



Derivatives Weekly Statistics Report

From 2006/09/11 To 2006/09/15

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	GOVI On 01-February-07			jGovi	239.0900	239.2740	239.0920	239.2740	0.00
11/09/2006	GOVI On 03-May-07			jGovi	244.4300	244.6030	244.4250	244.6030	0.00
11/09/2006	GOVI On 02-August-07			jGovi	249.9600	250.1240	249.9610	250.1240	0.00
11/09/2006	GOVI On 02-November-06			jGovi	233.9300	234.2600	233.9260	234.2600	901.00
11/09/2006	J153 On 31-August-10			jSwap	9.4200	9.4050	0.0631	0.0625	0.00
11/09/2006	J157 On 15-September-15			jSwap	9.1500	9.1300	0.1070	0.1059	0.00
11/09/2006	J186 On 21-December-26			jSwap	9.0300	8.9950	0.1431	0.1402	0.00
11/09/2006	J194 On 28-February-08			jSwap	9.2400	9.2350	0.0239	0.0238	0.00
11/09/2006	J201 On 22-December-14			jSwap	9.2500	9.2330	0.1030	0.1021	0.00
11/09/2006	J203 On 15-September-17			jSwap	9.1000	9.0850	0.1170	0.1156	0.00
11/09/2006	J204 On 21-December-18			jSwap	9.1400	9.1190	0.1225	0.1208	0.00
11/09/2006	J207 On 15-January-20			jSwap	9.1300	9.1070	0.0875	0.0855	0.00
11/09/2006	JBAR On 21-December-05			jBar	8.2200	8.2200	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2006	JFRA On 01-February-07			jFra	9.2300	9.2150	0.0225	0.0225	0.00
11/09/2006	JFRA On 07-February-08			jFra	9.4500	9.4330	0.0230	0.0230	0.00
11/09/2006	JFRA On 03-May-07			jFra	9.4400	9.4240	0.0230	0.0230	0.00
11/09/2006	JFRA On 02-August-07			jFra	9.4800	9.4880	0.0231	0.0231	0.00
11/09/2006	JFRA On 02-November-06			jFra	8.7000	8.7360	0.0212	0.0213	0.00
11/09/2006	JFRA On 01-November-07			jFra	9.5300	9.4830	0.0250	0.0248	0.00
11/09/2006	JN02 On 01-February-07			jNote	9.4400	9.4240	0.1714	0.1711	0.00
11/09/2006	JN02 On 03-May-07			jNote	9.4800	9.4530	0.1719	0.1715	0.00
11/09/2006	JN02 On 02-August-07			jNote	9.4800	9.4530	0.1719	0.1715	0.00
11/09/2006	JN02 On 02-November-06			jNote	9.3400	9.3290	0.1698	0.1696	0.00
11/09/2006	JN05 On 01-February-07			jNote	9.3900	9.3730	0.3714	0.3708	0.00
11/09/2006	JN05 On 03-May-07			jNote	9.3900	9.3710	0.3713	0.3706	0.00
11/09/2006	JN05 On 02-August-07			jNote	9.3800	9.3530	0.3707	0.3699	0.00
11/09/2006	JN05 On 02-November-06			jNote	9.3600	9.3440	0.3708	0.3702	0.00
11/09/2006	JN10 On 01-February-07			jNote	9.1900	9.1680	0.5944	0.5936	0.00
11/09/2006	JN10 On 03-May-07			jNote	9.1800	9.1560	0.5938	0.5929	0.00
11/09/2006	JN10 On 02-August-07			jNote	9.1600	9.1350	0.5930	0.5920	0.00
11/09/2006	JN10 On 02-November-06			jNote	9.1800	9.1600	0.5945	0.5937	0.00
11/09/2006	JROD On 31-January-07			jRod	8.2600	8.2880	0.0015	0.0019	0.00
11/09/2006	JROD On 28-February-07			jRod	8.4900	8.5210	0.0025	0.0030	0.00
11/09/2006	JROD On 30-March-07			jRod	8.3200	8.3340	0.0025	0.0029	0.00
11/09/2006	JROD On 30-April-07			jRod	8.5400	8.5570	0.0041	0.0045	0.00
11/09/2006	JROD On 31-May-07			jRod	8.7300	8.7400	0.0054	0.0058	0.00
11/09/2006	JROD On 29-September-06			jRod	7.5200	7.5300	0.0010	0.0006	0.00
11/09/2006	JROD On 31-October-06			jRod	7.8200	7.8400	0.0003	0.0002	0.00
11/09/2006	JROD On 30-November-06			jRod	8.1000	8.1270	0.0004	0.0009	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
11/09/2006	JROD On 29-December-06			jRod	7.9700	7.9870	0.0000	0.0005	0.00
11/09/2006	R153 On 01-February-07			Bond Future	8.8600	9.0100	118.1215	117.6221	0.00
11/09/2006	R153 On 03-May-07			Bond Future	8.8300	8.8070	114.1501	114.2289	0.00
11/09/2006	R153 On 02-August-07			Bond Future	8.7900	8.7640	116.7403	116.8108	0.00
11/09/2006	R153 On 02-November-06			Bond Future	8.9100	8.8800	115.3841	115.4905	418.00
11/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2244	2646	2244	2646	0.00
11/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2244	2646	2244	2646	0.00
11/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	16461	15799	16461	15799	0.00
11/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	16461	15799	16461	15799	0.00
11/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	46	69	46	69	0.00
11/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	40797	39756	40797	39756	0.00
11/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	9	14	9	14	0.00
11/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	49777	48718	49777	48718	0.00
11/09/2006	R157 On 01-February-07			Bond Future	8.9200	8.9150	132.4754	132.4894	0.00
11/09/2006	R157 On 03-May-07			Bond Future	8.9100	8.8920	128.5947	128.7174	0.00
11/09/2006	R157 On 02-August-07			Bond Future	8.8900	8.8760	131.5165	131.6231	0.00
11/09/2006	R157 On 02-November-06			Bond Future	8.9200	8.8900	129.5555	129.7944	18.00
11/09/2006	R186 On 01-February-07			Bond Future	8.6800	8.6600	118.4696	118.6399	0.00
11/09/2006	R186 On 03-May-07			Bond Future	8.6700	8.6500	121.1177	121.2873	0.00
11/09/2006	R186 On 02-August-07			Bond Future	8.6500	8.6360	118.5464	118.7153	0.00
11/09/2006	R186 On 02-November-06			Bond Future	8.6800	8.6610	121.1732	121.3444	59.00
11/09/2006	R194 On 01-February-07			Bond Future	9.1700	9.1320	105.2054	105.2393	0.00
11/09/2006	R194 On 03-May-07			Bond Future	9.1900	9.1480	102.4700	102.5017	0.00
11/09/2006	R194 On 02-August-07			Bond Future	9.1500	9.1040	104.7942	104.8181	0.00
11/09/2006	R194 On 02-November-06			Bond Future	9.0600	9.0310	102.9975	103.0268	0.00
11/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	949	1038	949	1038	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
11/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10142	9892	10142	9892	0.00
