



# Derivatives Weekly Statistics Report

From 2006/12/18 To 2006/12/22

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2006	CRD1 On 01-February-07			Index Future	106.9300	106.9440	106.9340	106.9440	10.00
18/12/2006	GOVI On 01-February-07			jGovi	249.2100	249.2615	249.2135	249.2615	66.00
18/12/2006	GOVI On 03-May-07			jGovi	254.7500	254.8000	254.7495	254.8000	118.00
18/12/2006	GOVI On 02-August-07			jGovi	260.3100	260.3645	260.3135	260.3645	0.00
18/12/2006	ILBI On 01-February-07			Index Future	270.1600	270.1920	270.1600	270.1920	0.00
18/12/2006	J153 On 31-August-10			jSwap	8.8200	8.8170	0.0448	0.0446	0.00
18/12/2006	J157 On 15-September-15			jSwap	8.5000	8.4890	0.0471	0.0479	0.00
18/12/2006	J186 On 21-December-26			jSwap	7.9100	7.9110	0.0417	0.0421	0.00
18/12/2006	J194 On 28-February-08			jSwap	9.0600	9.0620	0.0219	0.0219	0.00
18/12/2006	J201 On 22-December-14			jSwap	8.5000	8.4870	0.0617	0.0608	0.00
18/12/2006	J203 On 15-September-17			jSwap	8.3900	8.3780	0.0638	0.0630	0.00
18/12/2006	J204 On 21-December-18			jSwap	8.3000	8.2920	0.0633	0.0627	0.00
18/12/2006	J207 On 15-January-20			jSwap	8.2500	8.2470	0.0209	0.0203	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2006	JBAR On 21-December-05			jBar	9.1800	9.1760	0.0000	0.0000	0.00
18/12/2006	JFRA On 01-February-07			jFra	9.2000	9.2100	0.0224	0.0225	0.00
18/12/2006	JFRA On 07-February-08			jFra	8.9300	8.9230	0.0218	0.0218	0.00
18/12/2006	JFRA On 03-May-07			jFra	9.2500	9.2480	0.0225	0.0225	0.00
18/12/2006	JFRA On 02-August-07			jFra	9.1800	9.1830	0.0224	0.0224	0.00
18/12/2006	JFRA On 01-November-07			jFra	9.1100	9.1200	0.0239	0.0239	0.00
18/12/2006	JN02 On 01-February-07			jNote	8.9700	8.9730	0.1634	0.1634	0.00
18/12/2006	JN02 On 03-May-07			jNote	8.8900	8.8910	0.1621	0.1620	0.00
18/12/2006	JN02 On 02-August-07			jNote	8.8000	8.7990	0.1606	0.1605	0.00
18/12/2006	JN05 On 01-February-07			jNote	8.6400	8.6280	0.3468	0.3463	0.00
18/12/2006	JN05 On 03-May-07			jNote	8.5900	8.5720	0.3451	0.3446	0.00
18/12/2006	JN05 On 02-August-07			jNote	8.5300	8.5120	0.3433	0.3428	0.00
18/12/2006	JN10 On 01-February-07			jNote	8.3200	8.3090	0.5567	0.5562	0.00
18/12/2006	JN10 On 03-May-07			jNote	8.2700	8.2610	0.5547	0.5542	0.00
18/12/2006	JN10 On 02-August-07			jNote	8.2200	8.2110	0.5527	0.5523	0.00
18/12/2006	JROD On 31-January-07			jRod	8.5600	8.5850	0.0016	0.0021	0.00
18/12/2006	JROD On 28-February-07			jRod	8.9600	8.9890	0.0025	0.0030	0.00
18/12/2006	JROD On 30-March-07			jRod	8.7000	8.7170	0.0037	0.0042	0.00
18/12/2006	JROD On 30-April-07			jRod	8.9600	8.9750	0.0049	0.0054	0.00
18/12/2006	JROD On 31-May-07			jRod	9.1700	9.1780	0.0059	0.0063	0.00
18/12/2006	JROD On 29-December-06			jRod	8.1600	8.1600	0.0006	0.0011	0.00
18/12/2006	OTH1 On 01-February-07			Index Future	245.5900	245.6100	245.5930	245.6100	15.00
18/12/2006	R153 On 01-February-07			Bond Future	8.2800	8.2600	119.9987	120.0647	62.00
18/12/2006	R153 On 03-May-07			Bond Future	8.2200	8.2300	116.0261	115.9952	1.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2006	R153 On 02-August-07			Bond Future	8.0400	8.0230	118.8707	118.9285	0.00
18/12/2006	R157 On 01-February-07			Bond Future	7.9600	7.9500	139.3848	139.4596	0.00
18/12/2006	R157 On 03-May-07			Bond Future	7.9200	7.9600	135.5843	135.2920	504.00
18/12/2006	R157 On 02-August-07			Bond Future	7.8100	7.8020	138.9724	139.0586	0.00
18/12/2006	R186 On 01-February-07			Bond Future	7.5200	7.5020	131.8501	132.0510	2.00
18/12/2006	R186 On 03-May-07			Bond Future	7.4700	7.4570	134.8675	135.0682	0.00
18/12/2006	R186 On 02-August-07			Bond Future	7.4300	7.4170	132.5562	132.7566	0.00
18/12/2006	R194 On 01-February-07			Bond Future	8.8400	8.8140	105.5291	105.5572	0.00
18/12/2006	R194 On 03-May-07			Bond Future	8.6900	8.6630	102.8545	102.8778	0.00
18/12/2006	R194 On 02-August-07			Bond Future	8.5100	8.4580	105.1438	105.1700	0.00
18/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	407	493	407	493	0.00
18/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6362	6168	6362	6168	0.00
18/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	32	46	32	46	0.00
