



# Derivatives Weekly Statistics Report

From 2007/01/22 To 2007/01/26

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2007	CRD1 On 01-February-07			Index Future	107.3200	107.1650	107.3220	107.1650	10.00
22/01/2007	GOVI On 01-February-07			jGovi	250.1200	249.7000	250.1150	249.7000	66.00
22/01/2007	GOVI On 03-May-07			jGovi	255.6100	255.2000	255.6120	255.2000	144.00
22/01/2007	GOVI On 02-August-07			jGovi	261.2200	260.8000	261.2170	260.8000	175.00
22/01/2007	ILBI On 01-February-07			Index Future	268.8500	268.9210	268.8510	268.9210	0.00
22/01/2007	J153 On 31-August-10			jSwap	8.8100	8.8330	0.0447	0.0454	0.00
22/01/2007	J157 On 15-September-15			jSwap	8.4500	8.4520	0.0506	0.0507	0.00
22/01/2007	J186 On 21-December-26			jSwap	7.9000	7.8990	0.0395	0.0393	0.00
22/01/2007	J194 On 28-February-08			jSwap	9.1800	9.1860	0.0238	0.0238	0.00
22/01/2007	J201 On 22-December-14			jSwap	8.5000	8.4970	0.0569	0.0569	0.00
22/01/2007	J203 On 15-September-17			jSwap	8.3500	8.3490	0.0620	0.0616	0.00
22/01/2007	J204 On 21-December-18			jSwap	8.2900	8.2830	0.0592	0.0586	0.00
22/01/2007	J207 On 15-January-20			jSwap	8.2300	8.2180	0.0176	0.0170	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
22/01/2007	JBAR On 21-December-05			jBar	9.3000	9.3040	0.0000	0.0000	0.00
22/01/2007	JFRA On 01-February-07			jFra	9.3800	9.3960	0.0228	0.0229	0.00
22/01/2007	JFRA On 07-February-08			jFra	9.0900	9.0860	0.0221	0.0221	0.00
22/01/2007	JFRA On 03-May-07			jFra	9.4000	9.4240	0.0229	0.0230	0.00
22/01/2007	JFRA On 02-August-07			jFra	9.4000	9.4140	0.0229	0.0229	0.00
22/01/2007	JFRA On 01-November-07			jFra	9.2600	9.2740	0.0243	0.0243	0.00
22/01/2007	JN02 On 01-February-07			jNote	9.1100	9.1250	0.1657	0.1659	0.00
22/01/2007	JN02 On 03-May-07			jNote	9.0000	9.0160	0.1638	0.1641	0.00
22/01/2007	JN02 On 02-August-07			jNote	8.8600	8.8830	0.1615	0.1618	0.00
22/01/2007	JN05 On 01-February-07			jNote	8.5900	8.6140	0.3445	0.3453	0.00
22/01/2007	JN05 On 03-May-07			jNote	8.5200	8.5430	0.3424	0.3432	0.00
22/01/2007	JN05 On 02-August-07			jNote	8.4400	8.4640	0.3402	0.3408	0.00
22/01/2007	JN10 On 01-February-07			jNote	8.2800	8.2800	0.5549	0.5545	0.00
22/01/2007	JN10 On 03-May-07			jNote	8.2300	8.2260	0.5529	0.5525	0.00
22/01/2007	JN10 On 02-August-07			jNote	8.1700	8.1690	0.5508	0.5503	0.00
22/01/2007	JROD On 31-January-07			jRod	8.4300	8.4380	0.0013	0.0018	0.00
22/01/2007	JROD On 28-February-07			jRod	8.7400	8.7650	0.0020	0.0025	0.00
22/01/2007	JROD On 30-March-07			jRod	9.0600	9.0950	0.0028	0.0033	0.00
22/01/2007	JROD On 30-April-07			jRod	8.8900	8.9090	0.0046	0.0051	0.00
22/01/2007	JROD On 31-May-07			jRod	9.1400	9.1500	0.0058	0.0063	0.00
22/01/2007	OTH1 On 01-February-07			Index Future	246.6000	246.2610	246.5990	246.2610	15.00
22/01/2007	R153 On 01-February-07			Bond Future	8.2000	8.2450	120.2796	120.1143	72.00
22/01/2007	R153 On 03-May-07			Bond Future	8.1400	8.1850	116.2894	116.1344	0.00
22/01/2007	R153 On 02-August-07			Bond Future	7.9800	8.0260	119.0442	118.9198	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
22/01/2007	R157 On 01-February-07			Bond Future	7.8500	7.8550	140.2487	140.1733	0.00
22/01/2007	R157 On 03-May-07			Bond Future	7.8000	7.8100	136.4663	136.3925	504.00
22/01/2007	R157 On 02-August-07			Bond Future	7.7100	7.7140	139.7586	139.6934	0.00
22/01/2007	R186 On 01-February-07			Bond Future	7.4900	7.4890	132.2650	132.2146	2.00
22/01/2007	R186 On 03-May-07			Bond Future	7.4400	7.4400	135.3450	135.2820	0.00
22/01/2007	R186 On 02-August-07			Bond Future	7.4000	7.3980	133.0329	132.9952	0.00
22/01/2007	R194 On 01-February-07			Bond Future	8.8100	8.8450	105.5642	105.5261	0.00
22/01/2007	R194 On 03-May-07			Bond Future	8.6000	8.6460	102.9308	102.8911	0.00
22/01/2007	R194 On 02-August-07			Bond Future	8.3800	8.4370	105.2137	105.1815	0.00
22/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	16	26	16	26	0.00
22/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	5620	6011	5620	6011	0.00
22/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
22/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	10676	11057	10676	11057	0.00
22/01/2007	R196 On 01-February-07			Bond Future	8.6600	8.6920	106.8556	106.8010	0.00
22/01/2007	R196 On 03-May-07			Bond Future	8.5400	8.5750	104.2517	104.1964	0.00
