



Derivatives Weekly Statistics Report

From 2006/09/25 To 2006/09/29

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	GOVI On 01-February-07			jGovi	242.4400	241.4050	242.4440	241.4050	0.00
26/09/2006	GOVI On 03-May-07			jGovi	247.7200	246.7660	247.7230	246.7660	0.00
26/09/2006	GOVI On 02-August-07			jGovi	253.1300	252.2100	253.1340	252.2100	0.00
26/09/2006	GOVI On 02-November-06			jGovi	237.4000	236.2830	237.3970	236.2830	901.00
26/09/2006	J153 On 31-August-10			jSwap	9.1600	9.2180	0.0550	0.0568	0.00
26/09/2006	J157 On 15-September-15			jSwap	9.0100	9.0860	0.0143	0.0099	0.00
26/09/2006	J186 On 21-December-26			jSwap	8.7300	8.8220	0.1177	0.1260	0.00
26/09/2006	J194 On 28-February-08			jSwap	9.0800	9.1120	0.0218	0.0222	0.00
26/09/2006	J201 On 22-December-14			jSwap	8.9800	9.0490	0.0881	0.0921	0.00
26/09/2006	J203 On 15-September-17			jSwap	8.9400	9.0300	0.0994	0.1051	0.00
26/09/2006	J204 On 21-December-18			jSwap	8.8500	8.9420	0.1027	0.1089	0.00
26/09/2006	J207 On 15-January-20			jSwap	8.8400	8.9300	0.0660	0.0728	0.00
26/09/2006	JBAR On 21-December-05			jBar	8.3100	8.3040	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
26/09/2006	JFRA On 01-February-07			jFra	9.1000	9.1180	0.0222	0.0222	0.00
26/09/2006	JFRA On 07-February-08			jFra	9.1900	9.2360	0.0224	0.0225	0.00
26/09/2006	JFRA On 03-May-07			jFra	9.2700	9.3020	0.0226	0.0227	0.00
26/09/2006	JFRA On 02-August-07			jFra	9.2600	9.3030	0.0226	0.0227	0.00
26/09/2006	JFRA On 02-November-06			jFra	8.7100	8.7140	0.0212	0.0213	0.00
26/09/2006	JFRA On 01-November-07			jFra	9.2000	9.2560	0.0241	0.0242	0.00
26/09/2006	JN02 On 01-February-07			jNote	9.1700	9.2220	0.1669	0.1677	0.00
26/09/2006	JN02 On 03-May-07			jNote	9.1800	9.2350	0.1669	0.1679	0.00
26/09/2006	JN02 On 02-August-07			jNote	9.1500	9.2230	0.1666	0.1677	0.00
26/09/2006	JN02 On 02-November-06			jNote	9.1200	9.1560	0.1661	0.1667	0.00
26/09/2006	JN05 On 01-February-07			jNote	9.1000	9.1700	0.3623	0.3645	0.00
26/09/2006	JN05 On 03-May-07			jNote	9.0900	9.1630	0.3619	0.3642	0.00
26/09/2006	JN05 On 02-August-07			jNote	9.0700	9.1420	0.3613	0.3635	0.00
26/09/2006	JN05 On 02-November-06			jNote	9.0900	9.1520	0.3621	0.3642	0.00
26/09/2006	JN10 On 01-February-07			jNote	8.8900	8.9750	0.5821	0.5860	0.00
26/09/2006	JN10 On 03-May-07			jNote	8.8700	8.9610	0.5812	0.5853	0.00
26/09/2006	JN10 On 02-August-07			jNote	8.8400	8.9390	0.5802	0.5844	0.00
26/09/2006	JN10 On 02-November-06			jNote	8.8900	8.9730	0.5825	0.5863	0.00
26/09/2006	JROD On 31-January-07			jRod	8.2200	8.2420	0.0012	0.0019	0.00
26/09/2006	JROD On 28-February-07			jRod	8.4500	8.4750	0.0023	0.0030	0.00
26/09/2006	JROD On 30-March-07			jRod	8.2900	8.3070	0.0023	0.0029	0.00
26/09/2006	JROD On 30-April-07			jRod	8.5200	8.5370	0.0039	0.0046	0.00
26/09/2006	JROD On 31-May-07			jRod	8.7200	8.7340	0.0053	0.0059	0.00
26/09/2006	JROD On 29-September-06			jRod	7.5000	7.4980	0.0010	0.0004	0.00
26/09/2006	JROD On 31-October-06			jRod	7.7400	7.7640	0.0005	0.0002	0.00
26/09/2006	JROD On 30-November-06			jRod	8.0000	8.0380	0.0002	0.0008	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	JROD On 29-December-06			jRod	7.9200	7.9420	0.0002	0.0004	0.00
26/09/2006	R153 On 01-February-07			Bond Future	8.6000	8.6640	118.9622	118.7407	0.00
26/09/2006	R153 On 03-May-07			Bond Future	8.5700	8.6290	114.9471	114.7700	0.00
26/09/2006	R153 On 02-August-07			Bond Future	8.5400	8.5910	117.4598	117.3007	0.00
26/09/2006	R153 On 02-November-06			Bond Future	8.6300	8.6500	116.3502	116.2843	408.00
26/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	4120	4176	4120	4176	0.00
26/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	4120	4176	4120	4176	0.00
26/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	8676	9391	8676	9391	0.00
26/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	8676	9391	8676	9391	0.00
26/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	78	98	78	98	0.00
26/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	31168	31847	31168	31847	0.00
26/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	12	17	12	17	0.00
26/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	40119	40783	40119	40783	0.00
26/09/2006	R157 On 01-February-07			Bond Future	8.5900	8.6890	134.7955	134.0772	0.00
26/09/2006	R157 On 03-May-07			Bond Future	8.5800	8.6740	130.8968	130.2156	0.00
