



Derivatives Weekly Statistics Report

From 2006/11/20 To 2006/11/24

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2006	CRD1 On 01-February-07			Index Future	106.8700	106.8270	106.8680	106.8270	10.00
20/11/2006	GOVI On 01-February-07			jGovi	248.8100	248.6990	248.8050	248.6990	71.00
20/11/2006	GOVI On 03-May-07			jGovi	254.2500	254.1455	254.2530	254.1455	121.00
20/11/2006	GOVI On 02-August-07			jGovi	259.6700	259.5615	259.6720	259.5615	0.00
20/11/2006	ILBI On 01-February-07			Index Future	272.4600	272.4820	272.4610	272.4820	0.00
20/11/2006	J153 On 31-August-10			jSwap	8.7600	8.7440	0.0426	0.0419	0.00
20/11/2006	J157 On 15-September-15			jSwap	8.4700	8.4510	0.0492	0.0501	0.00
20/11/2006	J186 On 21-December-26			jSwap	7.9800	7.9720	0.0491	0.0480	0.00
20/11/2006	J194 On 28-February-08			jSwap	8.9800	8.9800	0.0206	0.0207	0.00
20/11/2006	J201 On 22-December-14			jSwap	8.4500	8.4390	0.0583	0.0576	0.00
20/11/2006	J203 On 15-September-17			jSwap	8.3800	8.3710	0.0631	0.0623	0.00
20/11/2006	J204 On 21-December-18			jSwap	8.2900	8.2850	0.0625	0.0619	0.00
20/11/2006	J207 On 15-January-20			jSwap	8.2800	8.2650	0.0225	0.0217	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
20/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	0.0000	0.0000	0.00
20/11/2006	JFRA On 01-February-07			jFra	9.0200	9.0340	0.0220	0.0220	0.00
20/11/2006	JFRA On 07-February-08			jFra	8.8900	8.8900	0.0217	0.0217	0.00
20/11/2006	JFRA On 03-May-07			jFra	9.0900	9.0960	0.0222	0.0222	0.00
20/11/2006	JFRA On 02-August-07			jFra	9.0500	9.0590	0.0221	0.0221	0.00
20/11/2006	JFRA On 01-November-07			jFra	9.0600	9.0540	0.0237	0.0237	0.00
20/11/2006	JN02 On 01-February-07			jNote	8.9100	8.9030	0.1624	0.1623	0.00
20/11/2006	JN02 On 03-May-07			jNote	8.8500	8.8390	0.1614	0.1612	0.00
20/11/2006	JN02 On 02-August-07			jNote	8.7800	8.7610	0.1602	0.1599	0.00
20/11/2006	JN05 On 01-February-07			jNote	8.5700	8.5440	0.3444	0.3436	0.00
20/11/2006	JN05 On 03-May-07			jNote	8.5200	8.4930	0.3429	0.3420	0.00
20/11/2006	JN05 On 02-August-07			jNote	8.4700	8.4370	0.3413	0.3403	0.00
20/11/2006	JN10 On 01-February-07			jNote	8.3200	8.3030	0.5575	0.5569	0.00
20/11/2006	JN10 On 03-May-07			jNote	8.2800	8.2640	0.5557	0.5553	0.00
20/11/2006	JN10 On 02-August-07			jNote	8.2300	8.2200	0.5539	0.5535	0.00
20/11/2006	JROD On 31-January-07			jRod	8.5500	8.5670	0.0015	0.0020	0.00
20/11/2006	JROD On 28-February-07			jRod	8.3800	8.3870	0.0020	0.0025	0.00
20/11/2006	JROD On 30-March-07			jRod	8.6400	8.6530	0.0033	0.0038	0.00
20/11/2006	JROD On 30-April-07			jRod	8.8800	8.8980	0.0044	0.0049	0.00
20/11/2006	JROD On 31-May-07			jRod	8.6700	8.6850	0.0051	0.0056	0.00
20/11/2006	JROD On 30-November-06			jRod	7.8900	7.8910	0.0001	0.0004	0.00
20/11/2006	JROD On 29-December-06			jRod	8.1700	8.1870	0.0006	0.0011	0.00
20/11/2006	OTH1 On 01-February-07			Index Future	245.4700	245.4160	245.4730	245.4160	15.00
20/11/2006	R153 On 01-February-07			Bond Future	8.2200	8.2200	120.1969	120.1969	67.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2006	R153 On 03-May-07			Bond Future	8.1600	8.8155	116.2274	114.2031	0.00
20/11/2006	R153 On 02-August-07			Bond Future	8.0100	8.0030	118.9661	118.9864	0.00
20/11/2006	R157 On 01-February-07			Bond Future	8.0100	8.0050	139.0487	139.0487	0.00
20/11/2006	R157 On 03-May-07			Bond Future	7.9700	7.9650	135.2556	135.2556	512.00
20/11/2006	R157 On 02-August-07			Bond Future	7.8900	7.8900	138.4278	138.4278	0.00
20/11/2006	R186 On 01-February-07			Bond Future	7.6100	7.6140	130.6545	130.6545	2.00
20/11/2006	R186 On 03-May-07			Bond Future	7.5800	7.5790	133.5492	133.5492	0.00
20/11/2006	R186 On 02-August-07			Bond Future	7.5500	7.5460	131.1539	131.1539	0.00
20/11/2006	R194 On 01-February-07			Bond Future	8.6900	8.6840	105.6775	105.6876	0.00
20/11/2006	R194 On 03-May-07			Bond Future	8.5900	8.5780	102.9370	102.9440	0.00
20/11/2006	R194 On 02-August-07			Bond Future	8.4400	8.4280	105.1820	105.1864	0.00
20/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1142	1217	1142	1217	0.00