22/01/2007	R196 On 02-August-07			Bond Future	8.4500	8.4840	106.5648	106.5151	0.00
22/01/2007	R201 On 01-February-07			Bond Future	7.8400	7.8420	106.3963	106.3724	0.00
22/01/2007	R201 On 03-May-07			Bond Future	7.7700	7.7720	108.8711	108.8476	0.00
22/01/2007	R201 On 02-August-07			Bond Future	7.7100	7.7150	106.8624	106.8451	0.00
22/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	340	576	340	576	0.00
22/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	20826	21301	20826	21301	0.00
22/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	41556	41333	41556	41333	0.00
22/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	5	22	5	22	0.00
22/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	44392	44163	44392	44163	0.00
22/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	3	13	3	13	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
22/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
22/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	67781	68020	67781	68020	0.00
22/01/2007	R203 On 01-February-07			Bond Future	7.7400	7.7430	106.9199	106.8906	0.00
22/01/2007	R203 On 03-May-07			Bond Future	7.6800	7.6830	105.2222	105.1933	0.00
22/01/2007	R203 On 02-August-07			Bond Future	7.6300	7.6320	107.5581	107.5367	0.00
22/01/2007	R204 On 01-February-07			Bond Future	7.6700	7.6780	103.5682	103.4977	0.00
22/01/2007	R204 On 03-May-07			Bond Future	7.6100	7.6220	105.9770	105.8993	0.00
22/01/2007	R204 On 02-August-07			Bond Future	7.5700	7.5750	104.2841	104.2149	0.00
22/01/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	77592	77205	77592	77205	0.00
22/01/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	8869	9175	8869	9175	0.00
22/01/2007	R206 On 01-February-07			Bond Future	7.8600	7.8670	98.5349	98.5140	0.00
22/01/2007	R206 On 03-May-07			Bond Future	7.7900	7.7960	100.8245	100.8041	0.00
22/01/2007	R206 On 02-August-07			Bond Future	7.7300	7.7370	99.2918	99.2769	0.00
22/01/2007	R207 On 01-February-07			Bond Future	7.6000	7.6090	97.5904	97.5105	0.00
22/01/2007	R207 On 03-May-07			Bond Future	7.5500	7.5560	99.8573	99.7779	0.00
22/01/2007	R207 On 02-August-07			Bond Future	7.5000	7.5110	98.4229	98.3598	0.00
22/01/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	90002	89251	90002	89251	0.00
22/01/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	283	327	283	327	0.00
22/01/2007	TRT1 On 01-February-07			Index Future	247.1500	246.8310	247.1460	246.8310	500.00
23/01/2007	CRD1 On 01-February-07			Index Future	107.3000	107.3220	107.3020	107.3220	10.00
23/01/2007	GOVI On 01-February-07			jGovi	250.1300	250.1150	250.1270	250.1150	66.00
23/01/2007	GOVI On 03-May-07			jGovi	255.6200	255.6120	255.6240	255.6120	144.00
23/01/2007	GOVI On 02-August-07			jGovi	261.2300	261.2170	261.2290	261.2170	175.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2007	ILBI On 01-February-07			Index Future	268.6800	268.8510	268.6790	268.8510	0.00
23/01/2007	J153 On 31-August-10			jSwap	8.8200	8.8110	0.0451	0.0447	0.00
23/01/2007	J157 On 15-September-15			jSwap	8.4600	8.4540	0.0503	0.0506	0.00
23/01/2007	J186 On 21-December-26			jSwap	7.9100	7.9010	0.0400	0.0395	0.00
23/01/2007	J194 On 28-February-08			jSwap	9.1700	9.1780	0.0237	0.0238	0.00
23/01/2007	J201 On 22-December-14			jSwap	8.5000	8.4950	0.0573	0.0569	0.00
23/01/2007	J203 On 15-September-17			jSwap	8.3500	8.3540	0.0619	0.0620	0.00
23/01/2007	J204 On 21-December-18			jSwap	8.2900	8.2900	0.0595	0.0592	0.00
23/01/2007	J207 On 15-January-20			jSwap	8.2300	8.2260	0.0181	0.0176	0.00
23/01/2007	JBAR On 21-December-05			jBar	9.3100	9.3040	0.0000	0.0000	0.00
23/01/2007	JFRA On 01-February-07			jFra	9.3800	9.3760	0.0229	0.0228	0.00
23/01/2007	JFRA On 07-February-08			jFra	9.0800	9.0850	0.0221	0.0221	0.00
23/01/2007	JFRA On 03-May-07			jFra	9.3900	9.4020	0.0229	0.0229	0.00
23/01/2007	JFRA On 02-August-07			jFra	9.3800	9.3960	0.0229	0.0229	0.00
23/01/2007	JFRA On 01-November-07			jFra	9.2400	9.2640	0.0242	0.0243	0.00
23/01/2007	JN02 On 01-February-07			jNote	9.1000	9.1140	0.1655	0.1657	0.00
23/01/2007	JN02 On 03-May-07			jNote	8.9900	8.9990	0.1637	0.1638	0.00
23/01/2007	JN02 On 02-August-07			jNote	8.8600	8.8620	0.1615	0.1615	0.00
23/01/2007	JN05 On 01-February-07			jNote	8.6000	8.5890	0.3450	0.3445	0.00