26/09/2006	R157 On 02-August-07			Bond Future	8.5600	8.6580	133.7591	133.0868	0.00
26/09/2006	R157 On 02-November-06			Bond Future	8.5900	8.6800	131.9834	131.3062	39.00
26/09/2006	R186 On 01-February-07			Bond Future	8.3400	8.4490	122.1499	120.9219	0.00
26/09/2006	R186 On 03-May-07			Bond Future	8.3300	8.4340	124.8143	123.6134	0.00
26/09/2006	R186 On 02-August-07			Bond Future	8.3100	8.4200	122.2275	121.0318	0.00
26/09/2006	R186 On 02-November-06			Bond Future	8.3500	8.4580	124.8073	123.5511	59.00
26/09/2006	R194 On 01-February-07			Bond Future	8.8300	8.8950	105.5422	105.4761	0.00
26/09/2006	R194 On 03-May-07			Bond Future	8.8200	8.8480	102.7589	102.7341	0.00
26/09/2006	R194 On 02-August-07			Bond Future	8.7600	8.7690	105.0052	105.0003	0.00
26/09/2006	R194 On 02-November-06			Bond Future	8.7800	8.8650	103.3410	103.2304	0.00
26/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1536	1411	1536	1411	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7361	7897	7361	7897	0.00
26/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	455	411	455	411	0.00
26/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11352	11968	11352	11968	0.00
26/09/2006	R201 On 01-February-07			Bond Future	8.5800	8.6840	102.0538	101.4828	0.00
26/09/2006	R201 On 03-May-07			Bond Future	8.5700	8.6710	104.2761	103.7342	0.00
26/09/2006	R201 On 02-August-07			Bond Future	8.5600	8.6580	102.1292	101.5997	0.00
26/09/2006	R201 On 02-November-06			Bond Future	8.5900	8.6900	104.2570	103.6504	26.00
26/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	19941	17420	19941	17420	0.00
26/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	18977	22165	18977	22165	0.00
26/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	15914	12807	15914	12807	0.00
26/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6403	9362	6403	9362	0.00
26/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	26537	22259	26537	22259	0.00
26/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2834	4622	2834	4622	0.00
26/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	18458	16067	18458	16067	0.00
26/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	20333	23651	20333	23651	0.00
26/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1752	1404	1752	1404	0.00
26/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	65663	71026	65663	71026	0.00
26/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	146	113	146	113	0.00
26/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	111352	117029	111352	117029	0.00
26/09/2006	R203 On 01-February-07			Bond Future	8.5200	8.6240	101.3867	100.7025	0.00
26/09/2006	R203 On 03-May-07			Bond Future	8.5100	8.6100	99.4134	98.7583	0.00
26/09/2006	R203 On 02-August-07			Bond Future	8.5000	8.5950	101.5897	100.9370	0.00
26/09/2006	R203 On 02-November-06			Bond Future	8.5300	8.6280	99.2678	98.5603	0.00
26/09/2006	R204 On 01-February-07			Bond Future	8.4900	8.5890	97.4109	96.6864	0.00
26/09/2006	R204 On 03-May-07			Bond Future	8.4800	8.5760	99.5349	98.8324	0.00
26/09/2006	R204 On 02-August-07			Bond Future	8.4600	8.5630	97.6652	96.9705	0.00
26/09/2006	R204 On 02-November-06			Bond Future	8.4900	8.5960	99.3364	98.5893	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	40889	37554	40889	37554	0.00
26/09/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	38355	41967	38355	41967	0.00
26/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5515	4130	5515	4130	0.00
26/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	23457	29543	23457	29543	0.00
26/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1761	1277	1761	1277	0.00
26/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	38636	45622	38636	45622	0.00
26/09/2006	R207 On 01-February-07			Bond Future	8.4600	8.5600	91.0400	90.3023	0.00
26/09/2006	R207 On 03-May-07			Bond Future	8.4500	8.5480	93.0278	92.3107	0.00
26/09/2006	R207 On 02-August-07			Bond Future	8.4400	8.5370	91.4168	90.6992	0.00
26/09/2006	R207 On 02-November-06			Bond Future	8.4600	8.5690	92.7118	91.9457	0.00
26/09/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	36496	32207	36496	32207	0.00
26/09/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	15072	17955	15072	17955	0.00
27/09/2006	GOVI On 01-February-07			jGovi	244.0600	242.4440	244.0630	242.4440	0.00
27/09/2006	GOVI On 03-May-07			jGovi	249.3000	247.7230	249.2980	247.7230	0.00