20/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5613	5588	5613	5588	0.00
20/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	225	253	225	253	0.00
20/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9768	9695	9768	9695	0.00
20/11/2006	R201 On 01-February-07			Bond Future	7.9700	7.9680	105.6098	105.6217	0.00
20/11/2006	R201 On 03-May-07			Bond Future	7.9300	7.9250	107.9544	107.9544	0.00
20/11/2006	R201 On 02-August-07			Bond Future	7.8800	7.8830	105.8857	105.8857	0.00
20/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	37417	37717	37417	37717	0.00
20/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	3732	3913	3732	3913	0.00
20/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	39798	40088	39798	40088	0.00
20/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	3274	3446	3274	3446	0.00
20/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4267	4504	4267	4504	0.00
20/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	32619	32737	32619	32737	0.00
20/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	242	280	242	280	0.00
20/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	75889	75807	75889	75807	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
20/11/2006	R203 On 01-February-07			Bond Future	7.8700	7.8630	105.9744	106.0178	0.00
20/11/2006	R203 On 03-May-07			Bond Future	7.8300	7.8230	104.1435	104.1864	0.00
20/11/2006	R203 On 02-August-07			Bond Future	7.7900	7.7840	106.4147	106.4570	0.00
20/11/2006	R204 On 01-February-07			Bond Future	7.8500	7.8430	102.1707	102.2169	0.00
20/11/2006	R204 On 03-May-07			Bond Future	7.8100	7.8060	104.4377	104.4834	0.00
20/11/2006	R204 On 02-August-07			Bond Future	7.7800	7.7720	102.6685	102.7138	0.00
20/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	68936	69451	68936	69451	0.00
20/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	16369	16431	16369	16431	0.00
20/11/2006	R207 On 01-February-07			Bond Future	7.7800	7.7770	96.1740	96.1818	0.00
20/11/2006	R207 On 03-May-07			Bond Future	7.7400	7.7430	98.3084	98.3084	0.00
20/11/2006	R207 On 02-August-07			Bond Future	7.7100	7.7100	96.8079	96.8079	0.00
20/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	76352	76430	76352	76430	0.00
20/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	2123	2201	2123	2201	0.00
20/11/2006	TRT1 On 01-February-07			Index Future	245.8700	245.7630	245.8670	245.7630	500.00
21/11/2006	CRD1 On 01-February-07			Index Future	107.0600	106.8680	107.0590	106.8680	10.00
21/11/2006	GOVI On 01-February-07			jGovi	249.3800	248.8050	249.3780	248.8050	71.00
21/11/2006	GOVI On 03-May-07			jGovi	254.8400	254.2530	254.8360	254.2530	121.00
21/11/2006	GOVI On 02-August-07			jGovi	260.2700	259.6720	260.2680	259.6720	0.00
21/11/2006	ILBI On 01-February-07			Index Future	272.4600	272.4610	272.4590	272.4610	0.00
21/11/2006	J153 On 31-August-10			jSwap	8.7000	8.7630	0.0406	0.0426	0.00
21/11/2006	J157 On 15-September-15			jSwap	8.4000	8.4660	0.0536	0.0492	0.00
21/11/2006	J186 On 21-December-26			jSwap	7.9100	7.9830	0.0423	0.0491	0.00

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21/11/2006	J194 On 28-February-08			jSwap	8.9600	8.9750	0.0204	0.0206	0.00
21/11/2006	J201 On 22-December-14			jSwap	8.3900	8.4490	0.0548	0.0583	0.00
21/11/2006	J203 On 15-September-17			jSwap	8.3100	8.3820	0.0580	0.0631	0.00
21/11/2006	J204 On 21-December-18			jSwap	8.2300	8.2930	0.0577	0.0625	0.00
21/11/2006	J207 On 15-January-20			jSwap	8.2100	8.2750	0.0170	0.0225	0.00
21/11/2006	JBAR On 21-December-05			jBar	8.7900	8.7760	0.0000	0.0000	0.00
21/11/2006	JFRA On 01-February-07			jFra	9.0100	9.0210	0.0220	0.0220	0.00
21/11/2006	JFRA On 07-February-08			jFra	8.8600	8.8910	0.0216	0.0217	0.00
21/11/2006	JFRA On 03-May-07			jFra	9.0900	9.0940	0.0222	0.0222	0.00
21/11/2006	JFRA On 02-August-07			jFra	9.0400	9.0540	0.0220	0.0221	0.00
21/11/2006	JFRA On 01-November-07			jFra	9.0000	9.0580	0.0236	0.0237	0.00
21/11/2006	JN02 On 01-February-07			jNote	8.8700	8.9070	0.1617	0.1624	0.00
21/11/2006	JN02 On 03-May-07			jNote	8.8000	8.8500	0.1605	0.1614	0.00
