



# Derivatives Weekly Statistics Report

From 2006/08/14 To 2006/08/18

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2006	GOVI On 01-February-07			jGovi	241.0800	241.9620	241.0840	241.9620	0.00
14/08/2006	GOVI On 02-November-06			jGovi	236.1600	237.0360	236.1550	237.0360	886.00
14/08/2006	J153 On 31-August-10			jSwap	8.9000	8.8520	0.0531	0.0512	0.00
14/08/2006	J157 On 15-September-15			jSwap	8.9400	8.8860	0.0936	0.0904	0.00
14/08/2006	J186 On 21-December-26			jSwap	8.7700	8.7270	0.1200	0.1166	0.00
14/08/2006	J194 On 28-February-08			jSwap	8.4400	8.4330	0.0176	0.0175	0.00
14/08/2006	J201 On 22-December-14			jSwap	9.0300	8.9750	0.0905	0.0872	0.00
14/08/2006	J203 On 15-September-17			jSwap	8.8900	8.8350	0.1015	0.0979	0.00
14/08/2006	J204 On 21-December-18			jSwap	8.9100	8.8570	0.1055	0.1020	0.00
14/08/2006	J207 On 15-January-20			jSwap	8.8900	8.8410	0.0691	0.0655	0.00
14/08/2006	JBAR On 21-December-05			jBar	8.0800	8.0790	0.0000	0.0000	0.00
14/08/2006	JFRA On 01-February-07			jFra	8.8100	8.7950	0.0215	0.0215	0.00
14/08/2006	JFRA On 07-February-08			jFra	9.1900	9.1660	0.0224	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
14/08/2006	JFRA On 03-May-07			jFra	9.0000	8.9820	0.0219	0.0219	0.00
14/08/2006	JFRA On 02-August-07			jFra	9.0800	9.0920	0.0221	0.0222	0.00
14/08/2006	JFRA On 02-November-06			jFra	8.4900	8.4470	0.0207	0.0206	0.00
14/08/2006	JFRA On 01-November-07			jFra	9.1700	9.1500	0.0240	0.0240	0.00
14/08/2006	JN02 On 02-November-06			jNote	9.0200	8.9950	0.1647	0.1642	0.00
14/08/2006	JN05 On 02-November-06			jNote	9.1200	9.0530	0.3634	0.3613	0.00
14/08/2006	JN10 On 02-November-06			jNote	8.9500	8.8900	0.5856	0.5833	0.00
14/08/2006	JROD On 31-January-07			jRod	8.2100	8.2240	0.0012	0.0017	0.00
14/08/2006	JROD On 28-February-07			jRod	8.0200	8.0250	0.0003	0.0007	0.00
14/08/2006	JROD On 31-August-06			jRod	7.3400	7.3450	0.0014	0.0010	0.00
14/08/2006	JROD On 29-September-06			jRod	7.6200	7.6330	0.0007	0.0003	0.00
14/08/2006	JROD On 31-October-06			jRod	7.9600	7.9720	0.0001	0.0005	0.00
14/08/2006	JROD On 30-November-06			jRod	7.7600	7.7660	0.0010	0.0006	0.00
14/08/2006	JROD On 29-December-06			jRod	7.9800	7.9910	0.0001	0.0005	0.00
14/08/2006	R153 On 01-February-07			Bond Future	8.6000	8.5070	118.9589	119.2529	0.00
14/08/2006	R153 On 02-November-06			Bond Future	8.6700	8.5800	116.2323	116.5273	418.00
14/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	7192	8657	7192	8657	0.00
14/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	7192	8657	7192	8657	0.00
14/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	12926	11442	12926	11442	0.00
14/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	12926	11442	12926	11442	0.00
14/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	689	999	689	999	0.00
14/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	32958	30318	32958	30318	0.00
14/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	198	317	198	317	0.00
14/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	41484	38653	41484	38653	0.00
14/08/2006	R157 On 01-February-07			Bond Future	8.7400	8.6510	133.7377	134.3468	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
14/08/2006	R157 On 02-November-06			Bond Future	8.7300	8.6500	130.9441	131.5241	14.00
14/08/2006	R186 On 01-February-07			Bond Future	8.5000	8.4090	120.3859	121.3622	0.00
14/08/2006	R186 On 02-November-06			Bond Future	8.5000	8.4100	123.1222	124.0822	59.00
14/08/2006	R194 On 01-February-07			Bond Future	8.8000	8.6800	105.5742	105.6916	0.00
14/08/2006	R194 On 02-November-06			Bond Future	8.7200	8.6170	103.4112	103.5357	0.00
14/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2514	2955	2514	2955	0.00