27/09/2006	GOVI On 02-August-07			jGovi	254.6300	253.1340	254.6340	253.1340	0.00
27/09/2006	GOVI On 02-November-06			jGovi	239.0000	237.3970	238.9990	237.3970	901.00
27/09/2006	J153 On 31-August-10			jSwap	8.9800	9.1600	0.0491	0.0550	0.00
27/09/2006	J157 On 15-September-15			jSwap	8.8500	9.0140	0.0247	0.0143	0.00
27/09/2006	J186 On 21-December-26			jSwap	8.5600	8.7260	0.1029	0.1177	0.00
27/09/2006	J194 On 28-February-08			jSwap	8.9900	9.0790	0.0205	0.0218	0.00
27/09/2006	J201 On 22-December-14			jSwap	8.8200	8.9760	0.0790	0.0881	0.00
27/09/2006	J203 On 15-September-17			jSwap	8.7800	8.9410	0.0890	0.0994	0.00
27/09/2006	J204 On 21-December-18			jSwap	8.7000	8.8540	0.0915	0.1027	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
27/09/2006	J207 On 15-January-20			jSwap	8.6800	8.8390	0.0537	0.0660	0.00
27/09/2006	JBAR On 21-December-05			jBar	8.3100	8.3130	0.0000	0.0000	0.00
27/09/2006	JFRA On 01-February-07			jFra	9.0300	9.0960	0.0220	0.0222	0.00
27/09/2006	JFRA On 07-February-08			jFra	9.0300	9.1920	0.0220	0.0224	0.00
27/09/2006	JFRA On 03-May-07			jFra	9.1600	9.2650	0.0223	0.0226	0.00
27/09/2006	JFRA On 02-August-07			jFra	9.1000	9.2560	0.0222	0.0226	0.00
27/09/2006	JFRA On 02-November-06			jFra	8.6800	8.7060	0.0212	0.0212	0.00
27/09/2006	JFRA On 01-November-07			jFra	9.0300	9.1960	0.0237	0.0241	0.00
27/09/2006	JN02 On 01-February-07			jNote	9.0100	9.1720	0.1641	0.1669	0.00
27/09/2006	JN02 On 03-May-07			jNote	8.9800	9.1750	0.1637	0.1669	0.00
27/09/2006	JN02 On 02-August-07			jNote	8.9400	9.1540	0.1630	0.1666	0.00
27/09/2006	JN02 On 02-November-06			jNote	8.9800	9.1170	0.1638	0.1661	0.00
27/09/2006	JN05 On 01-February-07			jNote	8.9000	9.1020	0.3559	0.3623	0.00
27/09/2006	JN05 On 03-May-07			jNote	8.8800	9.0920	0.3553	0.3619	0.00
27/09/2006	JN05 On 02-August-07			jNote	8.8600	9.0710	0.3545	0.3613	0.00
27/09/2006	JN05 On 02-November-06			jNote	8.8900	9.0880	0.3558	0.3621	0.00
27/09/2006	JN10 On 01-February-07			jNote	8.7200	8.8870	0.5756	0.5821	0.00
27/09/2006	JN10 On 03-May-07			jNote	8.7000	8.8690	0.5747	0.5812	0.00
27/09/2006	JN10 On 02-August-07			jNote	8.6700	8.8440	0.5736	0.5802	0.00
27/09/2006	JN10 On 02-November-06			jNote	8.7300	8.8900	0.5762	0.5825	0.00
27/09/2006	JROD On 31-January-07			jRod	8.2100	8.2150	0.0012	0.0012	0.00
27/09/2006	JROD On 28-February-07			jRod	8.4500	8.4460	0.0023	0.0023	0.00
27/09/2006	JROD On 30-March-07			jRod	8.2900	8.2870	0.0023	0.0023	0.00
27/09/2006	JROD On 30-April-07			jRod	8.5200	8.5180	0.0040	0.0039	0.00

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27/09/2006	JROD On 31-May-07			jRod	8.7200	8.7160	0.0054	0.0053	0.00
27/09/2006	JROD On 29-September-06			jRod	7.5000	7.4970	0.0010	0.0010	0.00
27/09/2006	JROD On 31-October-06			jRod	7.7300	7.7390	0.0005	0.0005	0.00
27/09/2006	JROD On 30-November-06			jRod	7.9900	7.9960	0.0002	0.0002	0.00
27/09/2006	JROD On 29-December-06			jRod	7.9100	7.9170	0.0002	0.0002	0.00
27/09/2006	R153 On 01-February-07			Bond Future	8.4400	8.5960	119.4757	118.9622	0.00
27/09/2006	R153 On 03-May-07			Bond Future	8.4100	8.5710	115.4312	114.9471	0.00
27/09/2006	R153 On 02-August-07			Bond Future	8.3800	8.5350	117.9047	117.4598	0.00
27/09/2006	R153 On 02-November-06			Bond Future	8.4900	8.6310	116.8319	116.3502	408.00
27/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	6191	4120	6191	4120	0.00
27/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	6191	4120	6191	4120	0.00
27/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	5929	8676	5929	8676	0.00
27/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	5929	8676	5929	8676	0.00
27/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	179	78	179	78	0.00
27/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	26451	31168	26451	31168	0.00
27/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	31	12	31	12	0.00
27/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	35321	40119	35321	40119	0.00
27/09/2006	R157 On 01-February-07			Bond Future	8.4400	8.5880	135.8578	134.7955	0.00
27/09/2006	R157 On 03-May-07			Bond Future	8.4300	8.5760	131.9420	130.8968	0.00
27/09/2006	R157 On 02-August-07			Bond Future	8.4100	8.5590	134.7660	133.7591	0.00
27/09/2006	R157 On 02-November-06			Bond Future	8.4600	8.5870	132.9344	131.9834	45.00