23/01/2007	JN05 On 03-May-07			jNote	8.5300	8.5190	0.3429	0.3424	0.00
23/01/2007	JN05 On 02-August-07			jNote	8.4600	8.4420	0.3407	0.3402	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
23/01/2007	JN10 On 01-February-07			jNote	8.2800	8.2830	0.5548	0.5549	0.00
23/01/2007	JN10 On 03-May-07			jNote	8.2300	8.2300	0.5528	0.5529	0.00
23/01/2007	JN10 On 02-August-07			jNote	8.1700	8.1740	0.5507	0.5508	0.00
23/01/2007	JROD On 31-January-07			jRod	8.4300	8.4330	0.0013	0.0013	0.00
23/01/2007	JROD On 28-February-07			jRod	8.7400	8.7430	0.0020	0.0020	0.00
23/01/2007	JROD On 30-March-07			jRod	9.0600	9.0630	0.0028	0.0028	0.00
23/01/2007	JROD On 30-April-07			jRod	8.9000	8.8930	0.0046	0.0046	0.00
23/01/2007	JROD On 31-May-07			jRod	9.1400	9.1350	0.0058	0.0058	0.00
23/01/2007	OTH1 On 01-February-07			Index Future	246.5700	246.5990	246.5720	246.5990	15.00
23/01/2007	R153 On 01-February-07			Bond Future	8.2300	8.1950	120.1804	120.2796	72.00
23/01/2007	R153 On 03-May-07			Bond Future	8.1700	8.1350	116.1964	116.2894	0.00
23/01/2007	R153 On 02-August-07			Bond Future	8.0100	7.9830	118.9661	119.0442	0.00
23/01/2007	R157 On 01-February-07			Bond Future	7.8400	7.8450	140.3242	140.2487	0.00
23/01/2007	R157 On 03-May-07			Bond Future	7.7900	7.8000	136.5401	136.4663	504.00
23/01/2007	R157 On 02-August-07			Bond Future	7.7000	7.7050	139.7658	139.7586	0.00
23/01/2007	R186 On 01-February-07			Bond Future	7.4900	7.4850	132.2650	132.2650	2.00
23/01/2007	R186 On 03-May-07			Bond Future	7.4400	7.4350	135.3450	135.3450	0.00
23/01/2007	R186 On 02-August-07			Bond Future	7.3900	7.3950	133.0455	133.0329	0.00
23/01/2007	R194 On 01-February-07			Bond Future	8.8400	8.8070	105.5361	105.5642	0.00
23/01/2007	R194 On 03-May-07			Bond Future	8.6300	8.5950	102.9066	102.9308	0.00
23/01/2007	R194 On 02-August-07			Bond Future	8.4100	8.3780	105.1962	105.2137	0.00
23/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	8	16	8	16	0.00
23/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	5893	5620	5893	5620	0.00
23/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	0	0	0	0	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
23/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	10956	10676	10956	10676	0.00
23/01/2007	R196 On 01-February-07			Bond Future	8.6900	8.6630	106.8048	106.8556	0.00
23/01/2007	R196 On 03-May-07			Bond Future	8.5700	8.5420	104.2048	104.2517	0.00
23/01/2007	R196 On 02-August-07			Bond Future	8.4800	8.4500	106.5239	106.5648	0.00
23/01/2007	R201 On 01-February-07			Bond Future	7.8400	7.8380	106.3903	106.3963	0.00
23/01/2007	R201 On 03-May-07			Bond Future	7.7700	7.7680	108.8711	108.8711	0.00
23/01/2007	R201 On 02-August-07			Bond Future	7.7100	7.7120	106.8681	106.8624	0.00
23/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	262	340	262	340	0.00
23/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	20808	20826	20808	20826	0.00
23/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	41494	41556	41494	41556	0.00
23/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	3	5	3	5	0.00
23/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	44331	44392	44331	44392	0.00
23/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	1	3	1	3	0.00
23/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
23/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	67841	67781	67841	67781	0.00
23/01/2007	R203 On 01-February-07			Bond Future	7.7400	7.7390	106.9492	106.9199	0.00
23/01/2007	R203 On 03-May-07			Bond Future	7.6700	7.6790	105.2657	105.2222	0.00
23/01/2007	R203 On 02-August-07			Bond Future	7.6200	7.6290	107.6011	107.5581	0.00
23/01/2007	R204 On 01-February-07			Bond Future	7.6700	7.6690	103.5604	103.5682	0.00
23/01/2007	R204 On 03-May-07			Bond Future	7.6100	7.6120	105.9770	105.9770	0.00
23/01/2007	R204 On 02-August-07			Bond Future	7.5700	7.5660	104.2841	104.2841	0.00
23/01/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	77534	77592	77534	77592	0.00
23/01/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	8810	8869	8810	8869	0.00
23/01/2007	R206 On 01-February-07			Bond Future	7.8600	7.8630	98.5557	98.5349	0.00
23/01/2007	R206 On 03-May-07			Bond Future	7.7900	7.7920	100.8550	100.8245	0.00