14/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8018	7286	8018	7286	0.00
14/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1032	1280	1032	1280	0.00
14/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11608	10682	11608	10682	0.00
14/08/2006	R201 On 01-February-07			Bond Future	8.7300	8.6510	101.2185	101.6689	0.00
14/08/2006	R201 On 02-November-06			Bond Future	8.7200	8.6420	103.4780	103.9271	26.00
14/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	22350	24744	22350	24744	0.00
14/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	29739	27628	29739	27628	0.00
14/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	20955	23267	20955	23267	0.00
14/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	31182	28990	31182	28990	0.00
14/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	17191	19946	17191	19946	0.00
14/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	15471	13733	15471	13733	0.00
14/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	25833	29141	25833	29141	0.00
14/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	9921	8737	9921	8737	0.00
14/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3244	3921	3244	3921	0.00
14/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	75509	71681	75509	71681	0.00
14/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	566	733	566	733	0.00
14/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	120125	115788	120125	115788	0.00
14/08/2006	R203 On 01-February-07			Bond Future	8.7100	8.6290	100.1049	100.6688	0.00
14/08/2006	R203 On 02-November-06			Bond Future	8.7000	8.6190	98.0562	98.6219	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
14/08/2006	R204 On 01-February-07			Bond Future	8.7000	8.6180	95.8844	96.4797	0.00
14/08/2006	R204 On 02-November-06			Bond Future	8.7000	8.6120	97.8786	98.4740	0.00
14/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	7071	9025	7071	9025	0.00
14/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	39591	35591	39591	35591	0.00
14/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3159	4298	3159	4298	0.00
14/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	54612	49797	54612	49797	0.00
14/08/2006	R207 On 01-February-07			Bond Future	8.6800	8.5950	89.4448	90.0510	0.00
14/08/2006	R207 On 02-November-06			Bond Future	8.6800	8.5910	91.1812	91.7863	0.00
15/08/2006	GOVI On 01-February-07			jGovi	242.0200	241.0840	242.0210	241.0840	0.00
15/08/2006	GOVI On 02-November-06			jGovi	237.0700	236.1550	237.0730	236.1550	886.00
15/08/2006	J153 On 31-August-10			jSwap	8.8300	8.9030	0.0506	0.0531	0.00
15/08/2006	J157 On 15-September-15			jSwap	8.8600	8.9370	0.0886	0.0936	0.00
15/08/2006	J186 On 21-December-26			jSwap	8.7000	8.7660	0.1145	0.1200	0.00
15/08/2006	J194 On 28-February-08			jSwap	8.4100	8.4400	0.0171	0.0176	0.00
15/08/2006	J201 On 22-December-14			jSwap	8.9400	9.0320	0.0855	0.0905	0.00
15/08/2006	J203 On 15-September-17			jSwap	8.8100	8.8860	0.0961	0.1015	0.00
15/08/2006	J204 On 21-December-18			jSwap	8.8300	8.9070	0.1001	0.1055	0.00
15/08/2006	J207 On 15-January-20			jSwap	8.8100	8.8880	0.0635	0.0691	0.00
15/08/2006	JBAR On 21-December-05			jBar	8.0800	8.0790	0.0000	0.0000	0.00
15/08/2006	JFRA On 01-February-07			jFra	8.7800	8.8110	0.0214	0.0215	0.00
15/08/2006	JFRA On 07-February-08			jFra	9.1400	9.1940	0.0223	0.0224	0.00

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15/08/2006	JFRA On 03-May-07			jFra	8.9400	8.9950	0.0218	0.0219	0.00
15/08/2006	JFRA On 02-August-07			jFra	9.0400	9.0830	0.0221	0.0221	0.00
15/08/2006	JFRA On 02-November-06			jFra	8.4400	8.4870	0.0206	0.0207	0.00
15/08/2006	JFRA On 01-November-07			jFra	9.1300	9.1720	0.0239	0.0240	0.00
15/08/2006	JN02 On 02-November-06			jNote	8.9700	9.0240	0.1637	0.1647	0.00
