



Derivatives Weekly Statistics Report

From 2006/11/13 To 2006/11/17

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2006	CRD1 On 01-February-07			Index Future	106.8800	107.2400	106.8830	107.2400	10.00
13/11/2006	GOVI On 01-February-07			jGovi	249.6900	249.6850	249.6850	249.6850	71.00
13/11/2006	GOVI On 03-May-07			jGovi	254.6600	255.2230	254.6600	255.2230	121.00
13/11/2006	GOVI On 02-August-07			jGovi	260.1500	261.0420	260.1520	261.0420	0.00
13/11/2006	J153 On 31-August-10			jSwap	8.7800	8.7140	0.0429	0.0408	0.00
13/11/2006	J157 On 15-September-15			jSwap	8.4900	8.4090	0.0475	0.0527	0.00
13/11/2006	J186 On 21-December-26			jSwap	8.0200	7.9520	0.0526	0.0460	0.00
13/11/2006	J194 On 28-February-08			jSwap	9.0100	8.9780	0.0210	0.0206	0.00
13/11/2006	J201 On 22-December-14			jSwap	8.4800	8.4020	0.0598	0.0553	0.00
13/11/2006	J203 On 15-September-17			jSwap	8.4000	8.3330	0.0642	0.0596	0.00
13/11/2006	J204 On 21-December-18			jSwap	8.3200	8.2590	0.0647	0.0598	0.00
13/11/2006	J207 On 15-January-20			jSwap	8.3100	8.2400	0.0250	0.0197	0.00
13/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	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
13/11/2006	JFRA On 01-February-07			jFra	9.0800	9.0550	0.0221	0.0221	0.00
13/11/2006	JFRA On 07-February-08			jFra	8.9200	8.8730	0.0218	0.0216	0.00
13/11/2006	JFRA On 03-May-07			jFra	9.1200	9.0910	0.0222	0.0222	0.00
13/11/2006	JFRA On 02-August-07			jFra	9.0900	9.0430	0.0222	0.0221	0.00
13/11/2006	JFRA On 01-November-07			jFra	9.0700	9.0170	0.0238	0.0236	0.00
13/11/2006	JN02 On 01-February-07			jNote	8.9300	8.8790	0.1628	0.1619	0.00
13/11/2006	JN02 On 03-May-07			jNote	8.8600	8.7990	0.1616	0.1605	0.00
13/11/2006	JN02 On 02-August-07			jNote	8.7800	8.7080	0.1602	0.1590	0.00
13/11/2006	JN05 On 01-February-07			jNote	8.5800	8.5110	0.3448	0.3426	0.00
13/11/2006	JN05 On 03-May-07			jNote	8.5300	8.4600	0.3434	0.3410	0.00
13/11/2006	JN05 On 02-August-07			jNote	8.4800	8.4060	0.3418	0.3394	0.00
13/11/2006	JN10 On 01-February-07			jNote	8.3300	8.2600	0.5580	0.5549	0.00
13/11/2006	JN10 On 03-May-07			jNote	8.2900	8.2190	0.5564	0.5533	0.00
13/11/2006	JN10 On 02-August-07			jNote	8.2500	8.1760	0.5547	0.5516	0.00
13/11/2006	JROD On 31-January-07			jRod	8.6200	8.6460	0.0017	0.0022	0.00
13/11/2006	JROD On 28-February-07			jRod	8.4200	8.4300	0.0022	0.0027	0.00
13/11/2006	JROD On 30-March-07			jRod	8.6800	8.6940	0.0035	0.0040	0.00
13/11/2006	JROD On 30-April-07			jRod	8.9100	8.9340	0.0046	0.0051	0.00
13/11/2006	JROD On 31-May-07			jRod	8.6900	8.7050	0.0052	0.0057	0.00
13/11/2006	JROD On 30-November-06			jRod	7.9100	7.9140	0.0000	0.0004	0.00
13/11/2006	JROD On 29-December-06			jRod	8.2300	8.2430	0.0008	0.0012	0.00
13/11/2006	OTH1 On 01-February-07			Index Future	245.8400	246.3680	245.8410	246.3680	15.00
13/11/2006	R153 On 01-February-07			Bond Future	8.1800	8.1300	120.3292	120.4950	77.00
13/11/2006	R153 On 03-May-07			Bond Future	8.1200	8.1000	116.3514	116.3980	0.00
13/11/2006	R153 On 02-August-07			Bond Future	7.9700	7.9130	119.0703	119.2472	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2006	R157 On 01-February-07			Bond Future	7.9900	7.9200	139.1979	139.6844	0.00
13/11/2006	R157 On 03-May-07			Bond Future	7.9500	7.9000	135.4015	135.7308	512.00
13/11/2006	R157 On 02-August-07			Bond Future	7.8700	7.7930	138.5422	139.1234	0.00
13/11/2006	R186 On 01-February-07			Bond Future	7.6300	7.5540	130.4939	131.3999	2.00
13/11/2006	R186 On 03-May-07			Bond Future	7.6000	7.5220	133.3520	134.2556	0.00
13/11/2006	R186 On 02-August-07			Bond Future	7.5700	7.4930	130.9203	131.8088	0.00
13/11/2006	R194 On 01-February-07			Bond Future	8.6000	8.5220	105.7770	105.8504	0.00
13/11/2006	R194 On 03-May-07			Bond Future	8.5000	8.4200	103.0086	103.0671	0.00
13/11/2006	R194 On 02-August-07			Bond Future	8.3500	8.2740	105.2279	105.2706	0.00
13/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1548	1849	1548	1849	0.00