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23/01/2007	R206 On 02-August-07			Bond Future	7.7300	7.7340	99.3265	99.2918	0.00
23/01/2007	R207 On 01-February-07			Bond Future	7.6100	7.5990	97.5425	97.5904	0.00
23/01/2007	R207 On 03-May-07			Bond Future	7.5500	7.5460	99.8176	99.8573	0.00
23/01/2007	R207 On 02-August-07			Bond Future	7.5100	7.5030	98.3914	98.4229	0.00
23/01/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	89602	90002	89602	90002	0.00
23/01/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	280	283	280	283	0.00
23/01/2007	TRT1 On 01-February-07			Index Future	247.1600	247.1460	247.1640	247.1460	500.00
24/01/2007	CRD1 On 01-February-07			Index Future	107.4500	107.3020	107.4490	107.3020	10.00
24/01/2007	GOVI On 01-February-07			jGovi	250.4900	250.1270	250.4940	250.1270	66.00
24/01/2007	GOVI On 03-May-07			jGovi	256.0000	255.6240	255.9950	255.6240	144.00
24/01/2007	GOVI On 02-August-07			jGovi	261.6100	261.2290	261.6120	261.2290	175.00
24/01/2007	ILBI On 01-February-07			Index Future	268.5600	268.6790	268.5610	268.6790	0.00
24/01/2007	J153 On 31-August-10			jSwap	8.7700	8.8210	0.0432	0.0451	0.00
24/01/2007	J157 On 15-September-15			jSwap	8.4200	8.4590	0.0531	0.0503	0.00
24/01/2007	J186 On 21-December-26			jSwap	7.9000	7.9060	0.0397	0.0400	0.00
24/01/2007	J194 On 28-February-08			jSwap	9.1100	9.1700	0.0227	0.0237	0.00
24/01/2007	J201 On 22-December-14			jSwap	8.4500	8.5030	0.0547	0.0573	0.00
24/01/2007	J203 On 15-September-17			jSwap	8.3300	8.3530	0.0601	0.0619	0.00
24/01/2007	J204 On 21-December-18			jSwap	8.2600	8.2940	0.0573	0.0595	0.00
24/01/2007	J207 On 15-January-20			jSwap	8.2000	8.2320	0.0158	0.0181	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
24/01/2007	JBAR On 21-December-05			jBar	9.3200	9.3130	0.0000	0.0000	0.00
24/01/2007	JFRA On 01-February-07			jFra	9.3800	9.3830	0.0229	0.0229	0.00
24/01/2007	JFRA On 07-February-08			jFra	8.9900	9.0760	0.0219	0.0221	0.00
24/01/2007	JFRA On 03-May-07			jFra	9.2800	9.3900	0.0226	0.0229	0.00
24/01/2007	JFRA On 02-August-07			jFra	9.2500	9.3820	0.0225	0.0229	0.00
24/01/2007	JFRA On 01-November-07			jFra	9.1400	9.2430	0.0240	0.0242	0.00
24/01/2007	JN02 On 01-February-07			jNote	9.0100	9.1030	0.1640	0.1655	0.00
24/01/2007	JN02 On 03-May-07			jNote	8.9000	8.9930	0.1621	0.1637	0.00
24/01/2007	JN02 On 02-August-07			jNote	8.7800	8.8630	0.1601	0.1615	0.00
24/01/2007	JN05 On 01-February-07			jNote	8.5500	8.6030	0.3434	0.3450	0.00
24/01/2007	JN05 On 03-May-07			jNote	8.4800	8.5330	0.3412	0.3429	0.00
24/01/2007	JN05 On 02-August-07			jNote	8.4000	8.4570	0.3390	0.3407	0.00
24/01/2007	JN10 On 01-February-07			jNote	8.2500	8.2820	0.5539	0.5548	0.00
24/01/2007	JN10 On 03-May-07			jNote	8.2000	8.2290	0.5520	0.5528	0.00
24/01/2007	JN10 On 02-August-07			jNote	8.1500	8.1740	0.5500	0.5507	0.00
24/01/2007	JROD On 31-January-07			jRod	8.4300	8.4320	0.0013	0.0013	0.00
24/01/2007	JROD On 28-February-07			jRod	8.7400	8.7400	0.0020	0.0020	0.00
24/01/2007	JROD On 30-March-07			jRod	9.0600	9.0620	0.0028	0.0028	0.00
24/01/2007	JROD On 30-April-07			jRod	8.8900	8.8950	0.0046	0.0046	0.00
24/01/2007	JROD On 31-May-07			jRod	9.1400	9.1390	0.0058	0.0058	0.00
24/01/2007	OTH1 On 01-February-07			Index Future	246.9100	246.5720	246.9090	246.5720	15.00
24/01/2007	R153 On 01-February-07			Bond Future	8.1700	8.2250	120.3789	120.1804	72.00
24/01/2007	R153 On 03-May-07			Bond Future	8.1100	8.1650	116.3825	116.1964	0.00
24/01/2007	R153 On 02-August-07			Bond Future	7.9500	8.0100	119.1457	118.9661	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
24/01/2007	R157 On 01-February-07			Bond Future	7.8000	7.8350	140.6266	140.3242	0.00
24/01/2007	R157 On 03-May-07			Bond Future	7.7500	7.7900	136.8361	136.5401	504.00
24/01/2007	R157 On 02-August-07			Bond Future	7.6600	7.7040	140.0632	139.7658	0.00
24/01/2007	R186 On 01-February-07			Bond Future	7.4600	7.4850	132.5679	132.2650	2.00
24/01/2007	R186 On 03-May-07			Bond Future	7.4100	7.4350	135.6479	135.3450	0.00
24/01/2007	R186 On 02-August-07			Bond Future	7.3700	7.3940	133.3479	133.0455	0.00
24/01/2007	R194 On 01-February-07			Bond Future	8.7800	8.8350	105.5963	105.5361	0.00
24/01/2007	R194 On 03-May-07			Bond Future	8.5400	8.6260	102.9712	102.9066	0.00