15/08/2006	JN05 On 02-November-06			jNote	9.0400	9.1150	0.3608	0.3634	0.00
15/08/2006	JN10 On 02-November-06			jNote	8.8600	8.9470	0.5820	0.5856	0.00
15/08/2006	JROD On 31-January-07			jRod	8.2100	8.2120	0.0012	0.0012	0.00
15/08/2006	JROD On 28-February-07			jRod	8.0200	8.0160	0.0003	0.0003	0.00
15/08/2006	JROD On 31-August-06			jRod	7.3400	7.3400	0.0015	0.0014	0.00
15/08/2006	JROD On 29-September-06			jRod	7.6200	7.6240	0.0007	0.0007	0.00
15/08/2006	JROD On 31-October-06			jRod	7.9500	7.9590	0.0001	0.0001	0.00
15/08/2006	JROD On 30-November-06			jRod	7.7600	7.7590	0.0010	0.0010	0.00
15/08/2006	JROD On 29-December-06			jRod	7.9800	7.9810	0.0001	0.0001	0.00
15/08/2006	R153 On 01-February-07			Bond Future	8.5000	8.5970	119.2627	118.9589	0.00
15/08/2006	R153 On 02-November-06			Bond Future	8.5000	8.6650	116.8197	116.2323	418.00
15/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	9826	7192	9826	7192	0.00
15/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	9826	7192	9826	7192	0.00
15/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	9686	12926	9686	12926	0.00
15/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	9686	12926	9686	12926	0.00
15/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1210	689	1210	689	0.00
15/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	27605	32958	27605	32958	0.00
15/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	394	198	394	198	0.00
15/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	35805	41484	35805	41484	0.00
15/08/2006	R157 On 01-February-07			Bond Future	8.6400	8.7370	134.4321	133.7377	0.00

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15/08/2006	R157 On 02-November-06			Bond Future	8.6300	8.7300	131.6770	130.9441	7.00
15/08/2006	R186 On 01-February-07			Bond Future	8.4100	8.4980	121.3070	120.3859	0.00
15/08/2006	R186 On 02-November-06			Bond Future	8.4200	8.4970	124.0267	123.1222	59.00
15/08/2006	R194 On 01-February-07			Bond Future	8.6900	8.7970	105.6846	105.5742	0.00
15/08/2006	R194 On 02-November-06			Bond Future	8.6300	8.7180	103.5208	103.4112	0.00
15/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2877	2514	2877	2514	0.00
15/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7279	8018	7279	8018	0.00
15/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1229	1032	1229	1032	0.00
15/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10701	11608	10701	11608	0.00
15/08/2006	R201 On 01-February-07			Bond Future	8.6400	8.7310	101.7084	101.2185	0.00
15/08/2006	R201 On 02-November-06			Bond Future	8.6400	8.7200	103.9560	103.4780	26.00
15/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	19708	17191	19708	17191	0.00
15/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	13208	15471	13208	15471	0.00
15/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	24638	22350	24638	22350	0.00
15/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	27127	29739	27127	29739	0.00
15/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	23157	20955	23157	20955	0.00
15/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	28485	31182	28485	31182	0.00
15/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	28973	25833	28973	25833	0.00
15/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	8280	9921	8280	9921	0.00
15/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3828	3244	3828	3244	0.00
15/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	71193	75509	71193	75509	0.00
15/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	697	566	697	566	0.00
15/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	115356	120125	115356	120125	0.00
15/08/2006	R203 On 01-February-07			Bond Future	8.6200	8.7130	100.7497	100.1049	0.00