21/11/2006	JN02 On 02-August-07			jNote	8.7100	8.7780	0.1590	0.1602	0.00
21/11/2006	JN05 On 01-February-07			jNote	8.5000	8.5660	0.3423	0.3444	0.00
21/11/2006	JN05 On 03-May-07			jNote	8.4500	8.5180	0.3407	0.3429	0.00
21/11/2006	JN05 On 02-August-07			jNote	8.3900	8.4650	0.3390	0.3413	0.00
21/11/2006	JN10 On 01-February-07			jNote	8.2400	8.3190	0.5538	0.5575	0.00
21/11/2006	JN10 On 03-May-07			jNote	8.2000	8.2780	0.5521	0.5557	0.00
21/11/2006	JN10 On 02-August-07			jNote	8.1500	8.2340	0.5503	0.5539	0.00
21/11/2006	JROD On 31-January-07			jRod	8.5400	8.5450	0.0015	0.0015	0.00

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21/11/2006	JROD On 28-February-07			jRod	8.3800	8.3750	0.0020	0.0020	0.00
21/11/2006	JROD On 30-March-07			jRod	8.6400	8.6380	0.0033	0.0033	0.00
21/11/2006	JROD On 30-April-07			jRod	8.8800	8.8790	0.0044	0.0044	0.00
21/11/2006	JROD On 31-May-07			jRod	8.6700	8.6700	0.0051	0.0051	0.00
21/11/2006	JROD On 30-November-06			jRod	7.8900	7.8870	0.0001	0.0001	0.00
21/11/2006	JROD On 29-December-06			jRod	8.1700	8.1700	0.0006	0.0006	0.00
21/11/2006	OTH1 On 01-February-07			Index Future	245.9300	245.4730	245.9300	245.4730	15.00
21/11/2006	R153 On 01-February-07			Bond Future	8.1800	8.2200	120.3292	120.1969	67.00
21/11/2006	R153 On 03-May-07			Bond Future	8.1200	8.1550	116.3514	116.2274	0.00
21/11/2006	R153 On 02-August-07			Bond Future	7.9600	8.0100	119.1138	118.9661	0.00
21/11/2006	R157 On 01-February-07			Bond Future	7.9700	8.0050	139.3474	139.0487	0.00
21/11/2006	R157 On 03-May-07			Bond Future	7.9300	7.9650	135.5477	135.2556	512.00
21/11/2006	R157 On 02-August-07			Bond Future	7.8400	7.8900	138.7929	138.4278	0.00
21/11/2006	R186 On 01-February-07			Bond Future	7.5600	7.6140	131.2752	130.6545	2.00
21/11/2006	R186 On 03-May-07			Bond Future	7.5300	7.5790	134.1934	133.5492	0.00
21/11/2006	R186 On 02-August-07			Bond Future	7.4900	7.5460	131.8088	131.1539	0.00
21/11/2006	R194 On 01-February-07			Bond Future	8.6800	8.6940	105.6956	105.6775	0.00
21/11/2006	R194 On 03-May-07			Bond Future	8.5600	8.5870	102.9588	102.9370	0.00
21/11/2006	R194 On 02-August-07			Bond Future	8.4000	8.4360	105.2017	105.1820	0.00
21/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1174	1142	1174	1142	0.00
21/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5465	5613	5465	5613	0.00
21/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	233	225	233	225	0.00
21/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9594	9768	9594	9768	0.00
21/11/2006	R201 On 01-February-07			Bond Future	7.9200	7.9700	105.8890	105.6098	0.00
21/11/2006	R201 On 03-May-07			Bond Future	7.8800	7.9250	108.2394	107.9544	0.00

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21/11/2006	R201 On 02-August-07			Bond Future	7.8300	7.8830	106.1701	105.8857	0.00
21/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	39673	37417	39673	37417	0.00
21/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	3195	3732	3195	3732	0.00
21/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	42108	39798	42108	39798	0.00
21/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2792	3274	2792	3274	0.00
21/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4831	4267	4831	4267	0.00
21/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	30390	32619	30390	32619	0.00
21/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	288	242	288	242	0.00
21/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	73143	75889	73143	75889	0.00
21/11/2006	R203 On 01-February-07			Bond Future	7.8200	7.8690	106.3077	105.9744	0.00
21/11/2006	R203 On 03-May-07			Bond Future	7.7800	7.8290	104.4871	104.1435	0.00
21/11/2006	R203 On 02-August-07			Bond Future	7.7400	7.7900	106.7680	106.4147	0.00
21/11/2006	R204 On 01-February-07			Bond Future	7.8000	7.8490	102.5254	102.1707	0.00
21/11/2006	R204 On 03-May-07			Bond Future	7.7700	7.8120	104.7967	104.4377	0.00
21/11/2006	R204 On 02-August-07			Bond Future	7.7300	7.7780	103.0389	102.6685	0.00
21/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	71607	68936	71607	68936	0.00