11/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	250	285	250	285	0.00
11/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14514	14210	14514	14210	0.00
11/09/2006	R201 On 01-February-07			Bond Future	8.9100	8.8930	100.2201	100.3143	0.00
11/09/2006	R201 On 03-May-07			Bond Future	8.9100	8.8870	102.4552	102.5529	0.00
11/09/2006	R201 On 02-August-07			Bond Future	8.8900	8.8750	100.3548	100.4397	0.00
11/09/2006	R201 On 02-November-06			Bond Future	8.9000	8.8850	102.4456	102.5363	26.00
11/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	15666	16547	15666	16547	0.00
11/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	10077	10051	10077	10051	0.00
11/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	8488	9193	8488	9193	0.00
11/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	17092	16889	17092	16889	0.00
11/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	11775	12311	11775	12311	0.00
11/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	31987	31580	31987	31580	0.00
11/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	12859	13419	12859	13419	0.00
11/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	30232	29850	30232	29850	0.00
11/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	883	978	883	978	0.00
11/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	83132	82284	83132	82284	0.00
11/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	68	79	68	79	0.00
11/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	129611	128680	129611	128680	0.00
11/09/2006	R203 On 01-February-07			Bond Future	8.8600	8.8400	99.1482	99.2605	0.00
11/09/2006	R203 On 03-May-07			Bond Future	8.8500	8.8320	97.1849	97.2957	0.00
11/09/2006	R203 On 02-August-07			Bond Future	8.8300	8.8170	99.3845	99.4939	0.00
11/09/2006	R203 On 02-November-06			Bond Future	8.8500	8.8330	97.0651	97.1723	0.00
11/09/2006	R204 On 01-February-07			Bond Future	8.8400	8.8190	94.9451	95.0636	0.00
11/09/2006	R204 On 03-May-07			Bond Future	8.8300	8.8120	97.0680	97.1851	0.00
11/09/2006	R204 On 02-August-07			Bond Future	8.8200	8.8000	95.2252	95.3343	0.00
11/09/2006	R204 On 02-November-06			Bond Future	8.8300	8.8150	96.9140	97.0267	0.00

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11/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2275	2651	2275	2651	0.00
11/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	44442	43690	44442	43690	0.00
11/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	683	847	683	847	0.00
11/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	61782	60818	61782	60818	0.00
11/09/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	30060	30716	30060	30716	0.00
11/09/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	51926	51491	51926	51491	0.00
11/09/2006	R207 On 01-February-07			Bond Future	8.8100	8.7950	88.5144	88.6335	0.00
11/09/2006	R207 On 03-May-07			Bond Future	8.8100	8.7900	90.4957	90.6068	0.00
11/09/2006	R207 On 02-August-07			Bond Future	8.8000	8.7790	88.9003	89.0105	0.00
11/09/2006	R207 On 02-November-06			Bond Future	8.8100	8.7940	90.2275	90.3336	0.00
11/09/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	22870	23575	22870	23575	0.00
11/09/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	26767	26361	26767	26361	0.00
12/09/2006	GOVI On 01-February-07			jGovi	239.4400	239.0920	239.4380	239.0920	0.00
12/09/2006	GOVI On 03-May-07			jGovi	244.7600	244.4250	244.7620	244.4250	0.00
12/09/2006	GOVI On 02-August-07			jGovi	250.2800	249.9610	250.2820	249.9610	0.00
12/09/2006	GOVI On 02-November-06			jGovi	233.9300	233.9260	233.9260	233.9260	901.00
12/09/2006	J153 On 31-August-10			jSwap	9.3900	9.4210	0.0620	0.0631	0.00
12/09/2006	J157 On 15-September-15			jSwap	9.1100	9.1470	0.1048	0.1070	0.00
12/09/2006	J186 On 21-December-26			jSwap	9.0000	9.0280	0.1410	0.1431	0.00
12/09/2006	J194 On 28-February-08			jSwap	9.2200	9.2420	0.0236	0.0239	0.00
12/09/2006	J201 On 22-December-14			jSwap	9.2100	9.2490	0.1010	0.1030	0.00
12/09/2006	J203 On 15-September-17			jSwap	9.0800	9.1040	0.1150	0.1170	0.00
12/09/2006	J204 On 21-December-18			jSwap	9.1100	9.1420	0.1205	0.1225	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
12/09/2006	J207 On 15-January-20			jSwap	9.1000	9.1330	0.0854	0.0875	0.00
12/09/2006	JBAR On 21-December-05			jBar	8.2200	8.2200	0.0000	0.0000	0.00
12/09/2006	JFRA On 01-February-07			jFra	9.1900	9.2260	0.0224	0.0225	0.00
12/09/2006	JFRA On 07-February-08			jFra	9.4100	9.4470	0.0229	0.0230	0.00
12/09/2006	JFRA On 03-May-07			jFra	9.4300	9.4410	0.0230	0.0230	0.00
12/09/2006	JFRA On 02-August-07			jFra	9.4300	9.4780	0.0230	0.0231	0.00
12/09/2006	JFRA On 02-November-06			jFra	8.6900	8.6990	0.0212	0.0212	0.00
12/09/2006	JFRA On 01-November-07			jFra	9.4900	9.5320	0.0249	0.0250	0.00
12/09/2006	JN02 On 01-February-07			jNote	9.4100	9.4440	0.1708	0.1714	0.00
12/09/2006	JN02 On 03-May-07			jNote	9.4400	9.4760	0.1712	0.1719	0.00
12/09/2006	JN02 On 02-August-07			jNote	9.4400	9.4770	0.1712	0.1719	0.00
12/09/2006	JN02 On 02-November-06			jNote	9.3100	9.3410	0.1693	0.1698	0.00
12/09/2006	JN05 On 01-February-07			jNote	9.3600	9.3940	0.3703	0.3714	0.00
12/09/2006	JN05 On 03-May-07			jNote	9.3600	9.3930	0.3702	0.3713	0.00
12/09/2006	JN05 On 02-August-07			jNote	9.3400	9.3770	0.3696	0.3707	0.00
12/09/2006	JN05 On 02-November-06			jNote	9.3300	9.3620	0.3697	0.3708	0.00