15/08/2006	R203 On 02-November-06			Bond Future	8.6100	8.7020	98.6903	98.0562	0.00

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15/08/2006	R204 On 01-February-07			Bond Future	8.6100	8.7020	96.5651	95.8844	0.00
15/08/2006	R204 On 02-November-06			Bond Future	8.6000	8.6950	98.5460	97.8786	0.00
15/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	8832	7071	8832	7071	0.00
15/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	34678	39591	34678	39591	0.00
15/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4132	3159	4132	3159	0.00
15/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	48910	54612	48910	54612	0.00
15/08/2006	R207 On 01-February-07			Bond Future	8.5800	8.6800	90.1299	89.4448	0.00
15/08/2006	R207 On 02-November-06			Bond Future	8.5800	8.6750	91.8587	91.1812	0.00
16/08/2006	GOVI On 01-February-07			jGovi	242.3600	242.0210	242.3580	242.0210	0.00
16/08/2006	GOVI On 02-November-06			jGovi	237.4000	237.0730	237.3980	237.0730	886.00
16/08/2006	J153 On 31-August-10			jSwap	8.7900	8.8340	0.0490	0.0506	0.00
16/08/2006	J157 On 15-September-15			jSwap	8.8300	8.8560	0.0870	0.0886	0.00
16/08/2006	J186 On 21-December-26			jSwap	8.6200	8.7010	0.1068	0.1145	0.00
16/08/2006	J194 On 28-February-08			jSwap	8.4000	8.4110	0.0168	0.0171	0.00
16/08/2006	J201 On 22-December-14			jSwap	8.9200	8.9440	0.0843	0.0855	0.00
16/08/2006	J203 On 15-September-17			jSwap	8.7800	8.8080	0.0944	0.0961	0.00
16/08/2006	J204 On 21-December-18			jSwap	8.7900	8.8290	0.0973	0.1001	0.00
16/08/2006	J207 On 15-January-20			jSwap	8.7600	8.8130	0.0597	0.0635	0.00
16/08/2006	JBAR On 21-December-05			jBar	8.1100	8.0790	0.0000	0.0000	0.00
16/08/2006	JFRA On 01-February-07			jFra	8.7600	8.7780	0.0214	0.0214	0.00
16/08/2006	JFRA On 07-February-08			jFra	9.0800	9.1390	0.0221	0.0223	0.00

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16/08/2006	JFRA On 03-May-07			jFra	8.9200	8.9440	0.0218	0.0218	0.00
16/08/2006	JFRA On 02-August-07			jFra	8.9800	9.0430	0.0219	0.0221	0.00
16/08/2006	JFRA On 02-November-06			jFra	8.4600	8.4380	0.0206	0.0206	0.00
16/08/2006	JFRA On 01-November-07			jFra	9.0900	9.1260	0.0238	0.0239	0.00
16/08/2006	JN02 On 02-November-06			jNote	8.9300	8.9670	0.1631	0.1637	0.00
16/08/2006	JN05 On 02-November-06			jNote	8.9800	9.0350	0.3591	0.3608	0.00
16/08/2006	JN10 On 02-November-06			jNote	8.8400	8.8610	0.5814	0.5820	0.00
16/08/2006	JROD On 31-January-07			jRod	8.2300	8.2110	0.0013	0.0012	0.00
16/08/2006	JROD On 28-February-07			jRod	8.0300	8.0160	0.0004	0.0003	0.00
16/08/2006	JROD On 31-August-06			jRod	7.3400	7.3380	0.0015	0.0015	0.00
16/08/2006	JROD On 29-September-06			jRod	7.6300	7.6190	0.0007	0.0007	0.00
16/08/2006	JROD On 31-October-06			jRod	7.9700	7.9520	0.0001	0.0001	0.00
16/08/2006	JROD On 30-November-06			jRod	7.7700	7.7550	0.0009	0.0010	0.00
16/08/2006	JROD On 29-December-06			jRod	8.0000	7.9780	0.0002	0.0001	0.00
16/08/2006	R153 On 01-February-07			Bond Future	8.4500	8.5040	119.4297	119.2627	0.00
16/08/2006	R153 On 02-November-06			Bond Future	8.5500	8.4960	116.6490	116.8197	418.00
16/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	8923	9826	8923	9826	0.00
16/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	8923	9826	8923	9826	0.00
16/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	10491	9686	10491	9686	0.00
16/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	10491	9686	10491	9686	0.00
16/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1002	1210	1002	1210	0.00
16/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	29103	27605	29103	27605	0.00
16/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	310	394	310	394	0.00
16/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	37429	35805	37429	35805	0.00