21/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	15335	16369	15335	16369	0.00
21/11/2006	R207 On 01-February-07			Bond Future	7.7300	7.7780	96.5353	96.1740	0.00
21/11/2006	R207 On 03-May-07			Bond Future	7.7000	7.7430	98.6749	98.3084	0.00
21/11/2006	R207 On 02-August-07			Bond Future	7.6600	7.7100	97.1792	96.8079	0.00
21/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	79715	76352	79715	76352	0.00
21/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1820	2123	1820	2123	0.00
21/11/2006	TRT1 On 01-February-07			Index Future	246.4300	245.8670	246.4280	245.8670	500.00
22/11/2006	CRD1 On 01-February-07			Index Future	107.1000	107.0590	107.0990	107.0590	10.00
22/11/2006	GOVI On 01-February-07			jGovi	249.5400	249.3780	249.5350	249.3780	71.00

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22/11/2006	GOVI On 03-May-07			jGovi	254.9900	254.8360	254.9930	254.8360	121.00
22/11/2006	GOVI On 02-August-07			jGovi	260.4300	260.2680	260.4290	260.2680	0.00
22/11/2006	ILBI On 01-February-07			Index Future	272.2700	272.4590	272.2660	272.4590	0.00
22/11/2006	J153 On 31-August-10			jSwap	8.6900	8.7040	0.0400	0.0406	0.00
22/11/2006	J157 On 15-September-15			jSwap	8.3700	8.3980	0.0552	0.0536	0.00
22/11/2006	J186 On 21-December-26			jSwap	7.8500	7.9140	0.0360	0.0423	0.00
22/11/2006	J194 On 28-February-08			jSwap	8.9700	8.9610	0.0205	0.0204	0.00
22/11/2006	J201 On 22-December-14			jSwap	8.3600	8.3910	0.0531	0.0548	0.00
22/11/2006	J203 On 15-September-17			jSwap	8.2800	8.3080	0.0561	0.0580	0.00
22/11/2006	J204 On 21-December-18			jSwap	8.2100	8.2300	0.0564	0.0577	0.00
22/11/2006	J207 On 15-January-20			jSwap	8.1900	8.2070	0.0156	0.0170	0.00
22/11/2006	JBAR On 21-December-05			jBar	8.8700	8.7880	0.0000	0.0000	0.00
22/11/2006	JFRA On 01-February-07			jFra	9.0200	9.0070	0.0220	0.0220	0.00
22/11/2006	JFRA On 07-February-08			jFra	8.8200	8.8560	0.0215	0.0216	0.00
22/11/2006	JFRA On 03-May-07			jFra	9.0900	9.0920	0.0222	0.0222	0.00
22/11/2006	JFRA On 02-August-07			jFra	9.0200	9.0400	0.0220	0.0220	0.00
22/11/2006	JFRA On 01-November-07			jFra	9.0000	9.0000	0.0236	0.0236	0.00
22/11/2006	JN02 On 01-February-07			jNote	8.8500	8.8660	0.1614	0.1617	0.00
22/11/2006	JN02 On 03-May-07			jNote	8.7700	8.7950	0.1601	0.1605	0.00
22/11/2006	JN02 On 02-August-07			jNote	8.6800	8.7050	0.1586	0.1590	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2006	JN05 On 01-February-07			jNote	8.4800	8.5010	0.3414	0.3423	0.00
22/11/2006	JN05 On 03-May-07			jNote	8.4200	8.4500	0.3398	0.3407	0.00
22/11/2006	JN05 On 02-August-07			jNote	8.3600	8.3940	0.3380	0.3390	0.00
22/11/2006	JN10 On 01-February-07			jNote	8.2000	8.2370	0.5523	0.5538	0.00
22/11/2006	JN10 On 03-May-07			jNote	8.1600	8.1960	0.5506	0.5521	0.00
22/11/2006	JN10 On 02-August-07			jNote	8.1200	8.1510	0.5489	0.5503	0.00
22/11/2006	JROD On 31-January-07			jRod	8.5900	8.5440	0.0017	0.0015	0.00
22/11/2006	JROD On 28-February-07			jRod	8.4100	8.3750	0.0022	0.0020	0.00
22/11/2006	JROD On 30-March-07			jRod	8.6700	8.6380	0.0035	0.0033	0.00
22/11/2006	JROD On 30-April-07			jRod	8.8900	8.8770	0.0045	0.0044	0.00
22/11/2006	JROD On 31-May-07			jRod	8.6700	8.6670	0.0051	0.0051	0.00
22/11/2006	JROD On 30-November-06			jRod	7.8900	7.8860	0.0001	0.0001	0.00
22/11/2006	JROD On 29-December-06			jRod	8.1800	8.1670	0.0007	0.0006	0.00
22/11/2006	OTH1 On 01-February-07			Index Future	246.0700	245.9300	246.0720	245.9300	15.00
22/11/2006	R153 On 01-February-07			Bond Future	8.1400	8.1800	120.4784	120.3292	67.00
22/11/2006	R153 On 03-May-07			Bond Future	8.0800	8.1150	116.4601	116.3514	0.00
22/11/2006	R153 On 02-August-07			Bond Future	7.9000	7.9590	119.2879	119.1138	0.00
22/11/2006	R157 On 01-February-07			Bond Future	7.9300	7.9650	139.6094	139.3474	0.00
22/11/2006	R157 On 03-May-07			Bond Future	7.9000	7.9250	135.7674	135.5477	512.00
22/11/2006	R157 On 02-August-07			Bond Future	7.8000	7.8390	139.0874	138.7929	0.00
22/11/2006	R186 On 01-February-07			Bond Future	7.5200	7.5640	131.7875	131.2752	2.00
22/11/2006	R186 On 03-May-07			Bond Future	7.4800	7.5270	134.7548	134.1934	0.00
