	0.0029	0.0026	0.00
27/10/2006	JROD On 30-March-07			jRod	8.7500	8.7520	0.0042	0.0038	0.00
27/10/2006	JROD On 30-April-07			jRod	8.5600	8.5570	0.0047	0.0043	0.00
27/10/2006	JROD On 31-May-07			jRod	8.7600	8.7550	0.0061	0.0057	0.00
27/10/2006	JROD On 31-October-06			jRod	7.7200	7.7240	0.0000	0.0005	0.00
27/10/2006	JROD On 30-November-06			jRod	7.9800	7.9840	0.0006	0.0002	0.00
27/10/2006	JROD On 29-December-06			jRod	8.3400	8.3630	0.0014	0.0011	0.00
27/10/2006	OTH1 On 01-February-07			Index Future	243.5800	0.0000	243.5790	0.0000	0.00
27/10/2006	OTHI On 02-November-06			Index Future	239.2900	238.6590	239.2920	238.6590	15.00
27/10/2006	R153 On 01-February-07			Bond Future	8.3100	8.4700	119.8998	119.3740	0.00
27/10/2006	R153 On 03-May-07			Bond Future	8.2600	8.3430	115.9179	115.6465	0.00
27/10/2006	R153 On 02-August-07			Bond Future	8.1900	8.2820	118.4353	118.1825	0.00
27/10/2006	R153 On 02-November-06			Bond Future	8.3600	8.4500	117.2952	116.9803	523.00
27/10/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	5658	3636	5658	3636	0.00
27/10/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	5658	3636	5658	3636	0.00
27/10/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	763	1891	763	1891	0.00
27/10/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	763	1891	763	1891	0.00
27/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	21639	24789	21639	24789	0.00
27/10/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	30657	33806	30657	33806	0.00
27/10/2006	R157 On 01-February-07			Bond Future	8.1000	8.1900	138.3134	137.6790	0.00
27/10/2006	R157 On 03-May-07			Bond Future	8.0700	8.1140	134.5071	134.1747	0.00
27/10/2006	R157 On 02-August-07			Bond Future	8.0300	8.0750	137.4252	137.1144	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
27/10/2006	R157 On 02-November-06			Bond Future	8.1500	8.1900	135.2683	134.9288	6.00
27/10/2006	R186 On 01-February-07			Bond Future	7.7700	7.8060	128.7346	128.3125	0.00
27/10/2006	R186 On 03-May-07			Bond Future	7.7400	7.7770	131.5607	131.1398	0.00
27/10/2006	R186 On 02-August-07			Bond Future	7.7100	7.7480	129.1102	128.7025	0.00
27/10/2006	R186 On 02-November-06			Bond Future	7.8000	7.8340	131.1726	130.7493	27.00
27/10/2006	R194 On 01-February-07			Bond Future	8.7400	8.8350	105.6294	105.5361	0.00
27/10/2006	R194 On 03-May-07			Bond Future	8.6900	8.7870	102.8592	102.7815	0.00
27/10/2006	R194 On 02-August-07			Bond Future	8.6000	8.7070	105.0935	105.0341	0.00
27/10/2006	R194 On 02-November-06			Bond Future	8.7600	8.8320	103.3657	103.2710	0.00
27/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1370	1145	1370	1145	0.00
27/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6323	7030	6323	7030	0.00
27/10/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	342	268	342	268	0.00
27/10/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10366	11224	10366	11224	0.00
27/10/2006	R201 On 01-February-07			Bond Future	8.1000	8.1370	104.8660	104.6254	0.00
27/10/2006	R201 On 03-May-07			Bond Future	8.0600	8.1020	107.1570	106.9330	0.00
27/10/2006	R201 On 02-August-07			Bond Future	8.0300	8.0660	105.0664	104.8531	0.00
27/10/2006	R201 On 02-November-06			Bond Future	8.1300	8.1690	106.9465	106.7069	26.00
27/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	33336	31661	33336	31661	0.00
27/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	7089	7820	7089	7820	0.00
27/10/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	35490	33763	35490	33763	0.00
27/10/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	6405	7083	6405	7083	0.00
27/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	36407	34016	36407	34016	0.00
27/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1	5	1	5	0.00
27/10/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	50598	48202	50598	48202	0.00
27/10/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	0	0	0	0	0.00
27/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4254	3858	4254	3858	0.00
27/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	40044	42054	40044	42054	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
27/10/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	357	314	357	314	0.00
27/10/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	83441	85804	83441	85804	0.00
27/10/2006	R203 On 01-February-07			Bond Future	7.9900	8.0370	105.1332	104.7693	0.00
27/10/2006	R203 On 03-May-07			Bond Future	7.9500	8.0050	103.2558	102.8965	0.00
27/10/2006	R203 On 02-August-07			Bond Future	7.9200	7.9700	105.4964	105.1556	0.00
27/10/2006	R203 On 02-November-06			Bond Future	8.0100	8.0640	102.8809	102.5196	0.00
27/10/2006	R204 On 01-February-07			Bond Future	7.9700	8.0110	101.2836	100.9347	0.00
27/10/2006	R204 On 03-May-07			Bond Future	7.9400	7.9810	103.4987	103.1608	0.00
27/10/2006	R204 On 02-August-07			Bond Future	7.9100	7.9510	101.7018	101.3748	0.00
27/10/2006	R204 On 02-November-06			Bond Future	7.9900	8.0390	103.0699	102.7253	0.00
27/10/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	63556	61384	63556	61384	0.00
27/10/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	20657	21754	20657	21754	0.00
27/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5293	4093	5293	4093	0.00
27/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	4833	7079	4833	7079	0.00
27/10/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	19761	16804	19761	16804	0.00
27/10/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	368	857	368	857	0.00
27/10/2006	R207 On 01-February-07			Bond Future	7.9200	7.9650	95.0701	94.7238	0.00
27/10/2006	R207 On 03-May-07			Bond Future	7.8900	7.9380	97.1509	96.8074	0.00
27/10/2006	R207 On 02-August-07			Bond Future	7.8700	7.9090	95.6217	95.2885	0.00
27/10/2006	R207 On 02-November-06			Bond Future	7.9500	7.9940	96.6012	96.2524	0.00
27/10/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	66720	63796	66720	63796	0.00
27/10/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	4066	4577	4066	4577	0.00
27/10/2006	TRT1 On 01-February-07			Index Future	243.5800	0.0000	243.5800	0.0000	0.00
27/10/2006	TRTI On 02-November-06			Index Future	239.2800	238.6600	239.2800	238.6600	500.00

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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