18/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11059	10792	11059	10792	0.00
18/12/2006	R201 On 01-February-07			Bond Future	7.9400	7.9260	105.7760	105.8711	0.00
18/12/2006	R201 On 03-May-07			Bond Future	7.8800	7.8680	108.1928	108.2860	0.00
18/12/2006	R201 On 02-August-07			Bond Future	7.8300	7.8150	106.1758	106.2727	0.00
18/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	36976	38007	36976	38007	0.00
18/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	1628	1708	1628	1708	0.00
18/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	39535	40563	39535	40563	0.00
18/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	1349	1425	1349	1425	0.00
18/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2514	2924	2514	2924	0.00
18/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	29204	28662	29204	28662	0.00
18/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	42	62	42	62	0.00
18/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	74026	73095	74026	73095	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2006	R203 On 01-February-07			Bond Future	7.8200	7.8090	106.3222	106.4094	0.00
18/12/2006	R203 On 03-May-07			Bond Future	7.7700	7.7580	104.5733	104.6523	0.00
18/12/2006	R203 On 02-August-07			Bond Future	7.7200	7.7100	106.9027	106.9808	0.00
18/12/2006	R204 On 01-February-07			Bond Future	7.7800	7.7760	102.6879	102.7344	0.00
18/12/2006	R204 On 03-May-07			Bond Future	7.7300	7.7280	105.0344	105.0805	0.00
18/12/2006	R204 On 02-August-07			Bond Future	7.6900	7.6850	103.3274	103.3731	0.00
18/12/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	72145	72676	72145	72676	0.00
18/12/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	12988	13063	12988	13063	0.00
18/12/2006	R206 On 01-February-07			Bond Future	7.9600	7.9480	98.0312	98.0933	0.00
18/12/2006	R206 On 03-May-07			Bond Future	7.9000	7.8900	100.2715	100.3271	0.00
18/12/2006	R206 On 02-August-07			Bond Future	7.8500	7.8350	98.7331	98.7922	0.00
18/12/2006	R207 On 01-February-07			Bond Future	7.7100	7.6950	96.7404	96.8273	0.00
18/12/2006	R207 On 03-May-07			Bond Future	7.6600	7.6500	98.9491	99.0355	0.00
18/12/2006	R207 On 02-August-07			Bond Future	7.6200	7.6090	97.5057	97.5914	0.00
18/12/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	81712	82591	81712	82591	0.00
18/12/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1076	1091	1076	1091	0.00
18/12/2006	TRT1 On 01-February-07			Index Future	246.2600	246.3060	246.2590	246.3060	500.00
19/12/2006	CRD1 On 01-February-07			Index Future	106.8200	106.9340	106.8160	106.9340	10.00
19/12/2006	GOVI On 01-February-07			jGovi	248.8900	249.2135	248.8940	249.2135	66.00
19/12/2006	GOVI On 03-May-07			jGovi	254.4200	254.7495	254.4215	254.7495	118.00
19/12/2006	GOVI On 02-August-07			jGovi	259.9800	260.3135	259.9785	260.3135	0.00
19/12/2006	ILBI On 01-February-07			Index Future	270.1300	270.1600	270.1300	270.1600	0.00
19/12/2006	J153 On 31-August-10			jSwap	8.8500	8.8240	0.0457	0.0448	0.00

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19/12/2006	J157 On 15-September-15			jSwap	8.5200	8.5020	0.0463	0.0471	0.00
19/12/2006	J186 On 21-December-26			jSwap	7.9100	7.9070	0.0423	0.0417	0.00
19/12/2006	J194 On 28-February-08			jSwap	9.0700	9.0590	0.0221	0.0219	0.00
19/12/2006	J201 On 22-December-14			jSwap	8.5100	8.5020	0.0623	0.0617	0.00
19/12/2006	J203 On 15-September-17			jSwap	8.4100	8.3880	0.0650	0.0638	0.00
19/12/2006	J204 On 21-December-18			jSwap	8.3200	8.3000	0.0650	0.0633	0.00
19/12/2006	J207 On 15-January-20			jSwap	8.2800	8.2540	0.0228	0.0209	0.00
19/12/2006	JBAR On 21-December-05			jBar	9.1800	9.1760	0.0000	0.0000	0.00
19/12/2006	JFRA On 01-February-07			jFra	9.2000	9.2020	0.0224	0.0224	0.00
19/12/2006	JFRA On 07-February-08			jFra	8.9700	8.9260	0.0219	0.0218	0.00
19/12/2006	JFRA On 03-May-07			jFra	9.2600	9.2470	0.0226	0.0225	0.00
19/12/2006	JFRA On 02-August-07			jFra	9.2100	9.1830	0.0224	0.0224	0.00
19/12/2006	JFRA On 01-November-07			jFra	9.1300	9.1050	0.0239	0.0239	0.00
