



Derivatives Weekly Statistics Report

From 2006/11/27 To 2006/12/01

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2006	CRD1 On 01-February-07			Index Future	107.3000	107.1000	107.3040	107.1000	10.00
27/11/2006	GOVI On 01-February-07			jGovi	250.0800	249.5250	250.0810	249.5250	71.00
27/11/2006	GOVI On 03-May-07			jGovi	255.5500	254.9790	255.5460	254.9790	118.00
27/11/2006	GOVI On 02-August-07			jGovi	261.0000	260.4170	260.9960	260.4170	0.00
27/11/2006	ILBI On 01-February-07			Index Future	272.5500	272.4010	272.5490	272.4010	0.00
27/11/2006	J153 On 31-August-10			jSwap	8.6600	8.6830	0.0392	0.0400	0.00
27/11/2006	J157 On 15-September-15			jSwap	8.3400	8.3640	0.0577	0.0558	0.00
27/11/2006	J186 On 21-December-26			jSwap	7.7900	7.8510	0.0300	0.0361	0.00
27/11/2006	J194 On 28-February-08			jSwap	8.9400	8.9700	0.0202	0.0206	0.00
27/11/2006	J201 On 22-December-14			jSwap	8.3300	8.3620	0.0515	0.0531	0.00
27/11/2006	J203 On 15-September-17			jSwap	8.2400	8.2640	0.0534	0.0549	0.00
27/11/2006	J204 On 21-December-18			jSwap	8.1600	8.1740	0.0524	0.0534	0.00
27/11/2006	J207 On 15-January-20			jSwap	8.1200	8.1300	0.0096	0.0107	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
27/11/2006	JBAR On 21-December-05			jBar	0.0000	8.8670	0.0000	0.0000	0.00
27/11/2006	JFRA On 01-February-07			jFra	8.9900	9.0210	0.0219	0.0220	0.00
27/11/2006	JFRA On 07-February-08			jFra	8.8100	8.8360	0.0215	0.0215	0.00
27/11/2006	JFRA On 03-May-07			jFra	9.0700	9.0950	0.0221	0.0222	0.00
27/11/2006	JFRA On 02-August-07			jFra	8.9900	9.0310	0.0219	0.0220	0.00
27/11/2006	JFRA On 01-November-07			jFra	8.9700	9.0070	0.0235	0.0236	0.00
27/11/2006	JN02 On 01-February-07			jNote	8.8300	8.8570	0.1610	0.1615	0.00
27/11/2006	JN02 On 03-May-07			jNote	8.7500	8.7770	0.1597	0.1602	0.00
27/11/2006	JN02 On 02-August-07			jNote	8.6500	8.6800	0.1581	0.1586	0.00
27/11/2006	JN05 On 01-February-07			jNote	8.4600	8.4810	0.3408	0.3416	0.00
27/11/2006	JN05 On 03-May-07			jNote	8.4100	8.4280	0.3393	0.3400	0.00
27/11/2006	JN05 On 02-August-07			jNote	8.3500	8.3690	0.3375	0.3382	0.00
27/11/2006	JN10 On 01-February-07			jNote	8.1700	8.1970	0.5505	0.5517	0.00
27/11/2006	JN10 On 03-May-07			jNote	8.1300	8.1520	0.5488	0.5498	0.00
27/11/2006	JN10 On 02-August-07			jNote	8.0800	8.1020	0.5469	0.5478	0.00
27/11/2006	JROD On 31-January-07			jRod	8.5400	8.5600	0.0015	0.0020	0.00
27/11/2006	JROD On 28-February-07			jRod	8.3800	8.3920	0.0021	0.0025	0.00
27/11/2006	JROD On 30-March-07			jRod	8.6400	8.6540	0.0033	0.0038	0.00
27/11/2006	JROD On 30-April-07			jRod	8.8700	8.8810	0.0044	0.0048	0.00
27/11/2006	JROD On 31-May-07			jRod	8.6500	8.6600	0.0049	0.0054	0.00
27/11/2006	JROD On 30-November-06			jRod	7.8800	7.8810	0.0001	0.0004	0.00
27/11/2006	JROD On 29-December-06			jRod	8.1400	8.1620	0.0006	0.0010	0.00
27/11/2006	OTH1 On 01-February-07			Index Future	246.5300	246.0630	246.5310	246.0630	15.00
27/11/2006	R153 On 01-February-07			Bond Future	8.1200	8.1450	120.5448	120.4452	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