12/09/2006	JN10 On 01-February-07			jNote	9.1600	9.1900	0.5932	0.5944	0.00
12/09/2006	JN10 On 03-May-07			jNote	9.1500	9.1790	0.5926	0.5938	0.00
12/09/2006	JN10 On 02-August-07			jNote	9.1300	9.1600	0.5917	0.5930	0.00
12/09/2006	JN10 On 02-November-06			jNote	9.1500	9.1810	0.5932	0.5945	0.00
12/09/2006	JROD On 31-January-07			jRod	8.2600	8.2630	0.0014	0.0015	0.00
12/09/2006	JROD On 28-February-07			jRod	8.4900	8.4930	0.0025	0.0025	0.00
12/09/2006	JROD On 30-March-07			jRod	8.3100	8.3150	0.0024	0.0025	0.00
12/09/2006	JROD On 30-April-07			jRod	8.5300	8.5390	0.0040	0.0041	0.00

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12/09/2006	JROD On 31-May-07			jRod	8.7200	8.7250	0.0053	0.0054	0.00
12/09/2006	JROD On 29-September-06			jRod	7.5200	7.5210	0.0010	0.0010	0.00
12/09/2006	JROD On 31-October-06			jRod	7.8100	7.8190	0.0003	0.0003	0.00
12/09/2006	JROD On 30-November-06			jRod	8.0800	8.0950	0.0004	0.0004	0.00
12/09/2006	JROD On 29-December-06			jRod	7.9600	7.9670	0.0000	0.0000	0.00
12/09/2006	R153 On 01-February-07			Bond Future	8.8200	8.8550	118.2314	118.1215	0.00
12/09/2006	R153 On 03-May-07			Bond Future	8.8000	8.8330	114.2531	114.1501	0.00
12/09/2006	R153 On 02-August-07			Bond Future	8.7600	8.7890	116.8334	116.7403	0.00
12/09/2006	R153 On 02-November-06			Bond Future	8.8600	8.9110	115.5524	115.3841	418.00
12/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2581	2244	2581	2244	0.00
12/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2581	2244	2581	2244	0.00
12/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	15115	16461	15115	16461	0.00
12/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	15115	16461	15115	16461	0.00
12/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	58	46	58	46	0.00
12/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	39125	40797	39125	40797	0.00
12/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	11	9	11	9	0.00
12/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	48096	49777	48096	49777	0.00
12/09/2006	R157 On 01-February-07			Bond Future	8.8800	8.9170	132.7335	132.4754	0.00
12/09/2006	R157 On 03-May-07			Bond Future	8.8700	8.9100	128.8538	128.5947	0.00
12/09/2006	R157 On 02-August-07			Bond Future	8.8600	8.8920	131.7631	131.5165	0.00
12/09/2006	R157 On 02-November-06			Bond Future	8.7100	8.9235	131.0707	129.5555	18.00
12/09/2006	R186 On 01-February-07			Bond Future	8.6500	8.6760	118.7999	118.4696	0.00
12/09/2006	R186 On 03-May-07			Bond Future	8.6400	8.6660	121.4465	121.1177	0.00
12/09/2006	R186 On 02-August-07			Bond Future	8.6200	8.6520	118.8739	118.5464	0.00
12/09/2006	R186 On 02-November-06			Bond Future	8.6500	8.6770	121.5053	121.1732	59.00
12/09/2006	R194 On 01-February-07			Bond Future	9.1300	9.1660	105.2453	105.2054	0.00

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12/09/2006	R194 On 03-May-07			Bond Future	9.1500	9.1890	102.5040	102.4700	0.00
12/09/2006	R194 On 02-August-07			Bond Future	9.1000	9.1480	104.8181	104.7942	0.00
12/09/2006	R194 On 02-November-06			Bond Future	9.0200	9.0550	103.0403	102.9975	0.00
12/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1012	949	1012	949	0.00
12/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9807	10142	9807	10142	0.00
12/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	272	250	272	250	0.00
12/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	14137	14514	14137	14514	0.00
12/09/2006	R201 On 01-February-07			Bond Future	8.8700	8.9100	100.4254	100.2201	0.00
12/09/2006	R201 On 03-May-07			Bond Future	8.8700	8.9050	102.6615	102.4552	0.00
12/09/2006	R201 On 02-August-07			Bond Future	8.8500	8.8910	100.5512	100.3548	0.00
12/09/2006	R201 On 02-November-06			Bond Future	8.8700	8.9010	102.6498	102.4456	26.00
12/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	16749	15666	16749	15666	0.00
12/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	9117	10077	9117	10077	0.00
12/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	9207	8488	9207	8488	0.00
12/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	15768	17092	15768	17092	0.00
12/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	12453	11775	12453	11775	0.00
12/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	30611	31987	30611	31987	0.00
12/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	13580	12859	13580	12859	0.00
12/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	28900	30232	28900	30232	0.00
12/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	966	883	966	883	0.00
12/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	81162	83132	81162	83132	0.00
12/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	75	68	75	68	0.00
12/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	127565	129611	127565	129611	0.00
12/09/2006	R203 On 01-February-07			Bond Future	8.8300	8.8570	99.3531	99.1482	0.00
12/09/2006	R203 On 03-May-07			Bond Future	8.8200	8.8490	97.3870	97.1849	0.00
12/09/2006	R203 On 02-August-07			Bond Future	8.8000	8.8340	99.5841	99.3845	0.00
12/09/2006	R203 On 02-November-06			Bond Future	8.8200	8.8490	97.2730	97.0651	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
12/09/2006	R204 On 01-February-07			Bond Future	8.8000	8.8360	95.1683	94.9451	0.00
12/09/2006	R204 On 03-May-07			Bond Future	8.8000	8.8290	97.2818	97.0680	0.00
12/09/2006	R204 On 02-August-07			Bond Future	8.7900	8.8160	95.4367	95.2252	0.00