19/12/2006	JN02 On 01-February-07			jNote	8.9900	8.9690	0.1637	0.1634	0.00
19/12/2006	JN02 On 03-May-07			jNote	8.9100	8.8910	0.1624	0.1621	0.00
19/12/2006	JN02 On 02-August-07			jNote	8.8300	8.8020	0.1610	0.1606	0.00
19/12/2006	JN05 On 01-February-07			jNote	8.6700	8.6400	0.3478	0.3468	0.00
19/12/2006	JN05 On 03-May-07			jNote	8.6200	8.5860	0.3462	0.3451	0.00
19/12/2006	JN05 On 02-August-07			jNote	8.5600	8.5260	0.3443	0.3433	0.00
19/12/2006	JN10 On 01-February-07			jNote	8.3400	8.3210	0.5573	0.5567	0.00
19/12/2006	JN10 On 03-May-07			jNote	8.2900	8.2730	0.5555	0.5547	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2006	JN10 On 02-August-07			jNote	8.2400	8.2230	0.5535	0.5527	0.00
19/12/2006	JROD On 31-January-07			jRod	8.5600	8.5630	0.0016	0.0016	0.00
19/12/2006	JROD On 28-February-07			jRod	8.9500	8.9600	0.0025	0.0025	0.00
19/12/2006	JROD On 30-March-07			jRod	8.7000	8.7030	0.0037	0.0037	0.00
19/12/2006	JROD On 30-April-07			jRod	8.9600	8.9620	0.0049	0.0049	0.00
19/12/2006	JROD On 31-May-07			jRod	9.1600	9.1670	0.0058	0.0059	0.00
19/12/2006	JROD On 29-December-06			jRod	8.1500	8.1550	0.0006	0.0006	0.00
19/12/2006	OTH1 On 01-February-07			Index Future	245.3700	245.5930	245.3650	245.5930	15.00
19/12/2006	R153 On 01-February-07			Bond Future	8.3100	8.2800	119.8998	119.9987	62.00
19/12/2006	R153 On 03-May-07			Bond Future	8.2500	8.2200	115.9333	116.0261	1.00
19/12/2006	R153 On 02-August-07			Bond Future	8.0800	8.0430	118.7667	118.8707	0.00
19/12/2006	R157 On 01-February-07			Bond Future	7.9800	7.9600	139.2353	139.3848	0.00
19/12/2006	R157 On 03-May-07			Bond Future	7.9400	7.9200	135.4381	135.5843	504.00
19/12/2006	R157 On 02-August-07			Bond Future	7.8400	7.8140	138.7714	138.9724	0.00
19/12/2006	R186 On 01-February-07			Bond Future	7.5400	7.5180	131.5247	131.8501	2.00
19/12/2006	R186 On 03-May-07			Bond Future	7.5000	7.4730	134.5298	134.8675	0.00
19/12/2006	R186 On 02-August-07			Bond Future	7.4600	7.4330	132.2191	132.5562	0.00
19/12/2006	R194 On 01-February-07			Bond Future	8.8700	8.8420	105.5061	105.5291	0.00
19/12/2006	R194 On 03-May-07			Bond Future	8.7200	8.6930	102.8319	102.8545	0.00
19/12/2006	R194 On 02-August-07			Bond Future	8.5400	8.5060	105.1247	105.1438	0.00
19/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	362	407	362	407	0.00
19/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6548	6362	6548	6362	0.00
19/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	26	32	26	32	0.00
19/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11283	11059	11283	11059	0.00

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19/12/2006	R201 On 01-February-07			Bond Future	7.9600	7.9420	105.6513	105.7760	0.00
19/12/2006	R201 On 03-May-07			Bond Future	7.9100	7.8840	108.0648	108.1928	0.00
19/12/2006	R201 On 02-August-07			Bond Future	7.8500	7.8320	106.0505	106.1758	0.00
19/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	35807	36976	35807	36976	0.00
19/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	1706	1628	1706	1628	0.00
19/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	38352	39535	38352	39535	0.00
19/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	1413	1349	1413	1349	0.00
19/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2232	2514	2232	2514	0.00
19/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	30168	29204	30168	29204	0.00
19/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	32	42	32	42	0.00
19/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	75263	74026	75263	74026	0.00
19/12/2006	R203 On 01-February-07			Bond Future	7.8500	7.8210	106.1336	106.3222	0.00
19/12/2006	R203 On 03-May-07			Bond Future	7.8000	7.7690	104.3796	104.5733	0.00
19/12/2006	R203 On 02-August-07			Bond Future	7.7500	7.7210	106.7114	106.9027	0.00
19/12/2006	R204 On 01-February-07			Bond Future	7.8100	7.7820	102.4868	102.6879	0.00
19/12/2006	R204 On 03-May-07			Bond Future	7.7600	7.7340	104.8350	105.0344	0.00
19/12/2006	R204 On 02-August-07			Bond Future	7.7200	7.6910	103.1223	103.3274	0.00
19/12/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	70522	72145	70522	72145	0.00