27/11/2006	R153 On 03-May-07			Bond Future	8.0600	8.0900	116.5223	116.4291	0.00
27/11/2006	R153 On 02-August-07			Bond Future	7.8800	7.9190	119.3343	119.2298	0.00
27/11/2006	R157 On 01-February-07			Bond Future	7.8900	7.9300	139.9097	139.6094	0.00
27/11/2006	R157 On 03-May-07			Bond Future	7.8600	7.8950	136.0611	135.7674	504.00
27/11/2006	R157 On 02-August-07			Bond Future	7.7600	7.8050	139.3323	139.0371	0.00
27/11/2006	R186 On 01-February-07			Bond Future	7.4900	7.5290	132.2146	131.7123	2.00
27/11/2006	R186 On 03-May-07			Bond Future	7.4500	7.4880	135.1814	134.6797	0.00
27/11/2006	R186 On 02-August-07			Bond Future	7.4100	7.4530	132.8068	132.3064	0.00
27/11/2006	R194 On 01-February-07			Bond Future	8.5700	8.6130	105.7981	105.7589	0.00
27/11/2006	R194 On 03-May-07			Bond Future	8.3900	8.4360	103.0874	103.0547	0.00
27/11/2006	R194 On 02-August-07			Bond Future	8.1700	8.2180	105.3259	105.3013	0.00
27/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1372	1305	1372	1305	0.00
27/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	4638	4963	4638	4963	0.00
27/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	277	264	277	264	0.00
27/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8614	8993	8614	8993	0.00
27/11/2006	R201 On 01-February-07			Bond Future	7.8600	7.8980	106.2468	106.0379	0.00
27/11/2006	R201 On 03-May-07			Bond Future	7.8100	7.8440	108.6307	108.4261	0.00
27/11/2006	R201 On 02-August-07			Bond Future	7.7600	7.7990	106.5641	106.3640	0.00
27/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	42379	40750	42379	40750	0.00
27/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2323	2783	2323	2783	0.00
27/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	44897	43222	44897	43222	0.00
27/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2003	2417	2003	2417	0.00
27/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	5256	4964	5256	4964	0.00
27/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	27237	29034	27237	29034	0.00
27/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	290	283	290	283	0.00
27/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	69566	71648	69566	71648	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
27/11/2006	R203 On 01-February-07			Bond Future	7.7500	7.7930	106.8248	106.5258	0.00
27/11/2006	R203 On 03-May-07			Bond Future	7.7000	7.7450	105.0414	104.7458	0.00
27/11/2006	R203 On 02-August-07			Bond Future	7.6600	7.7030	107.3224	107.0305	0.00
27/11/2006	R204 On 01-February-07			Bond Future	7.7400	7.7730	103.0295	102.7576	0.00
27/11/2006	R204 On 03-May-07			Bond Future	7.6900	7.7290	105.3422	105.0728	0.00
27/11/2006	R204 On 02-August-07			Bond Future	7.6600	7.6930	103.5865	103.3122	0.00
27/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	75380	73474	75380	73474	0.00
27/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	13633	14470	13633	14470	0.00
27/11/2006	R206 On 01-February-07			Bond Future	7.9000	7.9360	98.3683	98.1555	0.00