13/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5025	4592	5025	4592	0.00
13/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	369	485	369	485	0.00
13/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8917	8299	8917	8299	0.00
13/11/2006	R201 On 01-February-07			Bond Future	7.9400	7.8610	105.7879	106.2587	0.00
13/11/2006	R201 On 03-May-07			Bond Future	7.9000	7.8190	108.1055	108.5722	0.00
13/11/2006	R201 On 02-August-07			Bond Future	7.8600	7.7810	106.0107	106.4669	0.00
13/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	39344	43461	39344	43461	0.00
13/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	3878	3286	3878	3286	0.00
13/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	41729	45912	41729	45912	0.00
13/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	3424	2898	3424	2898	0.00
13/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5174	6647	5174	6647	0.00
13/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	31745	28509	31745	28509	0.00
13/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	372	575	372	575	0.00
13/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	74238	69732	74238	69732	0.00
13/11/2006	R203 On 01-February-07			Bond Future	7.8400	7.7670	106.1844	106.7153	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2006	R203 On 03-May-07			Bond Future	7.8000	7.7300	104.3295	104.8538	0.00
13/11/2006	R203 On 02-August-07			Bond Future	7.7700	7.6930	106.5770	107.1016	0.00
13/11/2006	R204 On 01-February-07			Bond Future	7.8200	7.7470	102.3942	102.9595	0.00
13/11/2006	R204 On 03-May-07			Bond Future	7.7900	7.7130	104.6361	105.1958	0.00
13/11/2006	R204 On 02-August-07			Bond Future	7.7600	7.6810	102.8422	103.4035	0.00
13/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	70634	74984	70634	74984	0.00
13/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	16331	15067	16331	15067	0.00
13/11/2006	R207 On 01-February-07			Bond Future	7.7600	7.6820	96.3230	96.9302	0.00
13/11/2006	R207 On 03-May-07			Bond Future	7.7300	7.6490	98.4251	99.0433	0.00
13/11/2006	R207 On 02-August-07			Bond Future	7.7000	7.6190	96.9005	97.5135	0.00
13/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	77605	83393	77605	83393	0.00
13/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	2208	1814	2208	1814	0.00
13/11/2006	TRT1 On 01-February-07			Index Future	246.0800	246.7370	246.0760	246.7370	500.00
14/11/2006	CRD1 On 01-February-07			Index Future	107.1900	106.8830	107.1890	106.8830	10.00
14/11/2006	GOVI On 01-February-07			jGovi	249.6500	249.6850	249.6460	249.6850	71.00
14/11/2006	GOVI On 03-May-07			jGovi	254.6600	254.6600	254.6600	254.6600	121.00
14/11/2006	GOVI On 02-August-07			jGovi	260.5600	260.1520	260.5610	260.1520	0.00
14/11/2006	J153 On 31-August-10			jSwap	8.7200	8.7760	0.0412	0.0429	0.00
14/11/2006	J157 On 15-September-15			jSwap	8.4500	8.4900	0.0501	0.0475	0.00
14/11/2006	J186 On 21-December-26			jSwap	8.0000	8.0190	0.0503	0.0526	0.00
14/11/2006	J194 On 28-February-08			jSwap	8.9900	9.0060	0.0207	0.0210	0.00
14/11/2006	J201 On 22-December-14			jSwap	8.4400	8.4760	0.0575	0.0598	0.00

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14/11/2006	J203 On 15-September-17			jSwap	8.3800	8.4000	0.0628	0.0642	0.00
14/11/2006	J204 On 21-December-18			jSwap	8.3100	8.3230	0.0637	0.0647	0.00
14/11/2006	J207 On 15-January-20			jSwap	8.2900	8.3060	0.0238	0.0250	0.00
14/11/2006	JBAR On 21-December-05			jBar	0.0000	8.7760	0.0000	0.0000	0.00
14/11/2006	JFRA On 01-February-07			jFra	9.0600	9.0770	0.0221	0.0221	0.00
14/11/2006	JFRA On 07-February-08			jFra	8.8800	8.9220	0.0217	0.0218	0.00
14/11/2006	JFRA On 03-May-07			jFra	9.1100	9.1220	0.0222	0.0222	0.00
14/11/2006	JFRA On 02-August-07			jFra	9.0600	9.0930	0.0221	0.0222	0.00
14/11/2006	JFRA On 01-November-07			jFra	9.0200	9.0740	0.0237	0.0238	0.00
14/11/2006	JN02 On 01-February-07			jNote	8.8900	8.9320	0.1621	0.1628	0.00