27/09/2006	R186 On 01-February-07			Bond Future	8.1900	8.3380	123.8404	122.1499	0.00
27/09/2006	R186 On 03-May-07			Bond Future	8.1800	8.3250	126.4973	124.8143	0.00
27/09/2006	R186 On 02-August-07			Bond Future	8.1600	8.3110	123.9029	122.2275	0.00
27/09/2006	R186 On 02-November-06			Bond Future	8.2000	8.3450	126.4607	124.8073	59.00
27/09/2006	R194 On 01-February-07			Bond Future	8.6400	8.8290	105.7308	105.5422	0.00

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27/09/2006	R194 On 03-May-07			Bond Future	8.6100	8.8160	102.9175	102.7589	0.00
27/09/2006	R194 On 02-August-07			Bond Future	8.5500	8.7600	105.1219	105.0052	0.00
27/09/2006	R194 On 02-November-06			Bond Future	8.6200	8.7750	103.5344	103.3410	0.00
27/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2095	1536	2095	1536	0.00
27/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6034	7361	6034	7361	0.00
27/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	693	455	693	455	0.00
27/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9703	11352	9703	11352	0.00
27/09/2006	R201 On 01-February-07			Bond Future	8.4400	8.5830	102.8980	102.0538	0.00
27/09/2006	R201 On 03-May-07			Bond Future	8.4200	8.5730	105.1071	104.2761	0.00
27/09/2006	R201 On 02-August-07			Bond Future	8.4100	8.5600	102.9302	102.1292	0.00
27/09/2006	R201 On 02-November-06			Bond Future	8.4400	8.5850	105.0907	104.2570	26.00
27/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	24523	19941	24523	19941	0.00
27/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	15117	18977	15117	18977	0.00
27/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	21653	15914	21653	15914	0.00
27/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	3805	6403	3805	6403	0.00
27/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	33553	26537	33553	26537	0.00
27/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	1513	2834	1513	2834	0.00
27/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	22846	18458	22846	18458	0.00
27/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	16278	20333	16278	20333	0.00
27/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2584	1752	2584	1752	0.00
27/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	58053	65663	58053	65663	0.00
27/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	245	146	245	146	0.00
27/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	103009	111352	103009	111352	0.00
27/09/2006	R203 On 01-February-07			Bond Future	8.3700	8.5230	102.4284	101.3867	0.00
27/09/2006	R203 On 03-May-07			Bond Future	8.3600	8.5120	100.4477	99.4134	0.00
27/09/2006	R203 On 02-August-07			Bond Future	8.3500	8.4960	102.5964	101.5897	0.00
27/09/2006	R203 On 02-November-06			Bond Future	8.3800	8.5250	100.2965	99.2678	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
27/09/2006	R204 On 01-February-07			Bond Future	8.3400	8.4880	98.5081	97.4109	0.00
27/09/2006	R204 On 03-May-07			Bond Future	8.3300	8.4770	100.6199	99.5349	0.00
27/09/2006	R204 On 02-August-07			Bond Future	8.3100	8.4640	98.7307	97.6652	0.00
27/09/2006	R204 On 02-November-06			Bond Future	8.3500	8.4930	100.4239	99.3364	0.00
27/09/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	46703	40889	46703	40889	0.00
27/09/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	33514	38355	33514	38355	0.00
27/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	9172	5515	9172	5515	0.00
27/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	16239	23457	16239	23457	0.00
27/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3385	1761	3385	1761	0.00
27/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	29386	38636	29386	38636	0.00
27/09/2006	R207 On 01-February-07			Bond Future	8.3100	8.4580	92.1473	91.0400	0.00
27/09/2006	R207 On 03-May-07			Bond Future	8.3000	8.4480	94.1253	93.0278	0.00
27/09/2006	R207 On 02-August-07			Bond Future	8.2900	8.4360	92.4896	91.4168	0.00
27/09/2006	R207 On 02-November-06			Bond Future	8.3200	8.4640	93.7994	92.7118	0.00
27/09/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	43931	36496	43931	36496	0.00
27/09/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	11532	15072	11532	15072	0.00
28/09/2006	GOVI On 01-February-07			jGovi	242.7000	244.0630	242.7030	244.0630	0.00
28/09/2006	GOVI On 03-May-07			jGovi	248.0100	249.2980	248.0080	249.2980	0.00
28/09/2006	GOVI On 02-August-07			jGovi	253.4500	254.6340	253.4470	254.6340	0.00