12/09/2006	R204 On 02-November-06			Bond Future	8.8000	8.8310	97.1327	96.9140	0.00
12/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2494	2275	2494	2275	0.00
12/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	42473	44442	42473	44442	0.00
12/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	757	683	757	683	0.00
12/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	59669	61782	59669	61782	0.00
12/09/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	30927	30060	30927	30060	0.00
12/09/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	50677	51926	50677	51926	0.00
12/09/2006	R207 On 01-February-07			Bond Future	8.7800	8.8120	88.7387	88.5144	0.00
12/09/2006	R207 On 03-May-07			Bond Future	8.7800	8.8060	90.7112	90.4957	0.00
12/09/2006	R207 On 02-August-07			Bond Future	8.7600	8.7950	89.1139	88.9003	0.00
12/09/2006	R207 On 02-November-06			Bond Future	8.7800	8.8090	90.4469	90.2275	0.00
12/09/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	23884	22870	23884	22870	0.00
12/09/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	25627	26767	25627	26767	0.00
13/09/2006	GOVI On 01-February-07			jGovi	239.8100	239.4380	239.8070	239.4380	0.00
13/09/2006	GOVI On 03-May-07			jGovi	245.1200	244.7620	245.1240	244.7620	0.00
13/09/2006	GOVI On 02-August-07			jGovi	250.6200	250.2820	250.6180	250.2820	0.00
13/09/2006	GOVI On 02-November-06			jGovi	234.7800	233.9260	234.7800	233.9260	901.00
13/09/2006	J153 On 31-August-10			jSwap	9.3600	9.3860	0.0611	0.0620	0.00
13/09/2006	J157 On 15-September-15			jSwap	9.0800	9.1110	0.1031	0.1048	0.00
13/09/2006	J186 On 21-December-26			jSwap	8.9700	9.0010	0.1386	0.1410	0.00
13/09/2006	J194 On 28-February-08			jSwap	9.2200	9.2160	0.0236	0.0236	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
13/09/2006	J201 On 22-December-14			jSwap	9.1900	9.2120	0.0996	0.1010	0.00
13/09/2006	J203 On 15-September-17			jSwap	9.0400	9.0750	0.1126	0.1150	0.00
13/09/2006	J204 On 21-December-18			jSwap	9.0800	9.1120	0.1181	0.1205	0.00
13/09/2006	J207 On 15-January-20			jSwap	9.0700	9.1030	0.0830	0.0854	0.00
13/09/2006	JBAR On 21-December-05			jBar	8.2600	8.2200	0.0000	0.0000	0.00
13/09/2006	JFRA On 01-February-07			jFra	9.1900	9.1920	0.0224	0.0224	0.00
13/09/2006	JFRA On 07-February-08			jFra	9.4200	9.4060	0.0230	0.0229	0.00
13/09/2006	JFRA On 03-May-07			jFra	9.4300	9.4250	0.0230	0.0230	0.00
13/09/2006	JFRA On 02-August-07			jFra	9.4200	9.4340	0.0229	0.0230	0.00
13/09/2006	JFRA On 02-November-06			jFra	8.7500	8.6860	0.0213	0.0212	0.00
13/09/2006	JFRA On 01-November-07			jFra	9.4600	9.4940	0.0248	0.0249	0.00
13/09/2006	JN02 On 01-February-07			jNote	9.3900	9.4080	0.1705	0.1708	0.00
13/09/2006	JN02 On 03-May-07			jNote	9.4100	9.4380	0.1708	0.1712	0.00
13/09/2006	JN02 On 02-August-07			jNote	9.4000	9.4360	0.1706	0.1712	0.00
13/09/2006	JN02 On 02-November-06			jNote	9.3100	9.3080	0.1693	0.1693	0.00
13/09/2006	JN05 On 01-February-07			jNote	9.3200	9.3580	0.3692	0.3703	0.00
13/09/2006	JN05 On 03-May-07			jNote	9.3200	9.3570	0.3690	0.3702	0.00
13/09/2006	JN05 On 02-August-07			jNote	9.3000	9.3400	0.3683	0.3696	0.00
13/09/2006	JN05 On 02-November-06			jNote	9.3000	9.3260	0.3687	0.3697	0.00
13/09/2006	JN10 On 01-February-07			jNote	9.1200	9.1560	0.5915	0.5932	0.00
13/09/2006	JN10 On 03-May-07			jNote	9.1000	9.1460	0.5908	0.5926	0.00
13/09/2006	JN10 On 02-August-07			jNote	9.0800	9.1260	0.5899	0.5917	0.00
13/09/2006	JN10 On 02-November-06			jNote	9.1100	9.1460	0.5916	0.5932	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
13/09/2006	JROD On 31-January-07			jRod	8.2800	8.2550	0.0016	0.0014	0.00
13/09/2006	JROD On 28-February-07			jRod	8.5200	8.4850	0.0027	0.0025	0.00
13/09/2006	JROD On 30-March-07			jRod	8.3400	8.3100	0.0027	0.0024	0.00
13/09/2006	JROD On 30-April-07			jRod	8.5800	8.5340	0.0044	0.0040	0.00
13/09/2006	JROD On 31-May-07			jRod	8.7800	8.7200	0.0058	0.0053	0.00
13/09/2006	JROD On 29-September-06			jRod	7.5200	7.5190	0.0010	0.0010	0.00
13/09/2006	JROD On 31-October-06			jRod	7.8200	7.8120	0.0003	0.0003	0.00
13/09/2006	JROD On 30-November-06			jRod	8.1100	8.0840	0.0004	0.0004	0.00
13/09/2006	JROD On 29-December-06			jRod	7.9800	7.9600	0.0001	0.0000	0.00
13/09/2006	R153 On 01-February-07			Bond Future	8.7800	8.8210	118.3641	118.2314	0.00
13/09/2006	R153 On 03-May-07			Bond Future	8.7600	8.7990	114.3806	114.2531	0.00
13/09/2006	R153 On 02-August-07			Bond Future	8.7200	8.7560	116.9465	116.8334	0.00
13/09/2006	R153 On 02-November-06			Bond Future	8.8500	8.8620	115.5936	115.5524	418.00
13/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2628	2581	2628	2581	0.00
13/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2628	2581	2628	2581	0.00
13/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	14749	15115	14749	15115	0.00
13/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	14749	15115	14749	15115	0.00
13/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	57	58	57	58	0.00
13/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	38712	39125	38712	39125	0.00
13/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	11	11	11	11	0.00
13/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	47683	48096	47683	48096	0.00
13/09/2006	R157 On 01-February-07			Bond Future	8.8400	8.8800	132.9853	132.7335	0.00
13/09/2006	R157 On 03-May-07			Bond Future	8.8400	8.8720	129.1000	128.8538	0.00
13/09/2006	R157 On 02-August-07			Bond Future	8.8200	8.8550	131.9969	131.7631	0.00