22/11/2006	R186 On 02-August-07			Bond Future	7.4500	7.4930	132.3813	131.8088	0.00
22/11/2006	R194 On 01-February-07			Bond Future	8.6000	8.6760	105.7770	105.6956	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2006	R194 On 03-May-07			Bond Future	8.4100	8.5590	103.0718	102.9588	0.00
22/11/2006	R194 On 02-August-07			Bond Future	8.2000	8.4000	105.3133	105.2017	0.00
22/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1395	1174	1395	1174	0.00
22/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4872	5465	4872	5465	0.00
22/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	296	233	296	233	0.00
22/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8844	9594	8844	9594	0.00
22/11/2006	R201 On 01-February-07			Bond Future	7.8900	7.9230	106.0796	105.8890	0.00
22/11/2006	R201 On 03-May-07			Bond Future	7.8400	7.8760	108.4670	108.2394	0.00
22/11/2006	R201 On 02-August-07			Bond Future	7.7900	7.8330	106.3983	106.1701	0.00
22/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	41228	39673	41228	39673	0.00
22/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2844	3195	2844	3195	0.00
22/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	43698	42108	43698	42108	0.00
22/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2476	2792	2476	2792	0.00
22/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5225	4831	5225	4831	0.00
22/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	28879	30390	28879	30390	0.00
22/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	320	288	320	288	0.00
22/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	71268	73143	71268	73143	0.00
22/11/2006	R203 On 01-February-07			Bond Future	7.7900	7.8230	106.5768	106.3077	0.00
22/11/2006	R203 On 03-May-07			Bond Future	7.7400	7.7810	104.7962	104.4871	0.00
22/11/2006	R203 On 02-August-07			Bond Future	7.7000	7.7400	107.0732	106.7680	0.00
22/11/2006	R204 On 01-February-07			Bond Future	7.7700	7.8030	102.8042	102.5254	0.00
22/11/2006	R204 On 03-May-07			Bond Future	7.7200	7.7650	105.1189	104.7967	0.00
22/11/2006	R204 On 02-August-07			Bond Future	7.6900	7.7290	103.3655	103.0389	0.00
22/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	73995	71607	73995	71607	0.00
22/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	14458	15335	14458	15335	0.00
22/11/2006	R206 On 01-February-07			Bond Future	7.9100	0.0000	98.3112	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
22/11/2006	R206 On 03-May-07			Bond Future	7.8500	0.0000	100.5247	0.0000	0.00
22/11/2006	R206 On 02-August-07			Bond Future	7.8100	0.0000	98.9403	0.0000	0.00
22/11/2006	R207 On 01-February-07			Bond Future	7.7000	7.7320	96.8194	96.5353	0.00
22/11/2006	R207 On 03-May-07			Bond Future	7.6600	7.6960	98.9962	98.6749	0.00
22/11/2006	R207 On 02-August-07			Bond Future	7.6200	7.6620	97.5057	97.1792	0.00
22/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	82689	79715	82689	79715	0.00
22/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1582	1820	1582	1820	0.00
22/11/2006	TRT1 On 01-February-07			Index Future	246.5800	246.4280	246.5830	246.4280	500.00
23/11/2006	CRD1 On 01-February-07			Index Future	107.1400	107.0990	107.1400	107.0990	10.00
23/11/2006	GOVI On 01-February-07			jGovi	249.6500	249.5350	249.6450	249.5350	71.00
23/11/2006	GOVI On 03-May-07			jGovi	255.1000	254.9930	255.1030	254.9930	121.00
23/11/2006	GOVI On 02-August-07			jGovi	260.5400	260.4290	260.5430	260.4290	0.00
23/11/2006	ILBI On 01-February-07			Index Future	272.2900	272.2660	272.2870	272.2660	0.00
23/11/2006	J153 On 31-August-10			jSwap	8.6800	8.6860	0.0398	0.0400	0.00
23/11/2006	J157 On 15-September-15			jSwap	8.3600	8.3730	0.0558	0.0552	0.00
23/11/2006	J186 On 21-December-26			jSwap	7.8400	7.8510	0.0350	0.0360	0.00
23/11/2006	J194 On 28-February-08			jSwap	8.9700	8.9690	0.0205	0.0205	0.00
23/11/2006	J201 On 22-December-14			jSwap	8.3600	8.3620	0.0531	0.0531	0.00
23/11/2006	J203 On 15-September-17			jSwap	8.2600	8.2810	0.0544	0.0561	0.00
23/11/2006	J204 On 21-December-18			jSwap	8.1700	8.2120	0.0530	0.0564	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