19/12/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	13417	12988	13417	12988	0.00
19/12/2006	R206 On 01-February-07			Bond Future	7.9900	7.9600	97.8967	98.0312	0.00
19/12/2006	R206 On 03-May-07			Bond Future	7.9300	7.9010	100.1351	100.2715	0.00
19/12/2006	R206 On 02-August-07			Bond Future	7.8800	7.8470	98.5952	98.7331	0.00
19/12/2006	R207 On 01-February-07			Bond Future	7.7300	7.7060	96.5353	96.7404	0.00
19/12/2006	R207 On 03-May-07			Bond Future	7.6900	7.6610	98.7375	98.9491	0.00
19/12/2006	R207 On 02-August-07			Bond Future	7.6500	7.6200	97.2956	97.5057	0.00
19/12/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	79684	81712	79684	81712	0.00

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19/12/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1163	1076	1163	1076	0.00
19/12/2006	TRT1 On 01-February-07			Index Future	245.9500	246.2590	245.9460	246.2590	500.00
20/12/2006	CRD1 On 01-February-07			Index Future	107.0700	106.8160	107.0740	106.8160	10.00
20/12/2006	GOVI On 01-February-07			jGovi	249.5900	248.8940	249.5905	248.8940	66.00
20/12/2006	GOVI On 03-May-07			jGovi	255.1300	254.4215	255.1295	254.4215	118.00
20/12/2006	GOVI On 02-August-07			jGovi	260.7000	259.9785	260.7040	259.9785	0.00
20/12/2006	ILBI On 01-February-07			Index Future	269.9900	270.1300	269.9930	270.1300	0.00
20/12/2006	J153 On 31-August-10			jSwap	8.7800	8.8490	0.0433	0.0457	0.00
20/12/2006	J157 On 15-September-15			jSwap	8.4700	8.5150	0.0491	0.0463	0.00
20/12/2006	J186 On 21-December-26			jSwap	7.8900	7.9130	0.0400	0.0423	0.00
20/12/2006	J194 On 28-February-08			jSwap	9.0400	9.0710	0.0217	0.0221	0.00
20/12/2006	J201 On 22-December-14			jSwap	8.4700	8.5110	0.0597	0.0623	0.00
20/12/2006	J203 On 15-September-17			jSwap	8.3500	8.4060	0.0614	0.0650	0.00
20/12/2006	J204 On 21-December-18			jSwap	8.2700	8.3220	0.0612	0.0650	0.00
20/12/2006	J207 On 15-January-20			jSwap	8.2300	8.2770	0.0189	0.0228	0.00
20/12/2006	JBAR On 21-December-05			jBar	9.1800	9.1760	0.0000	0.0000	0.00
20/12/2006	JFRA On 01-February-07			jFra	9.1800	9.2030	0.0224	0.0224	0.00
20/12/2006	JFRA On 07-February-08			jFra	8.9100	8.9660	0.0217	0.0219	0.00
20/12/2006	JFRA On 03-May-07			jFra	9.2200	9.2610	0.0225	0.0226	0.00
20/12/2006	JFRA On 02-August-07			jFra	9.1600	9.2050	0.0223	0.0224	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
20/12/2006	JFRA On 01-November-07			jFra	9.0700	9.1280	0.0238	0.0239	0.00
20/12/2006	JN02 On 01-February-07			jNote	8.9400	8.9890	0.1628	0.1637	0.00
20/12/2006	JN02 On 03-May-07			jNote	8.8500	8.9140	0.1614	0.1624	0.00
20/12/2006	JN02 On 02-August-07			jNote	8.7500	8.8260	0.1597	0.1610	0.00
20/12/2006	JN05 On 01-February-07			jNote	8.5900	8.6720	0.3451	0.3478	0.00
20/12/2006	JN05 On 03-May-07			jNote	8.5300	8.6180	0.3434	0.3462	0.00
20/12/2006	JN05 On 02-August-07			jNote	8.4700	8.5580	0.3416	0.3443	0.00
20/12/2006	JN10 On 01-February-07			jNote	8.2800	8.3380	0.5552	0.5573	0.00
20/12/2006	JN10 On 03-May-07			jNote	8.2400	8.2920	0.5533	0.5555	0.00
20/12/2006	JN10 On 02-August-07			jNote	8.1900	8.2420	0.5513	0.5535	0.00
20/12/2006	JROD On 31-January-07			jRod	8.5500	8.5580	0.0016	0.0016	0.00
20/12/2006	JROD On 28-February-07			jRod	8.9500	8.9540	0.0025	0.0025	0.00
20/12/2006	JROD On 30-March-07			jRod	8.7000	8.7000	0.0036	0.0037	0.00
20/12/2006	JROD On 30-April-07			jRod	8.9600	8.9600	0.0049	0.0049	0.00
20/12/2006	JROD On 31-May-07			jRod	9.1600	9.1630	0.0058	0.0058	0.00
20/12/2006	JROD On 29-December-06			jRod	8.1500	8.1530	0.0006	0.0006	0.00
20/12/2006	OTH1 On 01-February-07			Index Future	245.9400	245.3650	245.9380	245.3650	15.00
20/12/2006	R153 On 01-February-07			Bond Future	8.2300	8.3100	120.1638	119.8998	62.00
20/12/2006	R153 On 03-May-07			Bond Future	8.1700	8.2500	116.1809	115.9333	1.00
20/12/2006	R153 On 02-August-07			Bond Future	8.0000	8.0790	119.0066	118.7667	0.00
20/12/2006	R157 On 01-February-07			Bond Future	7.9200	7.9800	139.6844	139.2353	0.00
20/12/2006	R157 On 03-May-07			Bond Future	7.8800	7.9400	135.8774	135.4381	504.00