13/09/2006	R157 On 02-November-06			Bond Future	8.8500	8.7125	130.0806	131.0707	14.00
13/09/2006	R186 On 01-February-07			Bond Future	8.6100	8.6450	119.1531	118.7999	0.00
13/09/2006	R186 On 03-May-07			Bond Future	8.6000	8.6350	121.7981	121.4465	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
13/09/2006	R186 On 02-August-07			Bond Future	8.5900	8.6210	119.2135	118.8739	0.00
13/09/2006	R186 On 02-November-06			Bond Future	8.6100	8.6460	121.8497	121.5053	59.00
13/09/2006	R194 On 01-February-07			Bond Future	9.0600	9.1260	105.3082	105.2453	0.00
13/09/2006	R194 On 03-May-07			Bond Future	9.0700	9.1450	102.5613	102.5040	0.00
13/09/2006	R194 On 02-August-07			Bond Future	9.0200	9.1040	104.8616	104.8181	0.00
13/09/2006	R194 On 02-November-06			Bond Future	8.9800	9.0200	103.0942	103.0403	0.00
13/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1126	1012	1126	1012	0.00
13/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9292	9807	9292	9807	0.00
13/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	313	272	313	272	0.00
13/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13549	14137	13549	14137	0.00
13/09/2006	R201 On 01-February-07			Bond Future	8.8400	8.8730	100.6201	100.4254	0.00
13/09/2006	R201 On 03-May-07			Bond Future	8.8300	8.8670	102.8574	102.6615	0.00
13/09/2006	R201 On 02-August-07			Bond Future	8.8200	8.8540	100.7374	100.5512	0.00
13/09/2006	R201 On 02-November-06			Bond Future	8.8300	8.8650	102.8375	102.6498	26.00
13/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	9901	9207	9901	9207	0.00
13/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	14585	15768	14585	15768	0.00
13/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	17781	16749	17781	16749	0.00
13/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	8273	9117	8273	9117	0.00
13/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	13119	12453	13119	12453	0.00
13/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	29330	30611	29330	30611	0.00
13/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	14287	13580	14287	13580	0.00
13/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	27660	28900	27660	28900	0.00
13/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1051	966	1051	966	0.00
13/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	79299	81162	79299	81162	0.00
13/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	83	75	83	75	0.00
13/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	125626	127565	125626	127565	0.00
13/09/2006	R203 On 01-February-07			Bond Future	8.7900	8.8260	99.5851	99.3531	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
13/09/2006	R203 On 03-May-07			Bond Future	8.7800	8.8180	97.6160	97.3870	0.00
13/09/2006	R203 On 02-August-07			Bond Future	8.7700	8.8030	99.8035	99.5841	0.00
13/09/2006	R203 On 02-November-06			Bond Future	8.7900	8.8180	97.4882	97.2730	0.00
13/09/2006	R204 On 01-February-07			Bond Future	8.7700	8.8040	95.4061	95.1683	0.00
13/09/2006	R204 On 03-May-07			Bond Future	8.7600	8.7980	97.5240	97.2818	0.00
13/09/2006	R204 On 02-August-07			Bond Future	8.7500	8.7850	95.6626	95.4367	0.00
13/09/2006	R204 On 02-November-06			Bond Future	8.7700	8.8000	97.3592	97.1327	0.00
13/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2743	2494	2743	2494	0.00
13/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	40458	42473	40458	42473	0.00
13/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	843	757	843	757	0.00
13/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	57491	59669	57491	59669	0.00
13/09/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	31875	30927	31875	30927	0.00
13/09/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	49367	50677	49367	50677	0.00
13/09/2006	R207 On 01-February-07			Bond Future	8.7500	8.7800	88.9709	88.7387	0.00
13/09/2006	R207 On 03-May-07			Bond Future	8.7400	8.7750	90.9483	90.7112	0.00
13/09/2006	R207 On 02-August-07			Bond Future	8.7300	8.7640	89.3420	89.1139	0.00
13/09/2006	R207 On 02-November-06			Bond Future	8.7500	8.7780	90.6670	90.4469	0.00
13/09/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	25041	23884	25041	23884	0.00
13/09/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	24412	25627	24412	25627	0.00
14/09/2006	GOVI On 01-February-07			jGovi	240.1300	239.8070	240.1340	239.8070	0.00
14/09/2006	GOVI On 03-May-07			jGovi	245.4600	245.1240	245.4570	245.1240	0.00
14/09/2006	GOVI On 02-August-07			jGovi	250.9400	250.6180	250.9440	250.6180	0.00
14/09/2006	GOVI On 02-November-06			jGovi	235.0900	234.7800	235.0860	234.7800	901.00
14/09/2006	J153 On 31-August-10			jSwap	9.3900	9.3580	0.0622	0.0611	0.00
14/09/2006	J157 On 15-September-15			jSwap	9.1100	9.0830	0.1046	0.1031	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
14/09/2006	J186 On 21-December-26			jSwap	9.0100	8.9730	0.1420	0.1386	0.00
14/09/2006	J194 On 28-February-08			jSwap	9.2400	9.2160	0.0239	0.0236	0.00
14/09/2006	J201 On 22-December-14			jSwap	9.2100	9.1870	0.1009	0.0996	0.00
14/09/2006	J203 On 15-September-17			jSwap	9.0600	9.0400	0.1141	0.1126	0.00
14/09/2006	J204 On 21-December-18			jSwap	9.1000	9.0780	0.1199	0.1181	0.00
14/09/2006	J207 On 15-January-20			jSwap	9.1000	9.0710	0.0850	0.0830	0.00
14/09/2006	JBAR On 21-December-05			jBar	8.2900	8.2630	0.0000	0.0000	0.00
14/09/2006	JFRA On 01-February-07			jFra	9.2000	9.1880	0.0224	0.0224	0.00