27/11/2006	R206 On 03-May-07			Bond Future	7.8400	7.8820	100.5754	100.3676	0.00
27/11/2006	R206 On 02-August-07			Bond Future	7.8000	7.8370	98.9847	98.7824	0.00
27/11/2006	R207 On 01-February-07			Bond Future	7.6600	7.7020	97.0887	96.7720	0.00
27/11/2006	R207 On 03-May-07			Bond Future	7.6200	7.6610	99.2637	98.9491	0.00
27/11/2006	R207 On 02-August-07			Bond Future	7.5900	7.6260	97.7789	97.4589	0.00
27/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	85104	82205	85104	82205	0.00
27/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1321	1569	1321	1569	0.00
27/11/2006	TRT1 On 01-February-07			Index Future	247.1200	246.5730	247.1190	246.5730	500.00
28/11/2006	CRD1 On 01-February-07			Index Future	106.7700	107.3040	106.7740	107.3040	10.00
28/11/2006	GOVI On 01-February-07			jGovi	249.1800	250.0810	249.1790	250.0810	71.00
28/11/2006	GOVI On 03-May-07			jGovi	254.6200	255.5460	254.6230	255.5460	118.00
28/11/2006	GOVI On 02-August-07			jGovi	260.0500	260.9960	260.0540	260.9960	0.00
28/11/2006	ILBI On 01-February-07			Index Future	272.5700	272.5490	272.5710	272.5490	0.00
28/11/2006	J153 On 31-August-10			jSwap	8.7200	8.6600	0.0412	0.0392	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
28/11/2006	J157 On 15-September-15			jSwap	8.4000	8.3350	0.0537	0.0577	0.00
28/11/2006	J186 On 21-December-26			jSwap	7.8100	7.7910	0.0323	0.0300	0.00
28/11/2006	J194 On 28-February-08			jSwap	8.9700	8.9430	0.0205	0.0202	0.00
28/11/2006	J201 On 22-December-14			jSwap	8.3900	8.3340	0.0551	0.0515	0.00
28/11/2006	J203 On 15-September-17			jSwap	8.2900	8.2420	0.0566	0.0534	0.00
28/11/2006	J204 On 21-December-18			jSwap	8.1900	8.1600	0.0546	0.0524	0.00
28/11/2006	J207 On 15-January-20			jSwap	8.1400	8.1160	0.0114	0.0096	0.00
28/11/2006	JBAR On 21-December-05			jBar	8.8700	0.0000	0.0000	0.0000	0.00
28/11/2006	JFRA On 01-February-07			jFra	9.0000	8.9920	0.0219	0.0219	0.00
28/11/2006	JFRA On 07-February-08			jFra	8.8700	8.8070	0.0216	0.0215	0.00
28/11/2006	JFRA On 03-May-07			jFra	9.1000	9.0740	0.0222	0.0221	0.00
28/11/2006	JFRA On 02-August-07			jFra	9.0400	8.9940	0.0221	0.0219	0.00
28/11/2006	JFRA On 01-November-07			jFra	8.9900	8.9700	0.0236	0.0235	0.00
28/11/2006	JN02 On 01-February-07			jNote	8.8700	8.8250	0.1617	0.1610	0.00
28/11/2006	JN02 On 03-May-07			jNote	8.8000	8.7470	0.1605	0.1597	0.00
28/11/2006	JN02 On 02-August-07			jNote	8.7100	8.6500	0.1590	0.1581	0.00
28/11/2006	JN05 On 01-February-07			jNote	8.5200	8.4550	0.3427	0.3408	0.00
28/11/2006	JN05 On 03-May-07			jNote	8.4700	8.4050	0.3412	0.3393	0.00
28/11/2006	JN05 On 02-August-07			jNote	8.4100	8.3470	0.3394	0.3375	0.00
28/11/2006	JN10 On 01-February-07			jNote	8.2300	8.1690	0.5529	0.5505	0.00
28/11/2006	JN10 On 03-May-07			jNote	8.1800	8.1260	0.5509	0.5488	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
28/11/2006	JN10 On 02-August-07			jNote	8.1300	8.0790	0.5487	0.5469	0.00
28/11/2006	JROD On 31-January-07			jRod	8.5200	8.5380	0.0015	0.0015	0.00