16/08/2006	R157 On 01-February-07			Bond Future	8.6000	8.6390	134.6814	134.4321	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
16/08/2006	R157 On 02-November-06			Bond Future	8.6200	8.6290	131.7425	131.6770	14.00
16/08/2006	R186 On 01-February-07			Bond Future	8.3900	8.4140	121.5611	121.3070	0.00
16/08/2006	R186 On 02-November-06			Bond Future	8.3900	8.4150	124.2601	124.0267	59.00
16/08/2006	R194 On 01-February-07			Bond Future	8.6400	8.6870	105.7368	105.6846	0.00
16/08/2006	R194 On 02-November-06			Bond Future	8.5900	8.6290	103.5690	103.5208	0.00
16/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	3055	2877	3055	2877	0.00
16/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6934	7279	6934	7279	0.00
16/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1327	1229	1327	1229	0.00
16/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10277	10701	10277	10701	0.00
16/08/2006	R201 On 01-February-07			Bond Future	8.6100	8.6440	101.8781	101.7084	0.00
16/08/2006	R201 On 02-November-06			Bond Future	8.6100	8.6370	104.1179	103.9560	26.00
16/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	20545	19708	20545	19708	0.00
16/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	12424	13208	12424	13208	0.00
16/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	25414	24638	25414	24638	0.00
16/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	26207	27127	26207	27127	0.00
16/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	23904	23157	23904	23157	0.00
16/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	27535	28485	27535	28485	0.00
16/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	30022	28973	30022	28973	0.00
16/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	7710	8280	7710	8280	0.00
16/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4024	3828	4024	3828	0.00
16/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	69693	71193	69693	71193	0.00
16/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	740	697	740	697	0.00
16/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	113703	115356	113703	115356	0.00
16/08/2006	R203 On 01-February-07			Bond Future	8.5900	8.6170	100.9457	100.7497	0.00
16/08/2006	R203 On 02-November-06			Bond Future	8.5800	8.6090	98.8755	98.6903	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
16/08/2006	R204 On 01-February-07			Bond Future	8.5800	8.6060	96.7649	96.5651	0.00
16/08/2006	R204 On 02-November-06			Bond Future	8.5800	8.6020	98.7410	98.5460	0.00
16/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	9329	8832	9329	8832	0.00
16/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	33225	34678	33225	34678	0.00
16/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4404	4132	4404	4132	0.00
16/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	47232	48910	47232	48910	0.00
16/08/2006	R207 On 01-February-07			Bond Future	8.5600	8.5840	90.3311	90.1299	0.00
16/08/2006	R207 On 02-November-06			Bond Future	8.5600	8.5810	92.0473	91.8587	0.00
17/08/2006	GOVI On 01-February-07			jGovi	242.9400	242.3580	242.9430	242.3580	0.00
17/08/2006	GOVI On 02-November-06			jGovi	237.9900	237.3980	237.9870	237.3980	886.00
17/08/2006	J153 On 31-August-10			jSwap	8.7400	8.7910	0.0470	0.0490	0.00
17/08/2006	J157 On 15-September-15			jSwap	8.7800	8.8290	0.0836	0.0870	0.00
17/08/2006	J186 On 21-December-26			jSwap	8.6100	8.6150	0.1063	0.1068	0.00
17/08/2006	J194 On 28-February-08			jSwap	8.3600	8.3960	0.0161	0.0168	0.00
17/08/2006	J201 On 22-December-14			jSwap	8.8600	8.9220	0.0810	0.0843	0.00
17/08/2006	J203 On 15-September-17			jSwap	8.7300	8.7820	0.0907	0.0944	0.00
17/08/2006	J204 On 21-December-18			jSwap	8.7500	8.7890	0.0942	0.0973	0.00