24/01/2007	R194 On 02-August-07			Bond Future	8.3000	8.4100	105.2553	105.1962	0.00
24/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	10	8	10	8	0.00
24/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	5294	5893	5294	5893	0.00
24/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
24/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	10355	10956	10355	10956	0.00
24/01/2007	R196 On 01-February-07			Bond Future	8.6000	8.6900	106.9742	106.8048	0.00
24/01/2007	R196 On 03-May-07			Bond Future	8.4700	8.5700	104.3808	104.2048	0.00
24/01/2007	R196 On 02-August-07			Bond Future	8.3600	8.4780	106.6964	106.5239	0.00
24/01/2007	R201 On 01-February-07			Bond Future	7.8000	7.8390	106.6242	106.3903	0.00
24/01/2007	R201 On 03-May-07			Bond Future	7.7300	7.7680	109.1063	108.8711	0.00
24/01/2007	R201 On 02-August-07			Bond Future	7.6700	7.7110	107.1040	106.8681	0.00
24/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	313	262	313	262	0.00
24/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	18521	20808	18521	20808	0.00
24/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	43830	41494	43830	41494	0.00
24/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	1	3	1	3	0.00
24/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	46668	44331	46668	44331	0.00
24/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	0	1	0	1	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
24/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
24/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	65503	67841	65503	67841	0.00
24/01/2007	R203 On 01-February-07			Bond Future	7.7000	7.7350	107.1984	106.9492	0.00
24/01/2007	R203 On 03-May-07			Bond Future	7.6400	7.6730	105.5197	105.2657	0.00
24/01/2007	R203 On 02-August-07			Bond Future	7.5900	7.6230	107.8591	107.6011	0.00
24/01/2007	R204 On 01-February-07			Bond Future	7.6400	7.6700	103.8272	103.5604	0.00
24/01/2007	R204 On 03-May-07			Bond Future	7.5800	7.6120	106.2496	105.9770	0.00
24/01/2007	R204 On 02-August-07			Bond Future	7.5300	7.5660	104.5618	104.2841	0.00
24/01/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	79750	77534	79750	77534	0.00
24/01/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	8249	8810	8249	8810	0.00
24/01/2007	R206 On 01-February-07			Bond Future	7.8400	7.8590	98.6547	98.5557	0.00
24/01/2007	R206 On 03-May-07			Bond Future	7.7700	7.7860	100.9518	100.8550	0.00
24/01/2007	R206 On 02-August-07			Bond Future	7.7100	7.7270	99.4209	99.3265	0.00
24/01/2007	R207 On 01-February-07			Bond Future	7.5700	7.6050	97.8145	97.5425	0.00
24/01/2007	R207 On 03-May-07			Bond Future	7.5200	7.5510	100.0961	99.8176	0.00
24/01/2007	R207 On 02-August-07			Bond Future	7.4700	7.5070	98.6679	98.3914	0.00
24/01/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	92334	89602	92334	89602	0.00
24/01/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	228	280	228	280	0.00
24/01/2007	TRT1 On 01-February-07			Index Future	247.5300	247.1640	247.5250	247.1640	500.00
25/01/2007	CRD1 On 01-February-07			Index Future	107.5500	107.4490	107.5510	107.4490	10.00
25/01/2007	CRD1 On 03-May-07			Index Future	109.9100	0.0000	109.9130	0.0000	0.00
25/01/2007	GOVI On 01-February-07			jGovi	250.4400	250.4940	250.4370	250.4940	66.00
25/01/2007	GOVI On 03-May-07			jGovi	256.2000	255.9950	256.1990	255.9950	144.00
25/01/2007	GOVI On 02-August-07			jGovi	261.5500	261.6120	261.5520	261.6120	175.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2007	ILBI On 01-February-07			Index Future	268.3600	268.5610	268.3610	268.5610	0.00
25/01/2007	ILBI On 03-May-07			Index Future	274.6200	0.0000	274.6230	0.0000	0.00
25/01/2007	J153 On 31-August-10			jSwap	8.7400	8.7650	0.0425	0.0432	0.00
25/01/2007	J157 On 15-September-15			jSwap	8.4300	8.4170	0.0526	0.0531	0.00
25/01/2007	J186 On 21-December-26			jSwap	7.9500	7.9020	0.0446	0.0397	0.00
25/01/2007	J194 On 28-February-08			jSwap	9.0700	9.1050	0.0223	0.0227	0.00
25/01/2007	J201 On 22-December-14			jSwap	8.4600	8.4540	0.0550	0.0547	0.00
25/01/2007	J203 On 15-September-17			jSwap	8.3500	8.3260	0.0619	0.0601	0.00
25/01/2007	J204 On 21-December-18			jSwap	8.3000	8.2630	0.0599	0.0573	0.00
25/01/2007	J207 On 15-January-20			jSwap	8.2400	8.2010	0.0189	0.0158	0.00
25/01/2007	JBAR On 21-December-05			jBar	9.2800	9.3210	0.0000	0.0000	0.00