28/11/2006	JROD On 28-February-07			jRod	8.3700	8.3800	0.0020	0.0021	0.00
28/11/2006	JROD On 30-March-07			jRod	8.6400	8.6420	0.0033	0.0033	0.00
28/11/2006	JROD On 30-April-07			jRod	8.8800	8.8660	0.0044	0.0044	0.00
28/11/2006	JROD On 31-May-07			jRod	8.6600	8.6470	0.0050	0.0049	0.00
28/11/2006	JROD On 30-November-06			jRod	7.8800	7.8790	0.0001	0.0001	0.00
28/11/2006	JROD On 29-December-06			jRod	8.1400	8.1440	0.0005	0.0006	0.00
28/11/2006	OTH1 On 01-February-07			Index Future	245.7200	246.5310	245.7210	246.5310	15.00
28/11/2006	R153 On 01-February-07			Bond Future	8.1900	8.1150	120.3127	120.5448	67.00
28/11/2006	R153 On 03-May-07			Bond Future	8.1300	8.0600	116.3049	116.5223	0.00
28/11/2006	R153 On 02-August-07			Bond Future	7.9600	7.8830	119.1138	119.3343	0.00
28/11/2006	R157 On 01-February-07			Bond Future	7.9700	7.8900	139.3100	139.9097	0.00
28/11/2006	R157 On 03-May-07			Bond Future	7.9400	7.8550	135.4746	136.0611	504.00
28/11/2006	R157 On 02-August-07			Bond Future	7.8500	7.7640	138.7140	139.3323	0.00
28/11/2006	R186 On 01-February-07			Bond Future	7.5700	7.4890	131.2503	132.2146	2.00
28/11/2006	R186 On 03-May-07			Bond Future	7.5300	7.4480	134.2183	135.1814	0.00
28/11/2006	R186 On 02-August-07			Bond Future	7.4900	7.4130	131.8708	132.8068	0.00
28/11/2006	R194 On 01-February-07			Bond Future	8.7300	8.5740	105.6454	105.7981	0.00
28/11/2006	R194 On 03-May-07			Bond Future	8.5700	8.3940	102.9510	103.0874	0.00
28/11/2006	R194 On 02-August-07			Bond Future	8.3600	8.1730	105.2214	105.3259	0.00
28/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	933	1372	933	1372	0.00
28/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5726	4638	5726	4638	0.00
28/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	155	277	155	277	0.00
28/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10019	8614	10019	8614	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
28/11/2006	R201 On 01-February-07			Bond Future	7.9500	7.8630	105.7166	106.2468	0.00
28/11/2006	R201 On 03-May-07			Bond Future	7.9000	7.8090	108.1113	108.6307	0.00
28/11/2006	R201 On 02-August-07			Bond Future	7.8500	7.7640	106.0733	106.5641	0.00
28/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	37767	42379	37767	42379	0.00
28/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	3014	2323	3014	2323	0.00
28/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	40204	44897	40204	44897	0.00
28/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2612	2003	2612	2003	0.00
28/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3920	5256	3920	5256	0.00
28/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	31203	27237	31203	27237	0.00
28/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	177	290	177	290	0.00
28/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	74755	69566	74755	69566	0.00
28/11/2006	R203 On 01-February-07			Bond Future	7.8400	7.7520	106.1844	106.8248	0.00
28/11/2006	R203 On 03-May-07			Bond Future	7.7900	7.7040	104.4083	105.0414	0.00