14/11/2006	JN02 On 03-May-07			jNote	8.8200	8.8620	0.1609	0.1616	0.00
14/11/2006	JN02 On 02-August-07			jNote	8.7300	8.7800	0.1593	0.1602	0.00
14/11/2006	JN05 On 01-February-07			jNote	8.5300	8.5800	0.3431	0.3448	0.00
14/11/2006	JN05 On 03-May-07			jNote	8.4800	8.5320	0.3416	0.3434	0.00
14/11/2006	JN05 On 02-August-07			jNote	8.4200	8.4800	0.3399	0.3418	0.00
14/11/2006	JN10 On 01-February-07			jNote	8.3000	8.3310	0.5572	0.5580	0.00
14/11/2006	JN10 On 03-May-07			jNote	8.2700	8.2910	0.5557	0.5564	0.00
14/11/2006	JN10 On 02-August-07			jNote	8.2300	8.2490	0.5542	0.5547	0.00
14/11/2006	JROD On 31-January-07			jRod	8.6100	8.6230	0.0017	0.0017	0.00
14/11/2006	JROD On 28-February-07			jRod	8.4100	8.4170	0.0022	0.0022	0.00
14/11/2006	JROD On 30-March-07			jRod	8.6700	8.6780	0.0035	0.0035	0.00
14/11/2006	JROD On 30-April-07			jRod	8.9100	8.9140	0.0046	0.0046	0.00
14/11/2006	JROD On 31-May-07			jRod	8.6900	8.6900	0.0052	0.0052	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
14/11/2006	JROD On 30-November-06			jRod	7.9000	7.9050	0.0000	0.0000	0.00
14/11/2006	JROD On 29-December-06			jRod	8.2200	8.2250	0.0007	0.0008	0.00
14/11/2006	OTH1 On 01-February-07			Index Future	246.1900	245.8410	246.1900	245.8410	15.00
14/11/2006	R153 On 01-February-07			Bond Future	8.1300	8.1800	120.4950	120.3292	77.00
14/11/2006	R153 On 03-May-07			Bond Future	8.0700	8.1150	116.5068	116.3514	0.00
14/11/2006	R153 On 02-August-07			Bond Future	7.9100	7.9740	119.2472	119.0703	0.00
14/11/2006	R157 On 01-February-07			Bond Future	7.9600	7.9850	139.4222	139.1979	0.00
14/11/2006	R157 On 03-May-07			Bond Future	7.9200	7.9450	135.6209	135.4015	512.00
14/11/2006	R157 On 02-August-07			Bond Future	7.8400	7.8740	138.7929	138.5422	0.00
14/11/2006	R186 On 01-February-07			Bond Future	7.6000	7.6270	130.8775	130.4939	2.00
14/11/2006	R186 On 03-May-07			Bond Future	7.5700	7.5950	133.7222	133.3520	0.00
14/11/2006	R186 On 02-August-07			Bond Future	7.5400	7.5650	131.2771	130.9203	0.00
14/11/2006	R194 On 01-February-07			Bond Future	8.5200	8.5950	105.8504	105.7770	0.00
14/11/2006	R194 On 03-May-07			Bond Future	8.4100	8.4950	103.0757	103.0086	0.00
14/11/2006	R194 On 02-August-07			Bond Future	8.2500	8.3520	105.2816	105.2279	0.00
14/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1780	1548	1780	1548	0.00
14/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4523	5025	4523	5025	0.00
14/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	448	369	448	369	0.00
14/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8262	8917	8262	8917	0.00
14/11/2006	R201 On 01-February-07			Bond Future	7.9000	7.9400	106.0021	105.7879	0.00
14/11/2006	R201 On 03-May-07			Bond Future	7.8600	7.8990	108.3152	108.1055	0.00
14/11/2006	R201 On 02-August-07			Bond Future	7.8300	7.8610	106.2100	106.0107	0.00
14/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	41060	39344	41060	39344	0.00
14/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	3451	3878	3451	3878	0.00
14/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	43485	41729	43485	41729	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
14/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	3038	3424	3038	3424	0.00
14/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5639	5174	5639	5174	0.00
14/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	30067	31745	30067	31745	0.00
14/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	418	372	418	372	0.00
14/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	72141	74238	72141	74238	0.00
14/11/2006	R203 On 01-February-07			Bond Future	7.8100	7.8400	106.4094	106.1844	0.00
14/11/2006	R203 On 03-May-07			Bond Future	7.7700	7.8030	104.5445	104.3295	0.00
14/11/2006	R203 On 02-August-07			Bond Future	7.7400	7.7670	106.7822	106.5770	0.00
14/11/2006	R204 On 01-February-07			Bond Future	7.7800	7.8200	102.6724	102.3942	0.00
14/11/2006	R204 On 03-May-07			Bond Future	7.7500	7.7860	104.9039	104.6361	0.00