25/01/2007	JFRA On 01-February-07			jFra	9.3400	9.3810	0.0227	0.0229	0.00
25/01/2007	JFRA On 07-February-08			jFra	8.9200	8.9890	0.0217	0.0219	0.00
25/01/2007	JFRA On 03-May-07			jFra	9.2500	9.2800	0.0225	0.0226	0.00
25/01/2007	JFRA On 02-August-07			jFra	9.2000	9.2540	0.0224	0.0225	0.00
25/01/2007	JFRA On 01-November-07			jFra	9.1000	9.1390	0.0238	0.0240	0.00
25/01/2007	JN02 On 01-February-07			jNote	8.9600	9.0100	0.1632	0.1640	0.00
25/01/2007	JN02 On 03-May-07			jNote	8.8600	8.8970	0.1614	0.1621	0.00
25/01/2007	JN02 On 02-August-07			jNote	8.7400	8.7770	0.1595	0.1601	0.00
25/01/2007	JN05 On 01-February-07			jNote	8.5400	8.5470	0.3431	0.3434	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
25/01/2007	JN05 On 03-May-07			jNote	8.4700	8.4750	0.3412	0.3412	0.00
25/01/2007	JN05 On 02-August-07			jNote	8.4000	8.4030	0.3392	0.3390	0.00
25/01/2007	JN10 On 01-February-07			jNote	8.2700	8.2520	0.5552	0.5539	0.00
25/01/2007	JN10 On 03-May-07			jNote	8.2300	8.2000	0.5535	0.5520	0.00
25/01/2007	JN10 On 02-August-07			jNote	8.1800	8.1480	0.5517	0.5500	0.00
25/01/2007	JROD On 31-January-07			jRod	8.4300	8.4310	0.0013	0.0013	0.00
25/01/2007	JROD On 28-February-07			jRod	8.7200	8.7370	0.0020	0.0020	0.00
25/01/2007	JROD On 30-March-07			jRod	9.0200	9.0590	0.0027	0.0028	0.00
25/01/2007	JROD On 30-April-07			jRod	8.8700	8.8940	0.0045	0.0046	0.00
25/01/2007	JROD On 31-May-07			jRod	9.1100	9.1390	0.0057	0.0058	0.00
25/01/2007	OTH1 On 01-February-07			Index Future	247.1500	246.9090	247.1500	246.9090	15.00
25/01/2007	OTH1 On 03-May-07			Index Future	252.5800	0.0000	252.5780	0.0000	0.00
25/01/2007	R153 On 01-February-07			Bond Future	8.1400	8.1650	120.4784	120.3789	72.00
25/01/2007	R153 On 03-May-07			Bond Future	8.0800	8.1050	116.4757	116.3825	0.00
25/01/2007	R153 On 02-August-07			Bond Future	7.9300	7.9480	119.2095	119.1457	0.00
25/01/2007	R157 On 01-February-07			Bond Future	7.7900	7.7950	140.7024	140.6266	0.00
25/01/2007	R157 On 03-May-07			Bond Future	7.7400	7.7500	136.9102	136.8361	504.00
25/01/2007	R157 On 02-August-07			Bond Future	7.6700	7.6630	140.0487	140.0632	0.00
25/01/2007	R186 On 01-February-07			Bond Future	7.5200	7.4610	131.8627	132.5679	2.00
25/01/2007	R186 On 03-May-07			Bond Future	7.4700	7.4110	134.9176	135.6479	0.00
25/01/2007	R186 On 02-August-07			Bond Future	7.4300	7.3700	132.5813	133.3479	0.00
25/01/2007	R194 On 01-February-07			Bond Future	8.6300	8.7750	105.7378	105.5963	0.00
25/01/2007	R194 On 03-May-07			Bond Future	8.3700	8.5430	103.1062	102.9712	0.00
25/01/2007	R194 On 02-August-07			Bond Future	8.0900	8.3020	105.3698	105.2553	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
25/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	35	10	35	10	0.00
25/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	3904	5294	3904	5294	0.00
25/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
25/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	8940	10355	8940	10355	0.00
25/01/2007	R196 On 01-February-07			Bond Future	8.4300	8.6000	107.2972	106.9742	0.00
25/01/2007	R196 On 03-May-07			Bond Future	8.2800	8.4650	104.7004	104.3808	0.00
25/01/2007	R196 On 02-August-07			Bond Future	8.1500	8.3600	106.9985	106.6964	0.00
25/01/2007	R201 On 01-February-07			Bond Future	7.7900	7.8000	106.6782	106.6242	0.00
25/01/2007	R201 On 03-May-07			Bond Future	7.7200	7.7280	109.1534	109.1063	0.00
25/01/2007	R201 On 02-August-07			Bond Future	7.6700	7.6700	107.1270	107.1040	0.00
25/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	256	313	256	313	0.00
25/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	17924	18521	17924	18521	0.00
25/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	44370	43830	44370	43830	0.00
25/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	0	1	0	1	0.00
25/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	47208	46668	47208	46668	0.00
25/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	0	0	0	0	0.00
25/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
25/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	64962	65503	64962	65503	0.00
25/01/2007	R203 On 01-February-07			Bond Future	7.7100	7.7010	107.1177	107.1984	0.00
25/01/2007	R203 On 03-May-07			Bond Future	7.6500	7.6380	105.4252	105.5197	0.00