20/12/2006	R157 On 02-August-07			Bond Future	7.7900	7.8420	139.1738	138.7714	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
20/12/2006	R186 On 01-February-07			Bond Future	7.4900	7.5440	132.2020	131.5247	2.00
20/12/2006	R186 On 03-May-07			Bond Future	7.4500	7.5000	135.2191	134.5298	0.00
20/12/2006	R186 On 02-August-07			Bond Future	7.4100	7.4600	132.9072	132.2191	0.00
20/12/2006	R194 On 01-February-07			Bond Future	8.7900	8.8650	105.5842	105.5061	0.00
20/12/2006	R194 On 03-May-07			Bond Future	8.6300	8.7220	102.9074	102.8319	0.00
20/12/2006	R194 On 02-August-07			Bond Future	8.4200	8.5410	105.1897	105.1247	0.00
20/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	461	362	461	362	0.00
20/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5866	6548	5866	6548	0.00
20/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	37	26	37	26	0.00
20/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10513	11283	10513	11283	0.00
20/12/2006	R201 On 01-February-07			Bond Future	7.9100	7.9630	105.9962	105.6513	0.00
20/12/2006	R201 On 03-May-07			Bond Future	7.8500	7.9060	108.4202	108.0648	0.00
20/12/2006	R201 On 02-August-07			Bond Future	7.7900	7.8540	106.3983	106.0505	0.00
20/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	38833	35807	38833	35807	0.00
20/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	1284	1706	1284	1706	0.00
20/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	41440	38352	41440	38352	0.00
20/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	1052	1413	1052	1413	0.00
20/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2748	2232	2748	2232	0.00
20/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	27236	30168	27236	30168	0.00
20/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	44	32	44	32	0.00
20/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	71826	75263	71826	75263	0.00
20/12/2006	R203 On 01-February-07			Bond Future	7.8000	7.8470	106.4894	106.1336	0.00
20/12/2006	R203 On 03-May-07			Bond Future	7.7500	7.7960	104.7386	104.3796	0.00
20/12/2006	R203 On 02-August-07			Bond Future	7.7000	7.7480	107.0590	106.7114	0.00
20/12/2006	R204 On 01-February-07			Bond Future	7.7500	7.8080	102.9051	102.4868	0.00
20/12/2006	R204 On 03-May-07			Bond Future	7.7100	7.7600	105.2574	104.8350	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
20/12/2006	R204 On 02-August-07			Bond Future	7.6600	7.7180	103.5407	103.1223	0.00
20/12/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	73662	70522	73662	70522	0.00
20/12/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	12373	13417	12373	13417	0.00
20/12/2006	R206 On 01-February-07			Bond Future	7.9300	7.9860	98.1711	97.8967	0.00
20/12/2006	R206 On 03-May-07			Bond Future	7.8700	7.9280	100.4132	100.1351	0.00
20/12/2006	R206 On 02-August-07			Bond Future	7.8200	7.8750	98.8711	98.5952	0.00
20/12/2006	R207 On 01-February-07			Bond Future	7.6800	7.7320	96.9143	96.5353	0.00
20/12/2006	R207 On 03-May-07			Bond Future	7.6400	7.6880	99.1298	98.7375	0.00
20/12/2006	R207 On 02-August-07			Bond Future	7.6000	7.6470	97.6773	97.2956	0.00
20/12/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	83398	79684	83398	79684	0.00
20/12/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	954	1163	954	1163	0.00
20/12/2006	TRT1 On 01-February-07			Index Future	246.6300	245.9460	246.6310	245.9460	500.00
21/12/2006	CRD1 On 01-February-07			Index Future	107.2500	107.0740	107.2510	107.0740	10.00
21/12/2006	GOVI On 01-February-07			jGovi	250.1100	249.5905	250.1080	249.5905	66.00
21/12/2006	GOVI On 03-May-07			jGovi	255.6600	255.1295	255.6570	255.1295	118.00
21/12/2006	GOVI On 02-August-07			jGovi	261.2400	260.7040	261.2440	260.7040	0.00
21/12/2006	ILBI On 01-February-07			Index Future	269.9900	269.9930	269.9930	269.9930	0.00
21/12/2006	J153 On 31-August-10			jSwap	8.7300	8.7780	0.0417	0.0433	0.00
21/12/2006	J157 On 15-September-15			jSwap	8.4100	8.4710	0.0530	0.0491	0.00
21/12/2006	J186 On 21-December-26			jSwap	7.8400	7.8890	0.0333	0.0400	0.00
21/12/2006	J194 On 28-February-08			jSwap	9.0200	9.0410	0.0214	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