14/11/2006	R204 On 02-August-07			Bond Future	7.7200	7.7550	103.1072	102.8422	0.00
14/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	72533	70634	72533	70634	0.00
14/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	15579	16331	15579	16331	0.00
14/11/2006	R207 On 01-February-07			Bond Future	7.7300	7.7590	96.5590	96.3230	0.00
14/11/2006	R207 On 03-May-07			Bond Future	7.7000	7.7280	98.6671	98.4251	0.00
14/11/2006	R207 On 02-August-07			Bond Future	7.6700	7.6980	97.1327	96.9005	0.00
14/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	79809	77605	79809	77605	0.00
14/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1992	2208	1992	2208	0.00
14/11/2006	TRT1 On 01-February-07			Index Future	246.4700	246.0760	246.4670	246.0760	500.00
15/11/2006	CRD1 On 01-February-07			Index Future	106.8200	107.1890	106.8180	107.1890	10.00
15/11/2006	GOVI On 01-February-07			jGovi	248.6100	249.6460	248.6105	249.6460	71.00
15/11/2006	GOVI On 03-May-07			jGovi	254.1100	254.6600	254.1145	254.6600	121.00
15/11/2006	GOVI On 02-August-07			jGovi	259.9100	260.5610	259.9065	260.5610	0.00
15/11/2006	J153 On 31-August-10			jSwap	8.8100	8.7220	0.0441	0.0412	0.00

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15/11/2006	J157 On 15-September-15			jSwap	8.5300	8.4500	0.0453	0.0501	0.00
15/11/2006	J186 On 21-December-26			jSwap	8.0500	7.9960	0.0551	0.0503	0.00
15/11/2006	J194 On 28-February-08			jSwap	9.0400	8.9850	0.0215	0.0207	0.00
15/11/2006	J201 On 22-December-14			jSwap	8.5100	8.4380	0.0616	0.0575	0.00
15/11/2006	J203 On 15-September-17			jSwap	8.4500	8.3780	0.0673	0.0628	0.00
15/11/2006	J204 On 21-December-18			jSwap	8.3700	8.3090	0.0682	0.0637	0.00
15/11/2006	J207 On 15-January-20			jSwap	8.3500	8.2910	0.0287	0.0238	0.00
15/11/2006	JBAR On 21-December-05			jBar	8.7800	0.0000	0.0000	0.0000	0.00
15/11/2006	JFRA On 01-February-07			jFra	9.1100	9.0610	0.0222	0.0221	0.00
15/11/2006	JFRA On 07-February-08			jFra	8.9800	8.8800	0.0219	0.0217	0.00
15/11/2006	JFRA On 03-May-07			jFra	9.1800	9.1080	0.0224	0.0222	0.00
15/11/2006	JFRA On 02-August-07			jFra	9.1500	9.0620	0.0223	0.0221	0.00
15/11/2006	JFRA On 01-November-07			jFra	9.1300	9.0220	0.0239	0.0237	0.00
15/11/2006	JN02 On 01-February-07			jNote	8.9800	8.8930	0.1636	0.1621	0.00
15/11/2006	JN02 On 03-May-07			jNote	8.9100	8.8170	0.1624	0.1609	0.00
15/11/2006	JN02 On 02-August-07			jNote	8.8300	8.7260	0.1611	0.1593	0.00
15/11/2006	JN05 On 01-February-07			jNote	8.6100	8.5270	0.3458	0.3431	0.00
15/11/2006	JN05 On 03-May-07			jNote	8.5600	8.4760	0.3442	0.3416	0.00
15/11/2006	JN05 On 02-August-07			jNote	8.5100	8.4210	0.3426	0.3399	0.00
15/11/2006	JN10 On 01-February-07			jNote	8.3800	8.3030	0.5600	0.5572	0.00
15/11/2006	JN10 On 03-May-07			jNote	8.3400	8.2650	0.5585	0.5557	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2006	JN10 On 02-August-07			jNote	8.2900	8.2250	0.5569	0.5542	0.00
15/11/2006	JROD On 31-January-07			jRod	8.6000	8.6120	0.0017	0.0017	0.00
15/11/2006	JROD On 28-February-07			jRod	8.4100	8.4110	0.0022	0.0022	0.00
15/11/2006	JROD On 30-March-07			jRod	8.6700	8.6730	0.0035	0.0035	0.00
15/11/2006	JROD On 30-April-07			jRod	8.9100	8.9100	0.0046	0.0046	0.00
15/11/2006	JROD On 31-May-07			jRod	8.6900	8.6880	0.0053	0.0052	0.00
15/11/2006	JROD On 30-November-06			jRod	7.9800	7.9020	0.0002	0.0000	0.00
15/11/2006	JROD On 29-December-06			jRod	8.2100	8.2160	0.0007	0.0007	0.00
15/11/2006	OTH1 On 01-February-07			Index Future	245.3900	246.1900	245.3920	246.1900	15.00
15/11/2006	R153 On 01-February-07			Bond Future	8.2100	8.1300	120.2300	120.4950	67.00
15/11/2006	R153 On 03-May-07			Bond Future	8.1500	8.0650	116.2583	116.5068	0.00
15/11/2006	R153 On 02-August-07			Bond Future	8.0100	7.9130	118.9719	119.2472	0.00
15/11/2006	R157 On 01-February-07			Bond Future	8.0200	7.9550	138.9742	139.4222	0.00
15/11/2006	R157 On 03-May-07			Bond Future	7.9800	7.9150	135.1826	135.6209	512.00