17/08/2006	J207 On 15-January-20			jSwap	8.7300	8.7630	0.0570	0.0597	0.00
17/08/2006	JBAR On 21-December-05			jBar	8.1200	8.1130	0.0000	0.0000	0.00
17/08/2006	JFRA On 01-February-07			jFra	8.7200	8.7640	0.0213	0.0214	0.00
17/08/2006	JFRA On 07-February-08			jFra	9.0000	9.0830	0.0219	0.0221	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
17/08/2006	JFRA On 03-May-07			jFra	8.8400	8.9200	0.0216	0.0218	0.00
17/08/2006	JFRA On 02-August-07			jFra	8.9200	8.9800	0.0218	0.0219	0.00
17/08/2006	JFRA On 02-November-06			jFra	8.4400	8.4580	0.0206	0.0206	0.00
17/08/2006	JFRA On 01-November-07			jFra	9.0000	9.0940	0.0236	0.0238	0.00
17/08/2006	JN02 On 02-November-06			jNote	8.8700	8.9320	0.1620	0.1631	0.00
17/08/2006	JN05 On 02-November-06			jNote	8.9200	8.9810	0.3572	0.3591	0.00
17/08/2006	JN10 On 02-November-06			jNote	8.7800	8.8370	0.5789	0.5814	0.00
17/08/2006	JROD On 31-January-07			jRod	8.2200	8.2270	0.0013	0.0013	0.00
17/08/2006	JROD On 28-February-07			jRod	8.0200	8.0270	0.0003	0.0004	0.00
17/08/2006	JROD On 31-August-06			jRod	7.3400	7.3380	0.0015	0.0015	0.00
17/08/2006	JROD On 29-September-06			jRod	7.6200	7.6260	0.0007	0.0007	0.00
17/08/2006	JROD On 31-October-06			jRod	7.9700	7.9730	0.0001	0.0001	0.00
17/08/2006	JROD On 30-November-06			jRod	7.7700	7.7700	0.0010	0.0009	0.00
17/08/2006	JROD On 29-December-06			jRod	7.9900	7.9950	0.0001	0.0002	0.00
17/08/2006	R153 On 01-February-07			Bond Future	8.3900	8.4530	119.6332	119.4297	0.00
17/08/2006	R153 On 02-November-06			Bond Future	8.5000	8.5450	116.8232	116.6490	418.00
17/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	9719	8923	9719	8923	0.00
17/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	9719	8923	9719	8923	0.00
17/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	9545	10491	9545	10491	0.00
17/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	9545	10491	9545	10491	0.00
17/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	1161	1002	1161	1002	0.00
17/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	27521	29103	27521	29103	0.00
17/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	370	310	370	310	0.00
17/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	35747	37429	35747	37429	0.00
17/08/2006	R157 On 01-February-07			Bond Future	8.5600	8.6040	135.0242	134.6814	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
17/08/2006	R157 On 02-November-06			Bond Future	8.5700	8.6200	132.1077	131.7425	14.00
17/08/2006	R186 On 01-February-07			Bond Future	8.3300	8.3910	122.1945	121.5611	0.00
17/08/2006	R186 On 02-November-06			Bond Future	8.3400	8.3940	124.8970	124.2601	59.00
17/08/2006	R194 On 01-February-07			Bond Future	8.5600	8.6350	105.8122	105.7368	0.00
17/08/2006	R194 On 02-November-06			Bond Future	8.5200	8.5900	103.6505	103.5690	0.00
17/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	3333	3055	3333	3055	0.00
17/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6458	6934	6458	6934	0.00
17/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1485	1327	1485	1327	0.00
17/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9681	10277	9681	10277	0.00
17/08/2006	R201 On 01-February-07			Bond Future	8.5600	8.6140	102.2071	101.8781	0.00
17/08/2006	R201 On 02-November-06			Bond Future	8.5500	8.6090	104.4544	104.1179	26.00
17/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	27042	25414	27042	25414	0.00
17/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	24544	26207	24544	26207	0.00
17/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	22474	20545	22474	20545	0.00
17/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	10989	12424	10989	12424	0.00
17/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	25474	23904	25474	23904	0.00