25/01/2007	R203 On 02-August-07			Bond Future	7.6000	7.5870	107.7443	107.8591	0.00
25/01/2007	R204 On 01-February-07			Bond Future	7.6500	7.6360	103.7015	103.8272	0.00
25/01/2007	R204 On 03-May-07			Bond Future	7.6000	7.5770	106.1093	106.2496	0.00
25/01/2007	R204 On 02-August-07			Bond Future	7.5500	7.5300	104.3997	104.5618	0.00
25/01/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	78361	79750	78361	79750	0.00
25/01/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	8482	8249	8482	8249	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
25/01/2007	R206 On 01-February-07			Bond Future	7.8300	7.8400	98.7226	98.6547	0.00
25/01/2007	R206 On 03-May-07			Bond Future	7.7600	7.7670	101.0131	100.9518	0.00
25/01/2007	R206 On 02-August-07			Bond Future	7.7000	7.7080	99.4606	99.4209	0.00
25/01/2007	R207 On 01-February-07			Bond Future	7.5900	7.5710	97.6464	97.8145	0.00
25/01/2007	R207 On 03-May-07			Bond Future	7.5400	7.5160	99.9130	100.0961	0.00
25/01/2007	R207 On 02-August-07			Bond Future	7.5000	7.4720	98.4624	98.6679	0.00
25/01/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	90522	92334	90522	92334	0.00
25/01/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	246	228	246	228	0.00
25/01/2007	TRT1 On 01-February-07			Index Future	247.4800	247.5250	247.4810	247.5250	500.00
25/01/2007	TRT1 On 25-January-07			Index Future	247.4800	0.0000	247.4810	0.0000	0.00
26/01/2007	CRD1 On 01-February-07			Index Future	107.3600	107.5510	107.3570	107.5510	10.00
26/01/2007	CRD1 On 03-May-07			Index Future	109.6900	109.9130	109.6860	109.9130	0.00
26/01/2007	GOVI On 01-February-07			jGovi	249.9400	250.4370	249.9380	250.4370	66.00
26/01/2007	GOVI On 03-May-07			jGovi	255.3600	256.1990	255.3600	256.1990	144.00
26/01/2007	GOVI On 02-August-07			jGovi	260.9000	261.5520	260.9030	261.5520	175.00
26/01/2007	ILBI On 01-February-07			Index Future	270.7000	268.3610	270.7030	268.3610	0.00
26/01/2007	ILBI On 03-May-07			Index Future	276.9800	274.6230	276.9810	274.6230	0.00
26/01/2007	J153 On 31-August-10			jSwap	8.7900	8.7430	0.0442	0.0425	0.00
26/01/2007	J157 On 15-September-15			jSwap	8.4800	8.4250	0.0491	0.0526	0.00
26/01/2007	J186 On 21-December-26			jSwap	8.0000	7.9530	0.0486	0.0446	0.00
26/01/2007	J194 On 28-February-08			jSwap	9.0900	9.0740	0.0226	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
26/01/2007	J201 On 22-December-14			jSwap	8.5200	8.4590	0.0582	0.0550	0.00
26/01/2007	J203 On 15-September-17			jSwap	8.3900	8.3510	0.0646	0.0619	0.00
26/01/2007	J204 On 21-December-18			jSwap	8.3200	8.2980	0.0618	0.0599	0.00
26/01/2007	J207 On 15-January-20			jSwap	8.2600	8.2420	0.0206	0.0189	0.00
26/01/2007	JBAR On 21-December-05			jBar	9.2300	9.2830	0.0000	0.0000	0.00
26/01/2007	JFRA On 01-February-07			jFra	9.2700	9.3350	0.0226	0.0227	0.00
26/01/2007	JFRA On 07-February-08			jFra	8.9900	8.9200	0.0219	0.0217	0.00
26/01/2007	JFRA On 03-May-07			jFra	9.2600	9.2470	0.0226	0.0225	0.00
26/01/2007	JFRA On 02-August-07			jFra	9.2400	9.1970	0.0225	0.0224	0.00
26/01/2007	JFRA On 01-November-07			jFra	9.1300	9.0970	0.0239	0.0238	0.00
26/01/2007	JN02 On 01-February-07			jNote	9.0000	8.9630	0.1638	0.1632	0.00
26/01/2007	JN02 On 03-May-07			jNote	8.9000	8.8550	0.1622	0.1614	0.00
26/01/2007	JN02 On 02-August-07			jNote	8.7900	8.7370	0.1604	0.1595	0.00
26/01/2007	JN05 On 01-February-07			jNote	8.5800	8.5350	0.3445	0.3431	0.00
26/01/2007	JN05 On 03-May-07			jNote	8.5200	8.4690	0.3427	0.3412	0.00
26/01/2007	JN05 On 02-August-07			jNote	8.4500	8.4020	0.3407	0.3392	0.00
26/01/2007	JN10 On 01-February-07			jNote	8.3200	8.2730	0.5572	0.5552	0.00
26/01/2007	JN10 On 03-May-07			jNote	8.2700	8.2250	0.5554	0.5535	0.00
26/01/2007	JN10 On 02-August-07			jNote	8.2200	8.1770	0.5534	0.5517	0.00
26/01/2007	JROD On 31-January-07			jRod	8.4300	8.4300	0.0018	0.0013	0.00
26/01/2007	JROD On 28-February-07			jRod	8.7000	8.7210	0.0024	0.0020	0.00
26/01/2007	JROD On 30-March-07			jRod	8.9800	9.0240	0.0031	0.0027	0.00
26/01/2007	JROD On 30-April-07			jRod	8.8400	8.8700	0.0047	0.0045	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
26/01/2007	JROD On 31-May-07			jRod	9.0700	9.1130	0.0059	0.0057	0.00
26/01/2007	OTH1 On 01-February-07			Index Future	246.6400	247.1500	246.6430	247.1500	15.00