14/09/2006	JFRA On 07-February-08			jFra	9.4500	9.4240	0.0230	0.0230	0.00
14/09/2006	JFRA On 03-May-07			jFra	9.4500	9.4270	0.0230	0.0230	0.00
14/09/2006	JFRA On 02-August-07			jFra	9.5100	9.4200	0.0232	0.0229	0.00
14/09/2006	JFRA On 02-November-06			jFra	8.7600	8.7520	0.0214	0.0213	0.00
14/09/2006	JFRA On 01-November-07			jFra	9.4700	9.4640	0.0248	0.0248	0.00
14/09/2006	JN02 On 01-February-07			jNote	9.4200	9.3920	0.1710	0.1705	0.00
14/09/2006	JN02 On 03-May-07			jNote	9.4500	9.4140	0.1714	0.1708	0.00
14/09/2006	JN02 On 02-August-07			jNote	9.4400	9.4020	0.1713	0.1706	0.00
14/09/2006	JN02 On 02-November-06			jNote	9.3300	9.3090	0.1696	0.1693	0.00
14/09/2006	JN05 On 01-February-07			jNote	9.3600	9.3220	0.3702	0.3692	0.00
14/09/2006	JN05 On 03-May-07			jNote	9.3500	9.3190	0.3700	0.3690	0.00
14/09/2006	JN05 On 02-August-07			jNote	9.3400	9.3000	0.3695	0.3683	0.00
14/09/2006	JN05 On 02-November-06			jNote	9.3300	9.2960	0.3697	0.3687	0.00
14/09/2006	JN10 On 01-February-07			jNote	9.1400	9.1150	0.5922	0.5915	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
14/09/2006	JN10 On 03-May-07			jNote	9.1300	9.1030	0.5915	0.5908	0.00
14/09/2006	JN10 On 02-August-07			jNote	9.1100	9.0810	0.5907	0.5899	0.00
14/09/2006	JN10 On 02-November-06			jNote	9.1300	9.1090	0.5923	0.5916	0.00
14/09/2006	JROD On 31-January-07			jRod	8.2800	8.2830	0.0016	0.0016	0.00
14/09/2006	JROD On 28-February-07			jRod	8.5200	8.5210	0.0027	0.0027	0.00
14/09/2006	JROD On 30-March-07			jRod	8.3400	8.3420	0.0026	0.0027	0.00
14/09/2006	JROD On 30-April-07			jRod	8.5700	8.5780	0.0043	0.0044	0.00
14/09/2006	JROD On 31-May-07			jRod	8.7800	8.7810	0.0058	0.0058	0.00
14/09/2006	JROD On 29-September-06			jRod	7.5200	7.5180	0.0010	0.0010	0.00
14/09/2006	JROD On 31-October-06			jRod	7.8200	7.8200	0.0002	0.0003	0.00
14/09/2006	JROD On 30-November-06			jRod	8.1200	8.1080	0.0005	0.0004	0.00
14/09/2006	JROD On 29-December-06			jRod	7.9900	7.9790	0.0001	0.0001	0.00
14/09/2006	R153 On 01-February-07			Bond Future	8.9700	8.7800	117.7507	118.3641	0.00
14/09/2006	R153 On 03-May-07			Bond Future	8.7500	8.7570	114.4079	114.3806	0.00
14/09/2006	R153 On 02-August-07			Bond Future	8.7100	8.7160	116.9691	116.9465	0.00
14/09/2006	R153 On 02-November-06			Bond Future	8.8400	8.8500	115.6281	115.5936	418.00
14/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2658	2628	2658	2628	0.00
14/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2658	2628	2658	2628	0.00
14/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	14435	14749	14435	14749	0.00
14/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	14435	14749	14435	14749	0.00
14/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	56	57	56	57	0.00
14/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	38367	38712	38367	38712	0.00
14/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	10	11	10	11	0.00
14/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	47339	47683	47339	47683	0.00
14/09/2006	R157 On 01-February-07			Bond Future	8.8500	8.8440	132.9783	132.9853	0.00
14/09/2006	R157 On 03-May-07			Bond Future	8.8000	8.8360	129.3399	129.1000	0.00
14/09/2006	R157 On 02-August-07			Bond Future	8.7900	8.8200	132.2314	131.9969	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
14/09/2006	R157 On 02-November-06			Bond Future	8.8200	8.8500	130.2957	130.0806	4.00
14/09/2006	R186 On 01-February-07			Bond Future	8.5700	8.6120	119.6158	119.1531	0.00
14/09/2006	R186 On 03-May-07			Bond Future	8.5600	8.6020	122.2695	121.7981	0.00
14/09/2006	R186 On 02-August-07			Bond Future	8.5400	8.5890	119.6935	119.2135	0.00
14/09/2006	R186 On 02-November-06			Bond Future	8.5700	8.6140	122.2824	121.8497	59.00
14/09/2006	R194 On 01-February-07			Bond Future	9.0400	9.0630	105.3311	105.3082	0.00
14/09/2006	R194 On 03-May-07			Bond Future	9.0400	9.0710	102.5837	102.5613	0.00
14/09/2006	R194 On 02-August-07			Bond Future	8.9900	9.0240	104.8790	104.8616	0.00
14/09/2006	R194 On 02-November-06			Bond Future	8.9600	8.9760	103.1114	103.0942	0.00
14/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1164	1126	1164	1126	0.00
14/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9100	9292	9100	9292	0.00
14/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	326	313	326	313	0.00
14/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13332	13549	13332	13549	0.00
14/09/2006	R201 On 01-February-07			Bond Future	8.8000	8.8380	100.8098	100.6201	0.00
14/09/2006	R201 On 03-May-07			Bond Future	8.8000	8.8310	103.0429	102.8574	0.00
14/09/2006	R201 On 02-August-07			Bond Future	8.7800	8.8190	100.9241	100.7374	0.00
14/09/2006	R201 On 02-November-06			Bond Future	8.8000	8.8320	103.0143	102.8375	26.00
14/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	10586	9901	10586	9901	0.00
14/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	13502	14585	13502	14585	0.00
14/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	18788	17781	18788	17781	0.00
14/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	7512	8273	7512	8273	0.00
14/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	13792	13119	13792	13119	0.00
14/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	28107	29330	28107	29330	0.00
14/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	15000	14287	15000	14287	0.00
14/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	26477	27660	26477	27660	0.00