21/12/2006	J201 On 22-December-14			jSwap	8.4500	8.4670	0.0540	0.0597	0.00
21/12/2006	J203 On 15-September-17			jSwap	8.3100	8.3530	0.0588	0.0614	0.00
21/12/2006	J204 On 21-December-18			jSwap	8.2600	8.2710	0.0569	0.0612	0.00
21/12/2006	J207 On 15-January-20			jSwap	8.2000	8.2290	0.0169	0.0189	0.00
21/12/2006	JBAR On 21-December-05			jBar	9.1800	9.1760	0.0000	0.0000	0.00
21/12/2006	JFRA On 01-February-07			jFra	9.1500	9.1830	0.0223	0.0224	0.00
21/12/2006	JFRA On 07-February-08			jFra	8.8600	8.9060	0.0216	0.0217	0.00
21/12/2006	JFRA On 03-May-07			jFra	9.2000	9.2220	0.0224	0.0225	0.00
21/12/2006	JFRA On 02-August-07			jFra	9.1300	9.1550	0.0223	0.0223	0.00
21/12/2006	JFRA On 01-November-07			jFra	9.0400	9.0740	0.0237	0.0238	0.00
21/12/2006	JN02 On 01-February-07			jNote	8.9000	8.9380	0.1622	0.1628	0.00
21/12/2006	JN02 On 03-May-07			jNote	8.8000	8.8500	0.1606	0.1614	0.00
21/12/2006	JN02 On 02-August-07			jNote	8.7000	8.7500	0.1588	0.1597	0.00
21/12/2006	JN05 On 01-February-07			jNote	8.5400	8.5890	0.3434	0.3451	0.00
21/12/2006	JN05 On 03-May-07			jNote	8.4800	8.5330	0.3416	0.3434	0.00
21/12/2006	JN05 On 02-August-07			jNote	8.4100	8.4720	0.3397	0.3416	0.00
21/12/2006	JN10 On 01-February-07			jNote	8.2400	8.2840	0.5533	0.5552	0.00
21/12/2006	JN10 On 03-May-07			jNote	8.1900	8.2360	0.5516	0.5533	0.00
21/12/2006	JN10 On 02-August-07			jNote	8.1400	8.1860	0.5498	0.5513	0.00
21/12/2006	JROD On 31-January-07			jRod	8.5500	8.5520	0.0016	0.0016	0.00
21/12/2006	JROD On 28-February-07			jRod	8.9400	8.9450	0.0025	0.0025	0.00
21/12/2006	JROD On 30-March-07			jRod	8.6900	8.6960	0.0036	0.0036	0.00
21/12/2006	JROD On 30-April-07			jRod	8.9500	8.9560	0.0048	0.0049	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
21/12/2006	JROD On 31-May-07			jRod	9.1600	9.1600	0.0058	0.0058	0.00
21/12/2006	JROD On 29-December-06			jRod	8.1500	8.1520	0.0006	0.0006	0.00
21/12/2006	OTH1 On 01-February-07			Index Future	246.3400	245.9380	246.3420	245.9380	15.00
21/12/2006	R153 On 01-February-07			Bond Future	8.1800	8.2300	120.3292	120.1638	62.00
21/12/2006	R153 On 03-May-07			Bond Future	8.1200	8.1700	116.3359	116.1809	1.00
21/12/2006	R153 On 02-August-07			Bond Future	7.9400	7.9960	119.1718	119.0066	0.00
21/12/2006	R157 On 01-February-07			Bond Future	7.8700	7.9200	140.0602	139.6844	0.00
21/12/2006	R157 On 03-May-07			Bond Future	7.8300	7.8800	136.2451	135.8774	504.00
21/12/2006	R157 On 02-August-07			Bond Future	7.7300	7.7860	139.5560	139.1738	0.00
21/12/2006	R186 On 01-February-07			Bond Future	7.4400	7.4900	132.8973	132.2020	2.00
21/12/2006	R186 On 03-May-07			Bond Future	7.3900	7.4450	135.9265	135.2191	0.00
21/12/2006	R186 On 02-August-07			Bond Future	7.3500	7.4050	133.6261	132.9072	0.00
21/12/2006	R194 On 01-February-07			Bond Future	8.7500	8.7870	105.6224	105.5842	0.00
21/12/2006	R194 On 03-May-07			Bond Future	8.5800	8.6250	102.9432	102.9074	0.00
21/12/2006	R194 On 02-August-07			Bond Future	8.3700	8.4220	105.2192	105.1897	0.00
21/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	510	461	510	461	0.00
21/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5533	5866	5533	5866	0.00
21/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	42	37	42	37	0.00
21/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10137	10513	10137	10513	0.00
21/12/2006	R201 On 01-February-07			Bond Future	7.8500	7.9050	106.3006	105.9962	0.00
21/12/2006	R201 On 03-May-07			Bond Future	7.7900	7.8450	108.7245	108.4202	0.00
21/12/2006	R201 On 02-August-07			Bond Future	7.7400	7.7930	106.7017	106.3983	0.00
21/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	41570	38833	41570	38833	0.00
21/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	977	1284	977	1284	0.00
21/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	44224	41440	44224	41440	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
21/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	793	1052	793	1052	0.00
21/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3275	2748	3275	2748	0.00
21/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	24719	27236	24719	27236	0.00