15/11/2006	R157 On 02-August-07			Bond Future	7.9100	7.8390	138.2921	138.7929	0.00
15/11/2006	R186 On 01-February-07			Bond Future	7.6400	7.5960	130.3582	130.8775	2.00
15/11/2006	R186 On 03-May-07			Bond Future	7.6100	7.5650	133.2289	133.7222	0.00
15/11/2006	R186 On 02-August-07			Bond Future	7.5700	7.5360	130.8099	131.2771	0.00
15/11/2006	R194 On 01-February-07			Bond Future	8.6600	8.5220	105.7097	105.8504	0.00
15/11/2006	R194 On 03-May-07			Bond Future	8.5600	8.4090	102.9564	103.0757	0.00
15/11/2006	R194 On 02-August-07			Bond Future	8.4200	8.2540	105.1908	105.2816	0.00
15/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1311	1780	1311	1780	0.00
15/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5461	4523	5461	4523	0.00
15/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	286	448	286	448	0.00
15/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9507	8262	9507	8262	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2006	R201 On 01-February-07			Bond Future	7.9800	7.9040	105.5683	106.0021	0.00
15/11/2006	R201 On 03-May-07			Bond Future	7.9400	7.8630	107.8906	108.3152	0.00
15/11/2006	R201 On 02-August-07			Bond Future	7.9000	7.8260	105.8119	106.2100	0.00
15/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	37418	41060	37418	41060	0.00
15/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	4148	3451	4148	3451	0.00
15/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	39772	43485	39772	43485	0.00
15/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	3663	3038	3663	3038	0.00
15/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4524	5639	4524	5639	0.00
15/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	33291	30067	33291	30067	0.00
15/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	292	418	292	418	0.00
15/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	76354	72141	76354	72141	0.00
15/11/2006	R203 On 01-February-07			Bond Future	7.8800	7.8090	105.9166	106.4094	0.00
15/11/2006	R203 On 03-May-07			Bond Future	7.8400	7.7730	104.0722	104.5445	0.00
15/11/2006	R203 On 02-August-07			Bond Future	7.8000	7.7380	106.3301	106.7822	0.00
15/11/2006	R204 On 01-February-07			Bond Future	7.8600	7.7840	102.1092	102.6724	0.00
15/11/2006	R204 On 03-May-07			Bond Future	7.8200	7.7510	104.3539	104.9039	0.00
15/11/2006	R204 On 02-August-07			Bond Future	7.7900	7.7200	102.5781	103.1072	0.00
15/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	68584	72533	68584	72533	0.00
15/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	16921	15579	16921	15579	0.00
15/11/2006	R207 On 01-February-07			Bond Future	7.7900	7.7290	96.0722	96.5590	0.00
15/11/2006	R207 On 03-May-07			Bond Future	7.7600	7.6970	98.1840	98.6671	0.00
15/11/2006	R207 On 02-August-07			Bond Future	7.7300	7.6680	96.6691	97.1327	0.00
15/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	75345	79809	75345	79809	0.00
15/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	2360	1992	2360	1992	0.00
15/11/2006	TRT1 On 01-February-07			Index Future	245.6800	246.4670	245.6780	246.4670	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2006	CRD1 On 01-February-07			Index Future	107.1100	106.8180	107.1110	106.8180	10.00
16/11/2006	GOVI On 01-February-07			jGovi	249.6500	248.6105	249.6450	248.6105	71.00
16/11/2006	GOVI On 03-May-07			jGovi	254.9300	254.1145	254.9290	254.1145	121.00
16/11/2006	GOVI On 02-August-07			jGovi	260.3600	259.9065	260.3610	259.9065	0.00
16/11/2006	ILBI On 01-February-07			Index Future	270.0000	0.0000	270.0000	0.0000	0.00
16/11/2006	J153 On 31-August-10			jSwap	8.6900	8.8100	0.0402	0.0441	0.00
16/11/2006	J157 On 15-September-15			jSwap	8.4000	8.5250	0.0536	0.0453	0.00
16/11/2006	J186 On 21-December-26			jSwap	7.9200	8.0450	0.0426	0.0551	0.00
16/11/2006	J194 On 28-February-08			jSwap	8.9700	9.0420	0.0206	0.0215	0.00
16/11/2006	J201 On 22-December-14			jSwap	8.3900	8.5060	0.0545	0.0616	0.00