14/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1139	1051	1139	1051	0.00
14/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	77491	79299	77491	79299	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
14/09/2006	R201	On 01-February-07	8.00	Call	Option on Bond Future	92	83	92	83	0.00
14/09/2006	R201	On 01-February-07	8.00	Put	Option on Bond Future	123738	125626	123738	125626	0.00
14/09/2006	R203	On 01-February-07			Bond Future	8.7500	8.7910	99.8379	99.5851	0.00
14/09/2006	R203	On 03-May-07			Bond Future	8.7400	8.7830	97.8720	97.6160	0.00
14/09/2006	R203	On 02-August-07			Bond Future	8.7300	8.7690	100.0625	99.8035	0.00
14/09/2006	R203	On 02-November-06			Bond Future	8.7500	8.7860	97.7311	97.4882	0.00
14/09/2006	R204	On 01-February-07			Bond Future	8.7300	8.7700	95.6730	95.4061	0.00
14/09/2006	R204	On 03-May-07			Bond Future	8.7200	8.7630	97.7949	97.5240	0.00
14/09/2006	R204	On 02-August-07			Bond Future	8.7100	8.7520	95.9374	95.6626	0.00
14/09/2006	R204	On 02-November-06			Bond Future	8.7300	8.7680	97.6148	97.3592	0.00
14/09/2006	R204	On 02-November-06	8.00	Call	Option on Bond Future	3064	2743	3064	2743	0.00
14/09/2006	R204	On 02-November-06	8.00	Put	Option on Bond Future	38222	40458	38222	40458	0.00
14/09/2006	R204	On 02-November-06	8.00	Call	Option on Bond Future	958	843	958	843	0.00
14/09/2006	R204	On 02-November-06	8.00	Put	Option on Bond Future	55048	57491	55048	57491	0.00
14/09/2006	R204	On 02-August-07	220.00	Call	Option on Bond Future	33069	31875	33069	31875	0.00
14/09/2006	R204	On 02-August-07	220.00	Put	Option on Bond Future	47813	49367	47813	49367	0.00
14/09/2006	R207	On 01-February-07			Bond Future	8.7100	8.7470	89.2463	88.9709	0.00
14/09/2006	R207	On 03-May-07			Bond Future	8.7000	8.7410	91.2213	90.9483	0.00
14/09/2006	R207	On 02-August-07			Bond Future	8.6900	8.7310	89.6196	89.3420	0.00
14/09/2006	R207	On 02-November-06			Bond Future	8.7100	8.7470	90.9308	90.6670	0.00
14/09/2006	R207	On 03-May-07	224.00	Call	Option on Bond Future	26424	25041	26424	25041	0.00
14/09/2006	R207	On 03-May-07	224.00	Put	Option on Bond Future	23066	24412	23066	24412	0.00
15/09/2006	GOVI	On 01-February-07			jGovi	240.4800	240.1340	240.4820	240.1340	0.00
15/09/2006	GOVI	On 03-May-07			jGovi	245.8000	245.4570	245.7970	245.4570	0.00
15/09/2006	GOVI	On 02-August-07			jGovi	251.2700	250.9440	251.2650	250.9440	0.00
15/09/2006	GOVI	On 02-November-06			jGovi	235.4300	235.0860	235.4280	235.0860	901.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2006	J153 On 31-August-10			jSwap	9.3700	9.3920	0.0616	0.0622	0.00
15/09/2006	J157 On 15-September-15			jSwap	9.2400	9.1080	0.1043	0.1046	0.00
15/09/2006	J186 On 21-December-26			jSwap	8.9500	9.0120	0.1362	0.1420	0.00
15/09/2006	J194 On 28-February-08			jSwap	9.2200	9.2410	0.0236	0.0239	0.00
15/09/2006	J201 On 22-December-14			jSwap	9.1900	9.2100	0.0996	0.1009	0.00
15/09/2006	J203 On 15-September-17			jSwap	9.1800	9.0620	0.1146	0.1141	0.00
15/09/2006	J204 On 21-December-18			jSwap	9.0900	9.1040	0.1187	0.1199	0.00
15/09/2006	J207 On 15-January-20			jSwap	9.0700	9.0980	0.0829	0.0850	0.00
15/09/2006	JBAR On 21-December-05			jBar	8.3000	8.2880	0.0000	0.0000	0.00
15/09/2006	JFRA On 01-February-07			jFra	9.2000	9.2040	0.0224	0.0224	0.00
15/09/2006	JFRA On 07-February-08			jFra	9.4200	9.4450	0.0229	0.0230	0.00
15/09/2006	JFRA On 03-May-07			jFra	9.4400	9.4470	0.0230	0.0230	0.00
15/09/2006	JFRA On 02-August-07			jFra	9.4500	9.5110	0.0230	0.0232	0.00
15/09/2006	JFRA On 02-November-06			jFra	8.7500	8.7590	0.0213	0.0214	0.00
15/09/2006	JFRA On 01-November-07			jFra	9.4500	9.4700	0.0247	0.0248	0.00
15/09/2006	JN02 On 01-February-07			jNote	9.4000	9.4210	0.1706	0.1710	0.00
15/09/2006	JN02 On 03-May-07			jNote	9.4200	9.4490	0.1709	0.1714	0.00
15/09/2006	JN02 On 02-August-07			jNote	9.4100	9.4420	0.1708	0.1713	0.00
15/09/2006	JN02 On 02-November-06			jNote	9.3100	9.3320	0.1693	0.1696	0.00
15/09/2006	JN05 On 01-February-07			jNote	9.3300	9.3560	0.3695	0.3702	0.00
15/09/2006	JN05 On 03-May-07			jNote	9.3300	9.3540	0.3693	0.3700	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
15/09/2006	JN05 On 02-August-07			jNote	9.3100	9.3370	0.3687	0.3695	0.00
15/09/2006	JN05 On 02-November-06			jNote	9.3100	9.3280	0.3690	0.3697	0.00
15/09/2006	JN10 On 01-February-07			jNote	9.1300	9.1380	0.5923	0.5922	0.00
15/09/2006	JN10 On 03-May-07			jNote	9.1200	9.1260	0.5916	0.5915	0.00
15/09/2006	JN10 On 02-August-07			jNote	9.1000	9.1050	0.5907	0.5907	0.00
15/09/2006	JN10 On 02-November-06			jNote	9.1300	9.1320	0.5924	0.5923	0.00
15/09/2006	JROD On 31-January-07			jRod	8.2900	8.2830	0.0019	0.0016	0.00
15/09/2006	JROD On 28-February-07			jRod	8.5200	8.5150	0.0030	0.0027	0.00
15/09/2006	JROD On 30-March-07			jRod	8.3400	8.3350	0.0030	0.0026	0.00
15/09/2006	JROD On 30-April-07			jRod	8.5700	8.5710	0.0046	0.0043	0.00
15/09/2006	JROD On 31-May-07			jRod	8.7800	8.7780	0.0061	0.0058	0.00
15/09/2006	JROD On 29-September-06			jRod	7.5100	7.5170	0.0006	0.0010	0.00
15/09/2006	JROD On 31-October-06			jRod	7.8200	7.8240	0.0001	0.0002	0.00
15/09/2006	JROD On 30-November-06			jRod	8.1200	8.1200	0.0008	0.0005	0.00
15/09/2006	JROD On 29-December-06			jRod	7.9900	7.9850	0.0005	0.0001	0.00
15/09/2006	R153 On 01-February-07			Bond Future	8.7400	8.9700	118.5067	117.7507	0.00
15/09/2006	R153 On 03-May-07			Bond Future	8.7100	8.7480	114.5173	114.4079	0.00