21/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	56	44	56	44	0.00
21/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	68795	71826	68795	71826	0.00
21/12/2006	R203 On 01-February-07			Bond Future	7.7400	7.7980	106.8906	106.4894	0.00
21/12/2006	R203 On 03-May-07			Bond Future	7.6900	7.7460	105.1499	104.7386	0.00
21/12/2006	R203 On 02-August-07			Bond Future	7.6400	7.6990	107.4723	107.0590	0.00
21/12/2006	R204 On 01-February-07			Bond Future	7.7000	7.7540	103.3335	102.9051	0.00
21/12/2006	R204 On 03-May-07			Bond Future	7.6500	7.7050	105.6899	105.2574	0.00
21/12/2006	R204 On 02-August-07			Bond Future	7.6100	7.6630	103.9844	103.5407	0.00
21/12/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	77063	73662	77063	73662	0.00
21/12/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	11337	12373	11337	12373	0.00
21/12/2006	R206 On 01-February-07			Bond Future	7.8800	7.9330	98.4620	98.1711	0.00
21/12/2006	R206 On 03-May-07			Bond Future	7.8200	7.8730	100.7024	100.4132	0.00
21/12/2006	R206 On 02-August-07			Bond Future	7.7600	7.8190	99.1579	98.8711	0.00
21/12/2006	R207 On 01-February-07			Bond Future	7.6300	7.6840	97.3511	96.9143	0.00
21/12/2006	R207 On 03-May-07			Bond Future	7.5800	7.6380	99.5718	99.1298	0.00
21/12/2006	R207 On 02-August-07			Bond Future	7.5400	7.5980	98.1316	97.6773	0.00
21/12/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	87622	83398	87622	83398	0.00
21/12/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	759	954	759	954	0.00
21/12/2006	TRT1 On 01-February-07			Index Future	247.1400	246.6310	247.1380	246.6310	500.00
22/12/2006	CRD1 On 01-February-07			Index Future	107.3600	107.2510	107.3610	107.2510	10.00
22/12/2006	GOVI On 01-February-07			jGovi	250.4400	250.1080	250.4360	250.1080	66.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2006	GOVI On 03-May-07			jGovi	255.9900	255.6570	255.9910	255.6570	118.00
22/12/2006	GOVI On 02-August-07			jGovi	261.5900	261.2440	261.5860	261.2440	0.00
22/12/2006	ILBI On 01-February-07			Index Future	269.9900	269.9930	269.9930	269.9930	0.00
22/12/2006	J153 On 31-August-10			jSwap	8.7100	8.7270	0.0411	0.0417	0.00
22/12/2006	J157 On 15-September-15			jSwap	8.3900	8.4120	0.0546	0.0530	0.00
22/12/2006	J186 On 21-December-26			jSwap	7.8200	7.8400	0.0317	0.0333	0.00
22/12/2006	J194 On 28-February-08			jSwap	9.0200	9.0210	0.0214	0.0214	0.00
22/12/2006	J201 On 22-December-14			jSwap	8.4300	8.4500	0.0528	0.0540	0.00
22/12/2006	J203 On 15-September-17			jSwap	8.2900	8.3140	0.0570	0.0588	0.00
22/12/2006	J204 On 21-December-18			jSwap	8.2300	8.2630	0.0548	0.0569	0.00
22/12/2006	J207 On 15-January-20			jSwap	8.1800	8.2040	0.0146	0.0169	0.00
22/12/2006	JBAR On 21-December-05			jBar	9.1700	9.1760	0.0000	0.0000	0.00
22/12/2006	JFRA On 01-February-07			jFra	9.1600	9.1530	0.0223	0.0223	0.00
22/12/2006	JFRA On 07-February-08			jFra	8.8700	8.8560	0.0216	0.0216	0.00
22/12/2006	JFRA On 03-May-07			jFra	9.1900	9.1950	0.0224	0.0224	0.00
22/12/2006	JFRA On 02-August-07			jFra	9.1200	9.1320	0.0222	0.0223	0.00
22/12/2006	JFRA On 01-November-07			jFra	9.0400	9.0430	0.0237	0.0237	0.00
22/12/2006	JN02 On 01-February-07			jNote	8.9000	8.8980	0.1621	0.1622	0.00
22/12/2006	JN02 On 03-May-07			jNote	8.8000	8.8040	0.1605	0.1606	0.00
22/12/2006	JN02 On 02-August-07			jNote	8.6900	8.6970	0.1586	0.1588	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
22/12/2006	JN05 On 01-February-07			jNote	8.5200	8.5350	0.3428	0.3434	0.00
22/12/2006	JN05 On 03-May-07			jNote	8.4600	8.4770	0.3409	0.3416	0.00
22/12/2006	JN05 On 02-August-07			jNote	8.3900	8.4140	0.3390	0.3397	0.00
22/12/2006	JN10 On 01-February-07			jNote	8.2100	8.2350	0.5521	0.5533	0.00
22/12/2006	JN10 On 03-May-07			jNote	8.1600	8.1900	0.5503	0.5516	0.00
22/12/2006	JN10 On 02-August-07			jNote	8.1100	8.1430	0.5484	0.5498	0.00
22/12/2006	JROD On 31-January-07			jRod	8.5300	8.5470	0.0024	0.0016	0.00
22/12/2006	JROD On 28-February-07			jRod	8.9200	8.9380	0.0033	0.0025	0.00
22/12/2006	JROD On 30-March-07			jRod	8.6800	8.6920	0.0044	0.0036	0.00