17/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	25815	27535	25815	27535	0.00
17/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	32375	30022	32375	30022	0.00
17/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6698	7710	6698	7710	0.00
17/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4468	4024	4468	4024	0.00
17/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	66846	69693	66846	69693	0.00
17/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	843	740	843	740	0.00
17/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	110515	113703	110515	113703	0.00
17/08/2006	R203 On 01-February-07			Bond Future	8.5400	8.5880	101.3051	100.9457	0.00
17/08/2006	R203 On 02-November-06			Bond Future	8.5300	8.5820	99.2333	98.8755	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
17/08/2006	R204 On 01-February-07			Bond Future	8.5200	8.5780	97.2165	96.7649	0.00
17/08/2006	R204 On 02-November-06			Bond Future	8.5100	8.5750	99.1908	98.7410	0.00
17/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	10714	9329	10714	9329	0.00
17/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	30113	33225	30113	33225	0.00
17/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5203	4404	5203	4404	0.00
17/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	43534	47232	43534	47232	0.00
17/08/2006	R207 On 01-February-07			Bond Future	8.4900	8.5560	90.8149	90.3311	0.00
17/08/2006	R207 On 02-November-06			Bond Future	8.4900	8.5550	92.5286	92.0473	0.00
18/08/2006	GOVI On 01-February-07			jGovi	242.0000	242.9430	241.9980	242.9430	0.00
18/08/2006	GOVI On 02-November-06			jGovi	237.0200	237.9870	237.0180	237.9870	886.00
18/08/2006	J153 On 31-August-10			jSwap	8.7900	8.7370	0.0488	0.0470	0.00
18/08/2006	J157 On 15-September-15			jSwap	8.8100	8.7750	0.0856	0.0836	0.00
18/08/2006	J186 On 21-December-26			jSwap	8.5400	8.6080	0.0995	0.1063	0.00
18/08/2006	J194 On 28-February-08			jSwap	8.4000	8.3590	0.0169	0.0161	0.00
18/08/2006	J201 On 22-December-14			jSwap	8.9000	8.8630	0.0829	0.0810	0.00
18/08/2006	J203 On 15-September-17			jSwap	8.7600	8.7290	0.0927	0.0907	0.00
18/08/2006	J204 On 21-December-18			jSwap	8.7500	8.7450	0.0945	0.0942	0.00
18/08/2006	J207 On 15-January-20			jSwap	8.7200	8.7260	0.0561	0.0570	0.00
18/08/2006	JBAR On 21-December-05			jBar	8.1500	8.1170	0.0000	0.0000	0.00
18/08/2006	JFRA On 01-February-07			jFra	8.7900	8.7210	0.0214	0.0213	0.00
18/08/2006	JFRA On 07-February-08			jFra	9.0600	9.0010	0.0221	0.0219	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
18/08/2006	JFRA On 03-May-07			jFra	8.9300	8.8420	0.0218	0.0216	0.00
18/08/2006	JFRA On 02-August-07			jFra	8.9800	8.9230	0.0219	0.0218	0.00
18/08/2006	JFRA On 02-November-06			jFra	8.4900	8.4360	0.0207	0.0206	0.00
18/08/2006	JFRA On 01-November-07			jFra	9.0700	8.9990	0.0238	0.0236	0.00
18/08/2006	JN02 On 02-November-06			jNote	8.9300	8.8670	0.1631	0.1620	0.00
18/08/2006	JN05 On 02-November-06			jNote	8.9800	8.9200	0.3589	0.3572	0.00
18/08/2006	JN10 On 02-November-06			jNote	8.8200	8.7760	0.5802	0.5789	0.00
18/08/2006	JROD On 31-January-07			jRod	8.2300	8.2180	0.0017	0.0013	0.00
18/08/2006	JROD On 28-February-07			jRod	8.0200	8.0180	0.0007	0.0003	0.00
18/08/2006	JROD On 31-August-06			jRod	7.3300	7.3360	0.0010	0.0015	0.00
18/08/2006	JROD On 29-September-06			jRod	7.6300	7.6220	0.0003	0.0007	0.00
18/08/2006	JROD On 31-October-06			jRod	7.9800	7.9700	0.0005	0.0001	0.00
18/08/2006	JROD On 30-November-06			jRod	7.7800	7.7680	0.0005	0.0010	0.00
18/08/2006	JROD On 29-December-06			jRod	8.0000	7.9900	0.0006	0.0001	0.00
18/08/2006	R153 On 01-February-07			Bond Future	8.4900	8.3910	119.3020	119.6332	0.00