15/09/2006	R153 On 02-August-07			Bond Future	8.6700	8.7080	117.0682	116.9691	0.00
15/09/2006	R153 On 02-November-06			Bond Future	8.8100	8.8400	115.7314	115.6281	418.00
15/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	2871	2658	2871	2658	0.00
15/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	2871	2658	2871	2658	0.00
15/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	13615	14435	13615	14435	0.00
15/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	13615	14435	13615	14435	0.00
15/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	63	56	63	56	0.00
15/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	37341	38367	37341	38367	0.00
15/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	12	10	12	10	0.00
15/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	46307	47339	46307	47339	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
15/09/2006	R157 On 01-February-07			Bond Future	8.7800	8.8450	133.4558	132.9783	0.00
15/09/2006	R157 On 03-May-07			Bond Future	8.7700	8.8010	129.5667	129.3399	0.00
15/09/2006	R157 On 02-August-07			Bond Future	8.7500	8.7850	132.4529	132.2314	0.00
15/09/2006	R157 On 02-November-06			Bond Future	8.7900	8.8200	130.5113	130.2957	4.00
15/09/2006	R186 On 01-February-07			Bond Future	8.5400	8.5690	119.9511	119.6158	0.00
15/09/2006	R186 On 03-May-07			Bond Future	8.5300	8.5580	122.6033	122.2695	0.00
15/09/2006	R186 On 02-August-07			Bond Future	8.5100	8.5440	120.0259	119.6935	0.00
15/09/2006	R186 On 02-November-06			Bond Future	8.5400	8.5740	122.6194	122.2824	59.00
15/09/2006	R194 On 01-February-07			Bond Future	8.9900	9.0400	105.3771	105.3311	0.00
15/09/2006	R194 On 03-May-07			Bond Future	8.9900	9.0420	102.6240	102.5837	0.00
15/09/2006	R194 On 02-August-07			Bond Future	8.9400	8.9920	104.9089	104.8790	0.00
15/09/2006	R194 On 02-November-06			Bond Future	8.9300	8.9620	103.1568	103.1114	0.00
15/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1254	1164	1254	1164	0.00
15/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8730	9100	8730	9100	0.00
15/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	359	326	359	326	0.00
15/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12906	13332	12906	13332	0.00
15/09/2006	R201 On 01-February-07			Bond Future	8.7700	8.8040	100.9943	100.8098	0.00
15/09/2006	R201 On 03-May-07			Bond Future	8.7600	8.7970	103.2234	103.0429	0.00
15/09/2006	R201 On 02-August-07			Bond Future	8.7500	8.7840	101.1005	100.9241	0.00
15/09/2006	R201 On 02-November-06			Bond Future	8.7700	8.8010	103.1971	103.0143	26.00
15/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	11339	10586	11339	10586	0.00
15/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	12427	13502	12427	13502	0.00
15/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	19877	18788	19877	18788	0.00
15/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6772	7512	6772	7512	0.00
15/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	14469	13792	14469	13792	0.00
15/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	26939	28107	26939	28107	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
15/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	15718	15000	15718	15000	0.00
15/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	25349	26477	25349	26477	0.00
15/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1231	1139	1231	1139	0.00
15/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	75738	77491	75738	77491	0.00
15/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	101	92	101	92	0.00
15/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	121902	123738	121902	123738	0.00
15/09/2006	R203 On 01-February-07			Bond Future	8.7200	8.7530	100.0514	99.8379	0.00
15/09/2006	R203 On 03-May-07			Bond Future	8.7100	8.7440	98.0893	97.8720	0.00
15/09/2006	R203 On 02-August-07			Bond Future	8.7000	8.7290	100.2704	100.0625	0.00
15/09/2006	R203 On 02-November-06			Bond Future	8.7200	8.7500	97.9477	97.7311	0.00
15/09/2006	R204 On 01-February-07			Bond Future	8.7000	8.7320	95.8985	95.6730	0.00
15/09/2006	R204 On 03-May-07			Bond Future	8.6900	8.7240	98.0179	97.7949	0.00
15/09/2006	R204 On 02-August-07			Bond Future	8.6800	8.7120	96.1511	95.9374	0.00
15/09/2006	R204 On 02-November-06			Bond Future	8.7000	8.7320	97.8358	97.6148	0.00
15/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3356	3064	3356	3064	0.00
15/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	36304	38222	36304	38222	0.00
15/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1062	958	1062	958	0.00
15/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	52943	55048	52943	55048	0.00
15/09/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	34004	33069	34004	33069	0.00
15/09/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	46611	47813	46611	47813	0.00
15/09/2006	R207 On 01-February-07			Bond Future	8.6800	8.7080	89.4732	89.2463	0.00
15/09/2006	R207 On 03-May-07			Bond Future	8.6700	8.7020	91.4462	91.2213	0.00
15/09/2006	R207 On 02-August-07			Bond Future	8.6600	8.6910	89.8425	89.6196	0.00
15/09/2006	R207 On 02-November-06			Bond Future	8.6800	8.7100	91.1525	90.9308	0.00
15/09/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	27591	26424	27591	26424	0.00
15/09/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	21983	23066	21983	23066	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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