23/11/2006	J207 On 15-January-20			jSwap	8.1300	8.1890	0.0104	0.0156	0.00
23/11/2006	JBAR On 21-December-05			jBar	8.8700	8.8670	0.0000	0.0000	0.00
23/11/2006	JFRA On 01-February-07			jFra	9.0300	9.0190	0.0220	0.0220	0.00
23/11/2006	JFRA On 07-February-08			jFra	8.8300	8.8200	0.0215	0.0215	0.00
23/11/2006	JFRA On 03-May-07			jFra	9.0800	9.0880	0.0221	0.0222	0.00
23/11/2006	JFRA On 02-August-07			jFra	9.0300	9.0230	0.0220	0.0220	0.00
23/11/2006	JFRA On 01-November-07			jFra	9.0000	9.0000	0.0236	0.0236	0.00
23/11/2006	JN02 On 01-February-07			jNote	8.8500	8.8510	0.1614	0.1614	0.00
23/11/2006	JN02 On 03-May-07			jNote	8.7700	8.7730	0.1600	0.1601	0.00
23/11/2006	JN02 On 02-August-07			jNote	8.6700	8.6790	0.1584	0.1586	0.00
23/11/2006	JN05 On 01-February-07			jNote	8.4700	8.4760	0.3412	0.3414	0.00
23/11/2006	JN05 On 03-May-07			jNote	8.4200	8.4220	0.3396	0.3398	0.00
23/11/2006	JN05 On 02-August-07			jNote	8.3600	8.3640	0.3379	0.3380	0.00
23/11/2006	JN10 On 01-February-07			jNote	8.1900	8.2040	0.5515	0.5523	0.00
23/11/2006	JN10 On 03-May-07			jNote	8.1500	8.1620	0.5495	0.5506	0.00
23/11/2006	JN10 On 02-August-07			jNote	8.1000	8.1180	0.5475	0.5489	0.00
23/11/2006	JROD On 31-January-07			jRod	8.5800	8.5940	0.0016	0.0017	0.00
23/11/2006	JROD On 28-February-07			jRod	8.4000	8.4100	0.0022	0.0022	0.00
23/11/2006	JROD On 30-March-07			jRod	8.6600	8.6680	0.0034	0.0035	0.00
23/11/2006	JROD On 30-April-07			jRod	8.8900	8.8920	0.0045	0.0045	0.00
23/11/2006	JROD On 31-May-07			jRod	8.6600	8.6650	0.0050	0.0051	0.00
23/11/2006	JROD On 30-November-06			jRod	7.8800	7.8850	0.0001	0.0001	0.00
23/11/2006	JROD On 29-December-06			jRod	8.1800	8.1830	0.0006	0.0007	0.00
23/11/2006	OTH1 On 01-February-07			Index Future	246.1600	246.0720	246.1600	246.0720	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2006	R153 On 01-February-07			Bond Future	8.1400	8.1350	120.4784	120.4784	67.00
23/11/2006	R153 On 03-May-07			Bond Future	8.0800	8.0800	116.4601	116.4601	0.00
23/11/2006	R153 On 02-August-07			Bond Future	7.9000	7.8990	119.2966	119.2879	0.00
23/11/2006	R157 On 01-February-07			Bond Future	7.9200	7.9300	139.6844	139.6094	0.00
23/11/2006	R157 On 03-May-07			Bond Future	7.8900	7.8950	135.8408	135.7674	512.00
23/11/2006	R157 On 02-August-07			Bond Future	7.7900	7.7980	139.1738	139.0874	0.00
23/11/2006	R186 On 01-February-07			Bond Future	7.5200	7.5230	131.8501	131.7875	2.00
23/11/2006	R186 On 03-May-07			Bond Future	7.4800	7.4820	134.8299	134.7548	0.00
23/11/2006	R186 On 02-August-07			Bond Future	7.4400	7.4470	132.4562	132.3813	0.00
23/11/2006	R194 On 01-February-07			Bond Future	8.5900	8.5950	105.7780	105.7770	0.00
23/11/2006	R194 On 03-May-07			Bond Future	8.4000	8.4140	103.0843	103.0718	0.00
23/11/2006	R194 On 02-August-07			Bond Future	8.1700	8.1960	105.3303	105.3133	0.00
23/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1381	1395	1381	1395	0.00
23/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4848	4872	4848	4872	0.00
23/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	289	296	289	296	0.00
23/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8827	8844	8827	8844	0.00
23/11/2006	R201 On 01-February-07			Bond Future	7.8800	7.8910	106.1333	106.0796	0.00
23/11/2006	R201 On 03-May-07			Bond Future	7.8300	7.8370	108.5313	108.4670	0.00
23/11/2006	R201 On 02-August-07			Bond Future	7.7800	7.7930	106.4726	106.3983	0.00
23/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	41629	41228	41629	41228	0.00
23/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2708	2844	2708	2844	0.00
23/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	44112	43698	44112	43698	0.00
23/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2353	2476	2353	2476	0.00
23/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5284	5225	5284	5225	0.00
23/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	28401	28879	28401	28879	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
23/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	319	320	319	320	0.00