16/11/2006	J203 On 15-September-17			jSwap	8.3100	8.4450	0.0579	0.0673	0.00
16/11/2006	J204 On 21-December-18			jSwap	8.2300	8.3690	0.0574	0.0682	0.00
16/11/2006	J207 On 15-January-20			jSwap	8.2100	8.3520	0.0171	0.0287	0.00
16/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	0.0000	0.0000	0.00
16/11/2006	JFRA On 01-February-07			jFra	9.0500	9.1130	0.0221	0.0222	0.00
16/11/2006	JFRA On 07-February-08			jFra	8.8400	8.9790	0.0216	0.0219	0.00
16/11/2006	JFRA On 03-May-07			jFra	9.1100	9.1760	0.0222	0.0224	0.00
16/11/2006	JFRA On 02-August-07			jFra	9.0400	9.1540	0.0220	0.0223	0.00
16/11/2006	JFRA On 01-November-07			jFra	9.0100	9.1300	0.0236	0.0239	0.00
16/11/2006	JN02 On 01-February-07			jNote	8.8700	8.9820	0.1617	0.1636	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
16/11/2006	JN02 On 03-May-07			jNote	8.7900	8.9130	0.1604	0.1624	0.00
16/11/2006	JN02 On 02-August-07			jNote	8.7000	8.8290	0.1589	0.1611	0.00
16/11/2006	JN05 On 01-February-07			jNote	8.4800	8.6120	0.3415	0.3458	0.00
16/11/2006	JN05 On 03-May-07			jNote	8.4300	8.5610	0.3399	0.3442	0.00
16/11/2006	JN05 On 02-August-07			jNote	8.3700	8.5060	0.3382	0.3426	0.00
16/11/2006	JN10 On 01-February-07			jNote	8.2400	8.3750	0.5540	0.5600	0.00
16/11/2006	JN10 On 03-May-07			jNote	8.2000	8.3360	0.5523	0.5585	0.00
16/11/2006	JN10 On 02-August-07			jNote	8.1500	8.2940	0.5503	0.5569	0.00
16/11/2006	JROD On 31-January-07			jRod	8.5900	8.5990	0.0016	0.0017	0.00
16/11/2006	JROD On 28-February-07			jRod	8.4000	8.4060	0.0021	0.0022	0.00
16/11/2006	JROD On 30-March-07			jRod	8.6600	8.6710	0.0034	0.0035	0.00
16/11/2006	JROD On 30-April-07			jRod	8.9100	8.9130	0.0046	0.0046	0.00
16/11/2006	JROD On 31-May-07			jRod	8.6900	8.6940	0.0052	0.0053	0.00
16/11/2006	JROD On 30-November-06			jRod	7.9000	7.9830	0.0000	0.0002	0.00
16/11/2006	JROD On 29-December-06			jRod	8.2000	8.2070	0.0007	0.0007	0.00
16/11/2006	OTH1 On 01-February-07			Index Future	246.0700	245.3920	246.0710	245.3920	15.00
16/11/2006	R153 On 01-February-07			Bond Future	8.1400	8.2100	120.4618	120.2300	67.00
16/11/2006	R153 On 03-May-07			Bond Future	8.0800	8.1450	116.4757	116.2583	0.00
16/11/2006	R153 On 02-August-07			Bond Future	7.9200	8.0080	119.2356	118.9719	0.00
16/11/2006	R157 On 01-February-07			Bond Future	7.9500	8.0150	139.4970	138.9742	0.00
16/11/2006	R157 On 03-May-07			Bond Future	7.9100	7.9750	135.6941	135.1826	512.00
16/11/2006	R157 On 02-August-07			Bond Future	7.8300	7.9090	138.8862	138.2921	0.00
16/11/2006	R186 On 01-February-07			Bond Future	7.5500	7.6380	131.4248	130.3582	2.00
16/11/2006	R186 On 03-May-07			Bond Future	7.5200	7.6050	134.3303	133.2289	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
16/11/2006	R186 On 02-August-07			Bond Future	7.4800	7.5740	131.9205	130.8099	0.00
16/11/2006	R194 On 01-February-07			Bond Future	8.5900	8.6620	105.7810	105.7097	0.00
16/11/2006	R194 On 03-May-07			Bond Future	8.4700	8.5620	103.0305	102.9564	0.00
16/11/2006	R194 On 02-August-07			Bond Future	8.3000	8.4200	105.2542	105.1908	0.00
16/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1511	1311	1511	1311	0.00
16/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4948	5461	4948	5461	0.00
16/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	349	286	349	286	0.00
16/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8856	9507	8856	9507	0.00
16/11/2006	R201 On 01-February-07			Bond Future	7.9000	7.9770	106.0260	105.5683	0.00
16/11/2006	R201 On 03-May-07			Bond Future	7.8600	7.9360	108.3619	107.8906	0.00
16/11/2006	R201 On 02-August-07			Bond Future	7.8100	7.8960	106.2784	105.8119	0.00
16/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	41137	37418	41137	37418	0.00
16/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	3290	4148	3290	4148	0.00
16/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	43574	39772	43574	39772	0.00
16/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2889	3663	2889	3663	0.00