28/09/2006	GOVI On 02-November-06			jGovi	237.6400	238.9990	237.6400	238.9990	901.00
28/09/2006	J153 On 31-August-10			jSwap	9.0500	8.9780	0.0515	0.0491	0.00
28/09/2006	J157 On 15-September-15			jSwap	8.9200	8.8460	0.0203	0.0247	0.00
28/09/2006	J186 On 21-December-26			jSwap	8.6100	8.5590	0.1070	0.1029	0.00
28/09/2006	J194 On 28-February-08			jSwap	9.0400	8.9850	0.0213	0.0205	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
28/09/2006	J201 On 22-December-14			jSwap	8.8800	8.8160	0.0827	0.0790	0.00
28/09/2006	J203 On 15-September-17			jSwap	8.8500	8.7800	0.0935	0.0890	0.00
28/09/2006	J204 On 21-December-18			jSwap	8.7600	8.6960	0.0960	0.0915	0.00
28/09/2006	J207 On 15-January-20			jSwap	8.7400	8.6770	0.0583	0.0537	0.00
28/09/2006	JBAR On 21-December-05			jBar	8.3200	8.3130	0.0000	0.0000	0.00
28/09/2006	JFRA On 01-February-07			jFra	9.0800	9.0290	0.0221	0.0220	0.00
28/09/2006	JFRA On 07-February-08			jFra	9.0800	9.0340	0.0221	0.0220	0.00
28/09/2006	JFRA On 03-May-07			jFra	9.2400	9.1590	0.0225	0.0223	0.00
28/09/2006	JFRA On 02-August-07			jFra	9.1700	9.1040	0.0223	0.0222	0.00
28/09/2006	JFRA On 02-November-06			jFra	8.6900	8.6820	0.0212	0.0212	0.00
28/09/2006	JFRA On 01-November-07			jFra	9.1300	9.0320	0.0239	0.0237	0.00
28/09/2006	JN02 On 01-February-07			jNote	9.0900	9.0090	0.1654	0.1641	0.00
28/09/2006	JN02 On 03-May-07			jNote	9.0700	8.9840	0.1652	0.1637	0.00
28/09/2006	JN02 On 02-August-07			jNote	9.0300	8.9400	0.1646	0.1630	0.00
28/09/2006	JN02 On 02-November-06			jNote	9.0500	8.9840	0.1649	0.1638	0.00
28/09/2006	JN05 On 01-February-07			jNote	8.9700	8.8990	0.3582	0.3559	0.00
28/09/2006	JN05 On 03-May-07			jNote	8.9600	8.8820	0.3576	0.3553	0.00
28/09/2006	JN05 On 02-August-07			jNote	8.9300	8.8560	0.3567	0.3545	0.00
28/09/2006	JN05 On 02-November-06			jNote	8.9600	8.8930	0.3580	0.3558	0.00
28/09/2006	JN10 On 01-February-07			jNote	8.7900	8.7200	0.5786	0.5756	0.00
28/09/2006	JN10 On 03-May-07			jNote	8.7700	8.6990	0.5777	0.5747	0.00
28/09/2006	JN10 On 02-August-07			jNote	8.7400	8.6710	0.5765	0.5736	0.00
28/09/2006	JN10 On 02-November-06			jNote	8.8000	8.7280	0.5792	0.5762	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
28/09/2006	JROD On 31-January-07			jRod	8.2100	8.2140	0.0012	0.0012	0.00
28/09/2006	JROD On 28-February-07			jRod	8.4400	8.4470	0.0023	0.0023	0.00
28/09/2006	JROD On 30-March-07			jRod	8.2800	8.2900	0.0023	0.0023	0.00
28/09/2006	JROD On 30-April-07			jRod	8.5100	8.5210	0.0039	0.0040	0.00
28/09/2006	JROD On 31-May-07			jRod	8.7000	8.7190	0.0052	0.0054	0.00
28/09/2006	JROD On 29-September-06			jRod	7.5000	7.4970	0.0000	0.0010	0.00
28/09/2006	JROD On 31-October-06			jRod	7.7300	7.7340	0.0005	0.0005	0.00
28/09/2006	JROD On 30-November-06			jRod	7.9800	7.9890	0.0001	0.0002	0.00
28/09/2006	JROD On 29-December-06			jRod	7.9100	7.9140	0.0003	0.0002	0.00
28/09/2006	R153 On 01-February-07			Bond Future	8.5700	8.4390	119.0470	119.4757	0.00
28/09/2006	R153 On 03-May-07			Bond Future	8.5400	8.4130	115.0449	115.4312	0.00
28/09/2006	R153 On 02-August-07			Bond Future	8.5000	8.3790	117.5680	117.9047	0.00
28/09/2006	R153 On 02-November-06			Bond Future	8.6200	8.4925	116.3883	116.8319	408.00
28/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	4107	6191	4107	6191	0.00
28/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	4107	6191	4107	6191	0.00
28/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	8281	5929	8281	5929	0.00
28/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	8281	5929	8281	5929	0.00
28/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	69	179	69	179	0.00
28/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	30777	26451	30777	26451	0.00
28/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	10	31	10	31	0.00
28/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	39735	35321	39735	35321	0.00
28/09/2006	R157 On 01-February-07			Bond Future	8.5700	8.4400	134.9598	135.8578	0.00
28/09/2006	R157 On 03-May-07			Bond Future	8.5500	8.4270	131.0714	131.9420	0.00
28/09/2006	R157 On 02-August-07			Bond Future	8.5300	8.4120	133.9501	134.7660	0.00
28/09/2006	R157 On 02-November-06			Bond Future	8.5800	8.4575	132.0711	132.9344	45.00
28/09/2006	R186 On 01-February-07			Bond Future	8.3000	8.1880	122.5636	123.8404	0.00