22/12/2006	JROD On 30-April-07			jRod	8.9500	8.9520	0.0057	0.0048	0.00
22/12/2006	JROD On 31-May-07			jRod	9.1500	9.1560	0.0067	0.0058	0.00
22/12/2006	JROD On 29-December-06			jRod	8.1500	8.1510	0.0015	0.0006	0.00
22/12/2006	OTH1 On 01-February-07			Index Future	246.6000	246.3420	246.6040	246.3420	15.00
22/12/2006	R153 On 01-February-07			Bond Future	8.1600	8.1800	120.3955	120.3292	62.00
22/12/2006	R153 On 03-May-07			Bond Future	8.1000	8.1200	116.3980	116.3359	1.00
22/12/2006	R153 On 02-August-07			Bond Future	7.9100	7.9390	119.2443	119.1718	0.00
22/12/2006	R157 On 01-February-07			Bond Future	7.8500	7.8700	140.2487	140.0602	0.00
22/12/2006	R157 On 03-May-07			Bond Future	7.8100	7.8300	136.4294	136.2451	504.00
22/12/2006	R157 On 02-August-07			Bond Future	7.7000	7.7330	139.7731	139.5560	0.00
22/12/2006	R186 On 01-February-07			Bond Future	7.4100	7.4350	133.2152	132.8973	2.00
22/12/2006	R186 On 03-May-07			Bond Future	7.3700	7.3890	136.2315	135.9265	0.00
22/12/2006	R186 On 02-August-07			Bond Future	7.3200	7.3480	133.9305	133.6261	0.00
22/12/2006	R194 On 01-February-07			Bond Future	8.7200	8.7490	105.6514	105.6224	0.00
22/12/2006	R194 On 03-May-07			Bond Future	8.5500	8.5790	102.9634	102.9432	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
22/12/2006	R194 On 02-August-07			Bond Future	8.3400	8.3680	105.2340	105.2192	0.00
22/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	545	510	545	510	0.00
22/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5278	5533	5278	5533	0.00
22/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	46	42	46	42	0.00
22/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9849	10137	9849	10137	0.00
22/12/2006	R201 On 01-February-07			Bond Future	7.8200	7.8540	106.4802	106.3006	0.00
22/12/2006	R201 On 03-May-07			Bond Future	7.7600	7.7930	108.8946	108.7245	0.00
22/12/2006	R201 On 02-August-07			Bond Future	7.7100	7.7400	106.8739	106.7017	0.00
22/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	43196	41570	43196	41570	0.00
22/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	806	977	806	977	0.00
22/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	45877	44224	45877	44224	0.00
22/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	649	793	649	793	0.00
22/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3585	3275	3585	3275	0.00
22/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	23232	24719	23232	24719	0.00
22/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	63	56	63	56	0.00
22/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	67005	68795	67005	68795	0.00
22/12/2006	R203 On 01-February-07			Bond Future	7.7100	7.7430	107.1177	106.8906	0.00
22/12/2006	R203 On 03-May-07			Bond Future	7.6600	7.6890	105.3672	105.1499	0.00
22/12/2006	R203 On 02-August-07			Bond Future	7.6100	7.6410	107.6870	107.4723	0.00
22/12/2006	R204 On 01-February-07			Bond Future	7.6700	7.6990	103.5369	103.3335	0.00
22/12/2006	R204 On 03-May-07			Bond Future	7.6200	7.6490	105.8838	105.6899	0.00
22/12/2006	R204 On 02-August-07			Bond Future	7.5800	7.6050	104.1764	103.9844	0.00
22/12/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	78523	77063	78523	77063	0.00
22/12/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	10878	11337	10878	11337	0.00
22/12/2006	R206 On 01-February-07			Bond Future	7.8500	7.8770	98.6182	98.4620	0.00
22/12/2006	R206 On 03-May-07			Bond Future	7.7900	7.8160	100.8550	100.7024	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
22/12/2006	R206 On 02-August-07			Bond Future	7.7300	7.7610	99.3116	99.1579	0.00
22/12/2006	R207 On 01-February-07			Bond Future	7.6000	7.6290	97.5505	97.3511	0.00
22/12/2006	R207 On 03-May-07			Bond Future	7.5600	7.5820	99.7700	99.5718	0.00
22/12/2006	R207 On 02-August-07			Bond Future	7.5200	7.5400	98.3204	98.1316	0.00
22/12/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	89521	87622	89521	87622	0.00
22/12/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	676	759	676	759	0.00
22/12/2006	TRT1 On 01-February-07			Index Future	247.4600	247.1380	247.4590	247.1380	500.00