16/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5550	4524	5550	4524	0.00
16/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	29740	33291	29740	33291	0.00
16/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	394	292	394	292	0.00
16/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	71879	76354	71879	76354	0.00
16/11/2006	R203 On 01-February-07			Bond Future	7.8000	7.8770	106.4676	105.9166	0.00
16/11/2006	R203 On 03-May-07			Bond Future	7.7600	7.8390	104.6379	104.0722	0.00
16/11/2006	R203 On 02-August-07			Bond Future	7.7200	7.8020	106.8956	106.3301	0.00
16/11/2006	R204 On 01-February-07			Bond Future	7.7800	7.8570	102.6957	102.1092	0.00
16/11/2006	R204 On 03-May-07			Bond Future	7.7400	7.8230	104.9576	104.3539	0.00
16/11/2006	R204 On 02-August-07			Bond Future	7.7100	7.7900	103.1831	102.5781	0.00
16/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	72980	68584	72980	68584	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
16/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	15267	16921	15267	16921	0.00
16/11/2006	R207 On 01-February-07			Bond Future	7.7200	7.7910	96.6693	96.0722	0.00
16/11/2006	R207 On 03-May-07			Bond Future	7.6800	7.7590	98.8001	98.1840	0.00
16/11/2006	R207 On 02-August-07			Bond Future	7.6500	7.7280	97.2878	96.6691	0.00
16/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	80995	75345	80995	75345	0.00
16/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1848	2360	1848	2360	0.00
16/11/2006	TRT1 On 01-February-07			Index Future	246.5200	245.6780	246.5150	245.6780	500.00
17/11/2006	CRD1 On 01-February-07			Index Future	106.8300	107.1110	106.8270	107.1110	10.00
17/11/2006	GOVI On 01-February-07			jGovi	248.7000	249.6450	248.6990	249.6450	71.00
17/11/2006	GOVI On 03-May-07			jGovi	254.1500	254.9290	254.1455	254.9290	121.00
17/11/2006	GOVI On 02-August-07			jGovi	259.5600	260.3610	259.5615	260.3610	0.00
17/11/2006	ILBI On 01-February-07			Index Future	272.4800	270.0000	272.4820	270.0000	0.00
17/11/2006	J153 On 31-August-10			jSwap	8.7400	8.6940	0.0419	0.0402	0.00
17/11/2006	J157 On 15-September-15			jSwap	8.4500	8.3970	0.0501	0.0536	0.00
17/11/2006	J186 On 21-December-26			jSwap	7.9700	7.9170	0.0480	0.0426	0.00
17/11/2006	J194 On 28-February-08			jSwap	8.9800	8.9730	0.0207	0.0206	0.00
17/11/2006	J201 On 22-December-14			jSwap	8.4400	8.3870	0.0576	0.0545	0.00
17/11/2006	J203 On 15-September-17			jSwap	8.3700	8.3080	0.0623	0.0579	0.00
17/11/2006	J204 On 21-December-18			jSwap	8.2900	8.2260	0.0619	0.0574	0.00
17/11/2006	J207 On 15-January-20			jSwap	8.2700	8.2080	0.0217	0.0171	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
17/11/2006	JBAR On 21-December-05			jBar	8.7800	8.7760	0.0000	0.0000	0.00
17/11/2006	JFRA On 01-February-07			jFra	9.0300	9.0510	0.0220	0.0221	0.00
17/11/2006	JFRA On 07-February-08			jFra	8.8900	8.8380	0.0217	0.0216	0.00
17/11/2006	JFRA On 03-May-07			jFra	9.1000	9.1090	0.0222	0.0222	0.00
17/11/2006	JFRA On 02-August-07			jFra	9.0600	9.0360	0.0221	0.0220	0.00
17/11/2006	JFRA On 01-November-07			jFra	9.0500	9.0080	0.0237	0.0236	0.00
17/11/2006	JN02 On 01-February-07			jNote	8.9000	8.8690	0.1623	0.1617	0.00
17/11/2006	JN02 On 03-May-07			jNote	8.8400	8.7920	0.1612	0.1604	0.00
17/11/2006	JN02 On 02-August-07			jNote	8.7600	8.7000	0.1599	0.1589	0.00
17/11/2006	JN05 On 01-February-07			jNote	8.5400	8.4790	0.3436	0.3415	0.00
17/11/2006	JN05 On 03-May-07			jNote	8.4900	8.4270	0.3420	0.3399	0.00
17/11/2006	JN05 On 02-August-07			jNote	8.4400	8.3700	0.3403	0.3382	0.00
17/11/2006	JN10 On 01-February-07			jNote	8.3000	8.2400	0.5569	0.5540	0.00
17/11/2006	JN10 On 03-May-07			jNote	8.2600	8.1970	0.5553	0.5523	0.00
17/11/2006	JN10 On 02-August-07			jNote	8.2200	8.1490	0.5535	0.5503	0.00
17/11/2006	JROD On 31-January-07			jRod	8.5700	8.5880	0.0020	0.0016	0.00
17/11/2006	JROD On 28-February-07			jRod	8.3900	8.4000	0.0025	0.0021	0.00
17/11/2006	JROD On 30-March-07			jRod	8.6500	8.6640	0.0038	0.0034	0.00