18/08/2006	R153 On 02-November-06			Bond Future	8.5700	8.4950	116.5533	116.8232	443.00
18/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	8349	9719	8349	9719	0.00
18/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	8349	9719	8349	9719	0.00
18/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	10873	9545	10873	9545	0.00
18/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	10873	9545	10873	9545	0.00
18/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	865	1161	865	1161	0.00
18/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	29923	27521	29923	27521	0.00
18/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	256	370	256	370	0.00
18/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	38331	35747	38331	35747	0.00
18/08/2006	R157 On 01-February-07			Bond Future	8.6400	8.5560	134.4037	135.0242	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
18/08/2006	R157 On 02-November-06			Bond Future	8.6400	8.5700	131.6296	132.1077	14.00
18/08/2006	R186 On 01-February-07			Bond Future	8.4300	8.3340	121.1197	122.1945	0.00
18/08/2006	R186 On 02-November-06			Bond Future	8.4300	8.3370	123.8162	124.8970	59.00
18/08/2006	R194 On 01-February-07			Bond Future	8.6700	8.5600	105.6986	105.8122	0.00
18/08/2006	R194 On 02-November-06			Bond Future	8.6300	8.5240	103.5196	103.6505	0.00
18/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2888	3333	2888	3333	0.00
18/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7149	6458	7149	6458	0.00
18/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1230	1485	1230	1485	0.00
18/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10561	9681	10561	9681	0.00
18/08/2006	R201 On 01-February-07			Bond Future	8.6400	8.5560	101.7141	102.2071	0.00
18/08/2006	R201 On 02-November-06			Bond Future	8.6400	8.5510	103.9502	104.4544	26.00
18/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	22956	25474	22956	25474	0.00
18/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	28228	25815	28228	25815	0.00
18/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	24437	27042	24437	27042	0.00
18/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	26870	24544	26870	24544	0.00
18/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	19368	22474	19368	22474	0.00
18/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	12925	10989	12925	10989	0.00
18/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	28652	32375	28652	32375	0.00
18/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	8017	6698	8017	6698	0.00
18/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3725	4468	3725	4468	0.00
18/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	71034	66846	71034	66846	0.00
18/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	663	843	663	843	0.00
18/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	115266	110515	115266	110515	0.00
18/08/2006	R203 On 01-February-07			Bond Future	8.6200	8.5350	100.7160	101.3051	0.00
18/08/2006	R203 On 02-November-06			Bond Future	8.6200	8.5300	98.6356	99.2333	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
18/08/2006	R204 On 01-February-07			Bond Future	8.6000	8.5150	96.6364	97.2165	0.00
18/08/2006	R204 On 02-November-06			Bond Future	8.5900	8.5130	98.6038	99.1908	0.00
18/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	8691	10714	8691	10714	0.00
18/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	33960	30113	33960	30113	0.00
18/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4009	5203	4009	5203	0.00
18/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	48210	43534	48210	43534	0.00
18/08/2006	R207 On 01-February-07			Bond Future	8.5700	8.4890	90.2376	90.8149	0.00
18/08/2006	R207 On 02-November-06			Bond Future	8.5700	8.4890	91.9457	92.5286	0.00