23/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	70730	71268	70730	71268	0.00
23/11/2006	R203 On 01-February-07			Bond Future	7.7800	7.7860	106.6424	106.5768	0.00
23/11/2006	R203 On 03-May-07			Bond Future	7.7300	7.7380	104.8755	104.7962	0.00
23/11/2006	R203 On 02-August-07			Bond Future	7.6900	7.6970	107.1585	107.0732	0.00
23/11/2006	R204 On 01-February-07			Bond Future	7.7600	7.7670	102.8818	102.8042	0.00
23/11/2006	R204 On 03-May-07			Bond Future	7.7100	7.7230	105.2035	105.1189	0.00
23/11/2006	R204 On 02-August-07			Bond Future	7.6700	7.6860	103.4569	103.3655	0.00
23/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	74627	73995	74627	73995	0.00
23/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	14177	14458	14177	14458	0.00
23/11/2006	R206 On 01-February-07			Bond Future	7.9200	7.9060	98.2385	98.3112	0.00
23/11/2006	R206 On 03-May-07			Bond Future	7.8600	7.8510	100.4588	100.5247	0.00
23/11/2006	R206 On 02-August-07			Bond Future	7.8200	7.8050	98.8810	98.9403	0.00
23/11/2006	R207 On 01-February-07			Bond Future	7.6900	7.6960	96.8906	96.8194	0.00
23/11/2006	R207 On 03-May-07			Bond Future	7.6400	7.6550	99.0826	98.9962	0.00
23/11/2006	R207 On 02-August-07			Bond Future	7.6100	7.6200	97.5992	97.5057	0.00
23/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	83479	82689	83479	82689	0.00
23/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1507	1582	1507	1582	0.00
23/11/2006	TRT1 On 01-February-07			Index Future	246.6900	246.5830	246.6900	246.5830	500.00
24/11/2006	CRD1 On 01-February-07			Index Future	107.1000	107.1400	107.1000	107.1400	10.00
24/11/2006	GOVI On 01-February-07			jGovi	249.5300	249.6450	249.5250	249.6450	71.00
24/11/2006	GOVI On 03-May-07			jGovi	254.9800	255.1030	254.9790	255.1030	118.00
24/11/2006	GOVI On 02-August-07			jGovi	260.4200	260.5430	260.4170	260.5430	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
24/11/2006	ILBI On 01-February-07			Index Future	272.4000	272.2870	272.4010	272.2870	0.00
24/11/2006	J153 On 31-August-10			jSwap	8.6800	8.6790	0.0400	0.0398	0.00
24/11/2006	J157 On 15-September-15			jSwap	8.3600	8.3640	0.0558	0.0558	0.00
24/11/2006	J186 On 21-December-26			jSwap	7.8500	7.8410	0.0361	0.0350	0.00
24/11/2006	J194 On 28-February-08			jSwap	8.9700	8.9680	0.0206	0.0205	0.00
24/11/2006	J201 On 22-December-14			jSwap	8.3600	8.3620	0.0531	0.0531	0.00
24/11/2006	J203 On 15-September-17			jSwap	8.2600	8.2570	0.0549	0.0544	0.00
24/11/2006	J204 On 21-December-18			jSwap	8.1700	8.1690	0.0534	0.0530	0.00
24/11/2006	J207 On 15-January-20			jSwap	8.1300	8.1260	0.0107	0.0104	0.00
24/11/2006	JBAR On 21-December-05			jBar	8.8700	8.8670	0.0000	0.0000	0.00
24/11/2006	JFRA On 01-February-07			jFra	9.0200	9.0260	0.0220	0.0220	0.00
24/11/2006	JFRA On 07-February-08			jFra	8.8400	8.8280	0.0215	0.0215	0.00
24/11/2006	JFRA On 03-May-07			jFra	9.1000	9.0840	0.0222	0.0221	0.00
24/11/2006	JFRA On 02-August-07			jFra	9.0300	9.0260	0.0220	0.0220	0.00
24/11/2006	JFRA On 01-November-07			jFra	9.0100	9.0010	0.0236	0.0236	0.00
24/11/2006	JN02 On 01-February-07			jNote	8.8600	8.8490	0.1615	0.1614	0.00
24/11/2006	JN02 On 03-May-07			jNote	8.7800	8.7670	0.1602	0.1600	0.00
24/11/2006	JN02 On 02-August-07			jNote	8.6800	8.6700	0.1586	0.1584	0.00
24/11/2006	JN05 On 01-February-07			jNote	8.4800	8.4700	0.3416	0.3412	0.00
24/11/2006	JN05 On 03-May-07			jNote	8.4300	8.4170	0.3400	0.3396	0.00
24/11/2006	JN05 On 02-August-07			jNote	8.3700	8.3590	0.3382	0.3379	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
24/11/2006	JN10 On 01-February-07			jNote	8.2000	8.1910	0.5517	0.5515	0.00
24/11/2006	JN10 On 03-May-07			jNote	8.1500	8.1450	0.5498	0.5495	0.00
24/11/2006	JN10 On 02-August-07			jNote	8.1000	8.0950	0.5478	0.5475	0.00
24/11/2006	JROD On 31-January-07			jRod	8.5600	8.5820	0.0020	0.0016	0.00
24/11/2006	JROD On 28-February-07			jRod	8.3900	8.4030	0.0025	0.0022	0.00
24/11/2006	JROD On 30-March-07			jRod	8.6500	8.6640	0.0038	0.0034	0.00
24/11/2006	JROD On 30-April-07			jRod	8.8800	8.8890	0.0048	0.0045	0.00