17/11/2006	JROD On 30-April-07			jRod	8.9000	8.9070	0.0049	0.0046	0.00
17/11/2006	JROD On 31-May-07			jRod	8.6900	8.6890	0.0056	0.0052	0.00
17/11/2006	JROD On 30-November-06			jRod	7.8900	7.8960	0.0004	0.0000	0.00
17/11/2006	JROD On 29-December-06			jRod	8.1900	8.1990	0.0011	0.0007	0.00
17/11/2006	OTH1 On 01-February-07			Index Future	245.4200	246.0710	245.4160	246.0710	15.00
17/11/2006	R153 On 01-February-07			Bond Future	8.2200	8.1400	120.1969	120.4618	67.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2006	R153 On 03-May-07			Bond Future	8.8200	8.0750	114.2031	116.4757	0.00
17/11/2006	R153 On 02-August-07			Bond Future	8.0000	7.9170	118.9864	119.2356	0.00
17/11/2006	R157 On 01-February-07			Bond Future	8.0100	7.9450	139.0487	139.4970	0.00
17/11/2006	R157 On 03-May-07			Bond Future	7.9700	7.9050	135.2556	135.6941	512.00
17/11/2006	R157 On 02-August-07			Bond Future	7.8900	7.8260	138.4278	138.8862	0.00
17/11/2006	R186 On 01-February-07			Bond Future	7.6100	7.5520	130.6545	131.4248	2.00
17/11/2006	R186 On 03-May-07			Bond Future	7.5800	7.5160	133.5492	134.3303	0.00
17/11/2006	R186 On 02-August-07			Bond Future	7.5500	7.4840	131.1539	131.9205	0.00
17/11/2006	R194 On 01-February-07			Bond Future	8.6800	8.5910	105.6876	105.7810	0.00
17/11/2006	R194 On 03-May-07			Bond Future	8.5800	8.4670	102.9440	103.0305	0.00
17/11/2006	R194 On 02-August-07			Bond Future	8.4300	8.3040	105.1864	105.2542	0.00
17/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1217	1511	1217	1511	0.00
17/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5588	4948	5588	4948	0.00
17/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	253	349	253	349	0.00
17/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9695	8856	9695	8856	0.00
17/11/2006	R201 On 01-February-07			Bond Future	7.9700	7.9000	105.6217	106.0260	0.00
17/11/2006	R201 On 03-May-07			Bond Future	7.9300	7.8550	107.9544	108.3619	0.00
17/11/2006	R201 On 02-August-07			Bond Future	7.8800	7.8140	105.8857	106.2784	0.00
17/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	37717	41137	37717	41137	0.00
17/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	3913	3290	3913	3290	0.00
17/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	40088	43574	40088	43574	0.00
17/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	3446	2889	3446	2889	0.00
17/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4504	5550	4504	5550	0.00
17/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	32737	29740	32737	29740	0.00
17/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	280	394	280	394	0.00
17/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	75807	71879	75807	71879	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
17/11/2006	R203 On 01-February-07			Bond Future	7.8600	7.8010	106.0178	106.4676	0.00
17/11/2006	R203 On 03-May-07			Bond Future	7.8200	7.7600	104.1864	104.6379	0.00
17/11/2006	R203 On 02-August-07			Bond Future	7.7800	7.7220	106.4570	106.8956	0.00
17/11/2006	R204 On 01-February-07			Bond Future	7.8400	7.7810	102.2169	102.6957	0.00
17/11/2006	R204 On 03-May-07			Bond Future	7.8100	7.7440	104.4834	104.9576	0.00
17/11/2006	R204 On 02-August-07			Bond Future	7.7700	7.7100	102.7138	103.1831	0.00
17/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	69451	72980	69451	72980	0.00
17/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	16431	15267	16431	15267	0.00
17/11/2006	R207 On 01-February-07			Bond Future	7.7800	7.7150	96.1818	96.6693	0.00
17/11/2006	R207 On 03-May-07			Bond Future	7.7400	7.6800	98.3084	98.8001	0.00
17/11/2006	R207 On 02-August-07			Bond Future	7.7100	7.6480	96.8079	97.2878	0.00
17/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	76430	80995	76430	80995	0.00
17/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	2201	1848	2201	1848	0.00
17/11/2006	TRT1 On 01-February-07			Index Future	245.7600	246.5150	245.7630	246.5150	500.00