26/01/2007	OTH1 On 03-May-07			Index Future	251.9900	252.5780	251.9940	252.5780	0.00
26/01/2007	R153 On 01-February-07			Bond Future	8.2000	8.1350	120.2796	120.4784	72.00
26/01/2007	R153 On 03-May-07			Bond Future	8.1400	8.0750	116.2894	116.4757	0.00
26/01/2007	R153 On 02-August-07			Bond Future	8.0000	7.9260	118.9921	119.2095	0.00
26/01/2007	R157 On 01-February-07			Bond Future	7.8300	7.7850	140.3997	140.7024	0.00
26/01/2007	R157 On 03-May-07			Bond Future	7.7800	7.7400	136.6141	136.9102	504.00
26/01/2007	R157 On 02-August-07			Bond Future	7.7100	7.6650	139.7441	140.0487	0.00
26/01/2007	R186 On 01-February-07			Bond Future	7.5400	7.5170	131.5997	131.8627	2.00
26/01/2007	R186 On 03-May-07			Bond Future	7.4900	7.4690	134.6422	134.9176	0.00
26/01/2007	R186 On 02-August-07			Bond Future	7.4600	7.4310	132.2814	132.5813	0.00
26/01/2007	R194 On 01-February-07			Bond Future	8.6900	8.6340	105.6806	105.7378	0.00
26/01/2007	R194 On 03-May-07			Bond Future	8.4700	8.3700	103.0305	103.1062	0.00
26/01/2007	R194 On 02-August-07			Bond Future	8.2400	8.0930	105.2920	105.3698	0.00
26/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	11	35	11	35	0.00
26/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	4452	3904	4452	3904	0.00
26/01/2007	R194 On 01-February-07	7.50	Call	Option on Bond Future	0	0	0	0	0.00
26/01/2007	R194 On 01-February-07	7.50	Put	Option on Bond Future	9512	8940	9512	8940	0.00
26/01/2007	R196 On 01-February-07			Bond Future	8.5600	8.4290	107.0553	107.2972	0.00
26/01/2007	R196 On 03-May-07			Bond Future	8.4300	8.2750	104.4379	104.7004	0.00
26/01/2007	R196 On 02-August-07			Bond Future	8.3400	8.1540	106.7301	106.9985	0.00
26/01/2007	R201 On 01-February-07			Bond Future	7.8400	7.7910	106.4023	106.6782	0.00
26/01/2007	R201 On 03-May-07			Bond Future	7.7700	7.7200	108.8594	109.1534	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
26/01/2007	R201 On 02-August-07			Bond Future	7.7200	7.6660	106.8222	107.1270	0.00
26/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	86	256	86	256	0.00
26/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	20513	17924	20513	17924	0.00
26/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	41611	44370	41611	44370	0.00
26/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	0	0	0	0	0.00
26/01/2007	R201 On 01-February-07	7.25	Call	Option on Bond Future	44449	47208	44449	47208	0.00
26/01/2007	R201 On 01-February-07	7.25	Put	Option on Bond Future	0	0	0	0	0.00
26/01/2007	R201 On 01-February-07	8.00	Call	Option on Bond Future	0	0	0	0	0.00
26/01/2007	R201 On 01-February-07	8.00	Put	Option on Bond Future	67721	64962	67721	64962	0.00
26/01/2007	R203 On 01-February-07			Bond Future	7.7400	7.7120	106.8980	107.1177	0.00
26/01/2007	R203 On 03-May-07			Bond Future	7.6900	7.6510	105.1788	105.4252	0.00
26/01/2007	R203 On 02-August-07			Bond Future	7.6400	7.6030	107.4866	107.7443	0.00
26/01/2007	R204 On 01-February-07			Bond Future	7.6900	7.6520	103.4273	103.7015	0.00
26/01/2007	R204 On 03-May-07			Bond Future	7.6300	7.5950	105.8140	106.1093	0.00
26/01/2007	R204 On 02-August-07			Bond Future	7.5900	7.5510	104.0918	104.3997	0.00
26/01/2007	R204 On 02-August-07	220.00	Call	Option on Bond Future	75795	78361	75795	78361	0.00
26/01/2007	R204 On 02-August-07	220.00	Put	Option on Bond Future	8995	8482	8995	8482	0.00
26/01/2007	R206 On 01-February-07			Bond Future	7.8800	7.8270	98.4620	98.7226	0.00
26/01/2007	R206 On 03-May-07			Bond Future	7.8100	7.7550	100.7329	101.0131	0.00
26/01/2007	R206 On 02-August-07			Bond Future	7.7600	7.7000	99.1728	99.4606	0.00
26/01/2007	R207 On 01-February-07			Bond Future	7.6400	7.5920	97.2794	97.6464	0.00
26/01/2007	R207 On 03-May-07			Bond Future	7.5900	7.5390	99.5243	99.9130	0.00
26/01/2007	R207 On 02-August-07			Bond Future	7.5500	7.4980	98.0688	98.4624	0.00
26/01/2007	R207 On 03-May-07	224.00	Call	Option on Bond Future	86691	90522	86691	90522	0.00
26/01/2007	R207 On 03-May-07	224.00	Put	Option on Bond Future	303	246	303	246	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
26/01/2007	TRT1 On 01-February-07			Index Future	246.9900	247.4810	246.9880	247.4810	500.00
26/01/2007	TRT1 On 03-May-07			Index Future	252.3500	0.0000	252.3460	0.0000	0.00