24/11/2006	JROD On 31-May-07			jRod	8.6600	8.6640	0.0054	0.0050	0.00
24/11/2006	JROD On 30-November-06			jRod	7.8800	7.8840	0.0004	0.0001	0.00
24/11/2006	JROD On 29-December-06			jRod	8.1600	8.1750	0.0010	0.0006	0.00
24/11/2006	OTH1 On 01-February-07			Index Future	246.0600	246.1600	246.0630	246.1600	15.00
24/11/2006	R153 On 01-February-07			Bond Future	8.1500	8.1350	120.4452	120.4784	67.00
24/11/2006	R153 On 03-May-07			Bond Future	8.0900	8.0800	116.4291	116.4601	0.00
24/11/2006	R153 On 02-August-07			Bond Future	7.9200	7.8960	119.2298	119.2966	0.00
24/11/2006	R157 On 01-February-07			Bond Future	7.9300	7.9200	139.6094	139.6844	0.00
24/11/2006	R157 On 03-May-07			Bond Future	7.9000	7.8850	135.7674	135.8408	504.00
24/11/2006	R157 On 02-August-07			Bond Future	7.8100	7.7860	139.0371	139.1738	0.00
24/11/2006	R186 On 01-February-07			Bond Future	7.5300	7.5180	131.7123	131.8501	2.00
24/11/2006	R186 On 03-May-07			Bond Future	7.4900	7.4760	134.6797	134.8299	0.00
24/11/2006	R186 On 02-August-07			Bond Future	7.4500	7.4410	132.3064	132.4562	0.00
24/11/2006	R194 On 01-February-07			Bond Future	8.6100	8.5940	105.7589	105.7780	0.00
24/11/2006	R194 On 03-May-07			Bond Future	8.4400	8.3980	103.0547	103.0843	0.00
24/11/2006	R194 On 02-August-07			Bond Future	8.2200	8.1650	105.3013	105.3303	0.00
24/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1305	1381	1305	1381	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
24/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4963	4848	4963	4848	0.00
24/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	264	289	264	289	0.00
24/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8993	8827	8993	8827	0.00
24/11/2006	R201 On 01-February-07			Bond Future	7.9000	7.8820	106.0379	106.1333	0.00
24/11/2006	R201 On 03-May-07			Bond Future	7.8400	7.8260	108.4261	108.5313	0.00
24/11/2006	R201 On 02-August-07			Bond Future	7.8000	7.7800	106.3640	106.4726	0.00
24/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	40750	41629	40750	41629	0.00
24/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2783	2708	2783	2708	0.00
24/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	43222	44112	43222	44112	0.00
24/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2417	2353	2417	2353	0.00
24/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4964	5284	4964	5284	0.00
24/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	29034	28401	29034	28401	0.00
24/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	283	319	283	319	0.00
24/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	71648	70730	71648	70730	0.00
24/11/2006	R203 On 01-February-07			Bond Future	7.7900	7.7770	106.5258	106.6424	0.00
24/11/2006	R203 On 03-May-07			Bond Future	7.7500	7.7270	104.7458	104.8755	0.00
24/11/2006	R203 On 02-August-07			Bond Future	7.7000	7.6850	107.0305	107.1585	0.00
24/11/2006	R204 On 01-February-07			Bond Future	7.7700	7.7570	102.7576	102.8818	0.00
24/11/2006	R204 On 03-May-07			Bond Future	7.7300	7.7120	105.0728	105.2035	0.00
24/11/2006	R204 On 02-August-07			Bond Future	7.6900	7.6740	103.3122	103.4569	0.00
24/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	73474	74627	73474	74627	0.00
24/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	14470	14177	14470	14177	0.00
24/11/2006	R206 On 01-February-07			Bond Future	7.9400	7.9200	98.1555	98.2385	0.00
24/11/2006	R206 On 03-May-07			Bond Future	7.8800	7.8640	100.3676	100.4588	0.00
24/11/2006	R206 On 02-August-07			Bond Future	7.8400	7.8170	98.7824	98.8810	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
24/11/2006	R207 On 01-February-07			Bond Future	7.7000	7.6870	96.7720	96.8906	0.00
24/11/2006	R207 On 03-May-07			Bond Future	7.6600	7.6440	98.9491	99.0826	0.00
24/11/2006	R207 On 02-August-07			Bond Future	7.6300	7.6080	97.4589	97.5992	0.00
24/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	82205	83479	82205	83479	0.00
24/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1569	1507	1569	1507	0.00
24/11/2006	TRT1 On 01-February-07			Index Future	246.5700	246.6900	246.5730	246.6900	500.00