28/09/2006	R186 On 03-May-07			Bond Future	8.2900	8.1750	125.2485	126.4973	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
28/09/2006	R186 On 02-August-07			Bond Future	8.2700	8.1610	122.6820	123.9029	0.00
28/09/2006	R186 On 02-November-06			Bond Future	8.3100	8.1990	125.2005	126.4607	59.00
28/09/2006	R194 On 01-February-07			Bond Future	8.8600	8.6410	105.5131	105.7308	0.00
28/09/2006	R194 On 03-May-07			Bond Future	8.8400	8.6120	102.7372	102.9175	0.00
28/09/2006	R194 On 02-August-07			Bond Future	8.7800	8.5460	104.9921	105.1219	0.00
28/09/2006	R194 On 02-November-06			Bond Future	8.8000	8.6180	103.3078	103.5344	0.00
28/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1435	2095	1435	2095	0.00
28/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7551	6034	7551	6034	0.00
28/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	413	693	413	693	0.00
28/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11599	9703	11599	9703	0.00
28/09/2006	R201 On 01-February-07			Bond Future	8.5600	8.4350	102.2128	102.8980	0.00
28/09/2006	R201 On 03-May-07			Bond Future	8.5400	8.4240	104.4483	105.1071	0.00
28/09/2006	R201 On 02-August-07			Bond Future	8.5300	8.4130	102.3138	102.9302	0.00
28/09/2006	R201 On 02-November-06			Bond Future	8.5600	8.4420	104.4079	105.0907	26.00
28/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	20622	24523	20622	24523	0.00
28/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	18068	15117	18068	15117	0.00
28/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	16643	21653	16643	21653	0.00
28/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	5623	3805	5623	3805	0.00
28/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	27586	33553	27586	33553	0.00
28/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	2374	1513	2374	1513	0.00
28/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	19102	22846	19102	22846	0.00
28/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	19387	16278	19387	16278	0.00
28/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1836	2584	1836	2584	0.00
28/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	64158	58053	64158	58053	0.00
28/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	152	245	152	245	0.00
28/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	109768	103009	109768	103009	0.00
28/09/2006	R203 On 01-February-07			Bond Future	8.5000	8.3710	101.5707	102.4284	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
28/09/2006	R203 On 03-May-07			Bond Future	8.4800	8.3590	99.6151	100.4477	0.00
28/09/2006	R203 On 02-August-07			Bond Future	8.4600	8.3450	101.8019	102.5964	0.00
28/09/2006	R203 On 02-November-06			Bond Future	8.5000	8.3770	99.4475	100.2965	0.00
28/09/2006	R204 On 01-February-07			Bond Future	8.4700	8.3370	97.5698	98.5081	0.00
28/09/2006	R204 On 03-May-07			Bond Future	8.4500	8.3260	99.7063	100.6199	0.00
28/09/2006	R204 On 02-August-07			Bond Future	8.4400	8.3140	97.8488	98.7307	0.00
28/09/2006	R204 On 02-November-06			Bond Future	8.4700	8.3450	99.4897	100.4239	0.00
28/09/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	41742	46703	41742	46703	0.00
28/09/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	37372	33514	37372	33514	0.00
28/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5673	9172	5673	9172	0.00
28/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	22082	16239	22082	16239	0.00
28/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1780	3385	1780	3385	0.00
28/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	37121	29386	37121	29386	0.00
28/09/2006	R207 On 01-February-07			Bond Future	8.4400	8.3070	91.1856	92.1473	0.00
28/09/2006	R207 On 03-May-07			Bond Future	8.4300	8.2970	93.1794	94.1253	0.00
28/09/2006	R207 On 02-August-07			Bond Future	8.4100	8.2870	91.5813	92.4896	0.00
28/09/2006	R207 On 02-November-06			Bond Future	8.4500	8.3170	92.8514	93.7994	0.00
28/09/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	37384	43931	37384	43931	0.00
28/09/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	14445	11532	14445	11532	0.00
28/09/2006	TRTI On 02-November-06			Index Future	234.8700	234.8700	234.8710	234.8700	0.00
29/09/2006	CRDI On 02-November-06			Index Future	102.4800	0.0000	102.4800	0.0000	10.00
29/09/2006	GOVI On 01-February-07			jGovi	241.9300	242.7030	241.9320	242.7030	0.00
29/09/2006	GOVI On 03-May-07			jGovi	247.2900	248.0080	247.2890	248.0080	0.00
29/09/2006	GOVI On 02-August-07			jGovi	252.8200	253.4470	252.8170	253.4470	0.00
29/09/2006	GOVI On 02-November-06			jGovi	237.2100	237.6400	237.2060	237.6400	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
29/09/2006	J153 On 31-August-10			jSwap	9.1000	9.0520	0.0529	0.0515	0.00
29/09/2006	J157 On 15-September-15			jSwap	8.9500	8.9170	0.0185	0.0203	0.00
29/09/2006	J186 On 21-December-26			jSwap	8.6100	8.6060	0.1071	0.1070	0.00
29/09/2006	J194 On 28-February-08			jSwap	9.1100	9.0410	0.0222	0.0213	0.00
29/09/2006	J201 On 22-December-14			jSwap	8.9200	8.8800	0.0852	0.0827	0.00
29/09/2006	J203 On 15-September-17			jSwap	8.8900	8.8480	0.0962	0.0935	0.00
29/09/2006	J204 On 21-December-18			jSwap	8.7900	8.7580	0.0983	0.0960	0.00
29/09/2006	J207 On 15-January-20			jSwap	8.7600	8.7370	0.0602	0.0583	0.00
29/09/2006	JBAR On 21-December-05			jBar	8.3100	8.3210	0.0000	0.0000	0.00
29/09/2006	JFRA On 01-February-07			jFra	9.1500	9.0790	0.0223	0.0221	0.00
29/09/2006	JFRA On 07-February-08			jFra	9.1900	9.0810	0.0224	0.0221	0.00
29/09/2006	JFRA On 03-May-07			jFra	9.3200	9.2370	0.0227	0.0225	0.00
29/09/2006	JFRA On 02-August-07			jFra	9.3100	9.1680	0.0227	0.0223	0.00
29/09/2006	JFRA On 02-November-06			jFra	8.7200	8.6930	0.0213	0.0212	0.00
29/09/2006	JFRA On 01-November-07			jFra	9.2100	9.1340	0.0241	0.0239	0.00
29/09/2006	JN02 On 01-February-07			jNote	9.1600	9.0860	0.1666	0.1654	0.00
29/09/2006	JN02 On 03-May-07			jNote	9.1300	9.0710	0.1661	0.1652	0.00
29/09/2006	JN02 On 02-August-07			jNote	9.0800	9.0340	0.1652	0.1646	0.00
29/09/2006	JN02 On 02-November-06			jNote	9.1300	9.0470	0.1662	0.1649	0.00
29/09/2006	JN05 On 01-February-07			jNote	9.0300	8.9730	0.3599	0.3582	0.00
29/09/2006	JN05 On 03-May-07			jNote	9.0100	8.9560	0.3593	0.3576	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
29/09/2006	JN05 On 02-August-07			jNote	8.9800	8.9280	0.3583	0.3567	0.00
29/09/2006	JN05 On 02-November-06			jNote	9.0200	8.9640	0.3599	0.3580	0.00
29/09/2006	JN10 On 01-February-07			jNote	8.8400	8.7930	0.5803	0.5786	0.00
29/09/2006	JN10 On 03-May-07			jNote	8.8100	8.7720	0.5793	0.5777	0.00
29/09/2006	JN10 On 02-August-07			jNote	8.7800	8.7430	0.5780	0.5765	0.00
29/09/2006	JN10 On 02-November-06			jNote	8.8400	8.7990	0.5807	0.5792	0.00
29/09/2006	JROD On 31-January-07			jRod	8.2000	8.2110	0.0015	0.0012	0.00
29/09/2006	JROD On 28-February-07			jRod	8.4400	8.4420	0.0026	0.0023	0.00
29/09/2006	JROD On 30-March-07			jRod	8.6900	8.2840	0.0038	0.0023	0.00
29/09/2006	JROD On 30-April-07			jRod	8.5200	8.5110	0.0043	0.0039	0.00
29/09/2006	JROD On 31-May-07			jRod	8.7100	8.7020	0.0056	0.0052	0.00
29/09/2006	JROD On 29-September-06			jRod	0.0000	7.4970	0.0000	0.0000	0.00
29/09/2006	JROD On 31-October-06			jRod	7.7200	7.7300	0.0001	0.0005	0.00
29/09/2006	JROD On 30-November-06			jRod	7.9700	7.9840	0.0005	0.0001	0.00
29/09/2006	JROD On 29-December-06			jRod	8.3100	7.9110	0.0013	0.0003	0.00
29/09/2006	OTHI On 02-November-06			Index Future	235.3300	0.0000	235.3300	0.0000	15.00
29/09/2006	R153 On 01-February-07			Bond Future	8.6500	8.5700	118.7960	119.0470	0.00
29/09/2006	R153 On 03-May-07			Bond Future	8.6100	8.5390	114.8188	115.0449	0.00
29/09/2006	R153 On 02-August-07			Bond Future	8.5600	8.4970	117.3888	117.5680	0.00
29/09/2006	R153 On 02-November-06			Bond Future	8.6900	8.6200	116.1457	116.3883	408.00
29/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	3152	4107	3152	4107	0.00
29/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	3152	4107	3152	4107	0.00
29/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	9752	8281	9752	8281	0.00
29/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	9752	8281	9752	8281	0.00
29/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	37	69	37	69	0.00
29/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	33171	30777	33171	30777	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
29/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	4	10	4	10	0.00
29/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	42156	39735	42156	39735	0.00
29/09/2006	R157 On 01-February-07			Bond Future	8.6400	8.5650	134.4321	134.9598	0.00
29/09/2006	R157 On 03-May-07			Bond Future	8.6200	8.5510	130.5765	131.0714	0.00
29/09/2006	R157 On 02-August-07			Bond Future	8.6000	8.5310	133.4937	133.9501	0.00
29/09/2006	R157 On 02-November-06			Bond Future	8.6500	8.5750	131.5605	132.0711	49.00
29/09/2006	R186 On 01-February-07			Bond Future	8.3500	8.3010	121.9940	122.5636	0.00
29/09/2006	R186 On 03-May-07			Bond Future	8.3400	8.2860	124.6923	125.2485	0.00
29/09/2006	R186 On 02-August-07			Bond Future	8.3200	8.2700	122.1723	122.6820	0.00
29/09/2006	R186 On 02-November-06			Bond Future	8.3600	8.3100	124.6394	125.2005	59.00
29/09/2006	R194 On 01-February-07			Bond Future	9.0300	8.8580	105.3421	105.5131	0.00
29/09/2006	R194 On 03-May-07			Bond Future	9.0300	8.8440	102.5922	102.7372	0.00
29/09/2006	R194 On 02-August-07			Bond Future	8.9800	8.7840	104.8882	104.9921	0.00
29/09/2006	R194 On 02-November-06			Bond Future	8.9400	8.8020	103.1384	103.3078	0.00
29/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1033	1435	1033	1435	0.00
29/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8859	7551	8859	7551	0.00
29/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	263	413	263	413	0.00
29/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13160	11599	13160	11599	0.00
29/09/2006	R201 On 01-February-07			Bond Future	8.6300	8.5550	101.7932	102.2128	0.00
29/09/2006	R201 On 03-May-07			Bond Future	8.6100	8.5420	104.0489	104.4483	0.00
29/09/2006	R201 On 02-August-07			Bond Future	8.5900	8.5260	101.9559	102.3138	0.00
29/09/2006	R201 On 02-November-06			Bond Future	8.6300	8.5590	103.9965	104.4079	26.00
29/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	16972	19102	16972	19102	0.00
29/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	21452	19387	21452	19387	0.00
29/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	18392	20622	18392	20622	0.00
29/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	20034	18068	20034	18068	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
29/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	13862	16643	13862	16643	0.00
29/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6956	5623	6956	5623	0.00
29/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	24128	27586	24128	27586	0.00
29/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	3031	2374	3031	2374	0.00
29/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1462	1836	1462	1836	0.00
29/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	67980	64158	67980	64158	0.00
29/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	111	152	111	152	0.00
29/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	113922	109768	113922	109768	0.00
29/09/2006	R203 On 01-February-07			Bond Future	8.5600	8.4960	101.1150	101.5707	0.00
29/09/2006	R203 On 03-May-07			Bond Future	8.5500	8.4820	99.1721	99.6151	0.00
29/09/2006	R203 On 02-August-07			Bond Future	8.5300	8.4640	101.3913	101.8019	0.00
29/09/2006	R203 On 02-November-06			Bond Future	8.5600	8.4990	98.9992	99.4475	0.00
29/09/2006	R204 On 01-February-07			Bond Future	8.5400	8.4660	97.0442	97.5698	0.00
29/09/2006	R204 On 03-May-07			Bond Future	8.5300	8.4530	99.1934	99.7063	0.00
29/09/2006	R204 On 02-August-07			Bond Future	8.5100	8.4380	97.3697	97.8488	0.00
29/09/2006	R204 On 02-November-06			Bond Future	8.5400	8.4720	98.9728	99.4897	0.00
29/09/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	39147	41742	39147	41742	0.00
29/09/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	39569	37372	39569	37372	0.00
29/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4134	5673	4134	5673	0.00
29/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	25712	22082	25712	22082	0.00
29/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1161	1780	1161	1780	0.00
29/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	41672	37121	41672	37121	0.00
29/09/2006	R207 On 01-February-07			Bond Future	8.5100	8.4380	90.6557	91.1856	0.00
29/09/2006	R207 On 03-May-07			Bond Future	8.5000	8.4270	92.6683	93.1794	0.00
29/09/2006	R207 On 02-August-07			Bond Future	8.4800	8.4130	91.0961	91.5813	0.00
29/09/2006	R207 On 02-November-06			Bond Future	8.5200	8.4450	92.3313	92.8514	0.00
29/09/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	34039	37384	34039	37384	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
29/09/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	16211	14445	16211	14445	0.00
29/09/2006	TRTI On 02-November-06			Index Future	234.1200	234.8710	234.1200	234.8710	500.00