28/11/2006	R203 On 02-August-07			Bond Future	7.7500	7.6620	106.7114	107.3224	0.00
28/11/2006	R204 On 01-February-07			Bond Future	7.8200	7.7380	102.3864	103.0295	0.00
28/11/2006	R204 On 03-May-07			Bond Future	7.7800	7.6940	104.7049	105.3422	0.00
28/11/2006	R204 On 02-August-07			Bond Future	7.7400	7.6570	102.9708	103.5865	0.00
28/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	70676	75380	70676	75380	0.00
28/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	15086	13633	15086	13633	0.00
28/11/2006	R206 On 01-February-07			Bond Future	7.9800	7.8950	97.9071	98.3683	0.00
28/11/2006	R206 On 03-May-07			Bond Future	7.9300	7.8410	100.1200	100.5754	0.00
28/11/2006	R206 On 02-August-07			Bond Future	7.8800	7.7960	98.5608	98.9847	0.00
28/11/2006	R207 On 01-February-07			Bond Future	7.7500	7.6620	96.3937	97.0887	0.00
28/11/2006	R207 On 03-May-07			Bond Future	7.7100	7.6210	98.5733	99.2637	0.00
28/11/2006	R207 On 02-August-07			Bond Future	7.6700	7.5850	97.1017	97.7789	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
28/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	78606	85104	78606	85104	0.00
28/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1727	1321	1727	1321	0.00
28/11/2006	TRT1 On 01-February-07			Index Future	246.2300	247.1190	246.2270	247.1190	500.00
29/11/2006	CRD1 On 01-February-07			Index Future	107.0000	106.7740	106.9980	106.7740	10.00
29/11/2006	GOVI On 01-February-07			jGovi	249.2700	249.1790	249.2660	249.1790	71.00
29/11/2006	GOVI On 03-May-07			jGovi	254.7100	254.6230	254.7070	254.6230	118.00
29/11/2006	GOVI On 02-August-07			jGovi	260.1400	260.0540	260.1420	260.0540	0.00
29/11/2006	ILBI On 01-February-07			Index Future	272.5700	272.5710	272.5710	272.5710	0.00
29/11/2006	J153 On 31-August-10			jSwap	8.7100	8.7180	0.0409	0.0412	0.00
29/11/2006	J157 On 15-September-15			jSwap	8.4000	8.3970	0.0538	0.0537	0.00
29/11/2006	J186 On 21-December-26			jSwap	7.8400	7.8140	0.0348	0.0323	0.00
29/11/2006	J194 On 28-February-08			jSwap	8.9800	8.9660	0.0208	0.0205	0.00
29/11/2006	J201 On 22-December-14			jSwap	8.3900	8.3940	0.0550	0.0551	0.00
29/11/2006	J203 On 15-September-17			jSwap	8.2800	8.2870	0.0562	0.0566	0.00
29/11/2006	J204 On 21-December-18			jSwap	8.1900	8.1890	0.0548	0.0546	0.00
29/11/2006	J207 On 15-January-20			jSwap	8.1500	8.1390	0.0120	0.0114	0.00
29/11/2006	JBAR On 21-December-05			jBar	8.8900	8.8710	0.0000	0.0000	0.00
29/11/2006	JFRA On 01-February-07			jFra	9.0400	9.0020	0.0220	0.0219	0.00
29/11/2006	JFRA On 07-February-08			jFra	8.8800	8.8720	0.0217	0.0216	0.00
29/11/2006	JFRA On 03-May-07			jFra	9.1300	9.1030	0.0223	0.0222	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
29/11/2006	JFRA On 02-August-07			jFra	9.0600	9.0440	0.0221	0.0221	0.00
29/11/2006	JFRA On 01-November-07			jFra	9.0200	8.9930	0.0236	0.0236	0.00
29/11/2006	JN02 On 01-February-07			jNote	8.8800	8.8650	0.1620	0.1617	0.00
29/11/2006	JN02 On 03-May-07			jNote	8.8100	8.7960	0.1607	0.1605	0.00
29/11/2006	JN02 On 02-August-07			jNote	8.7100	8.7080	0.1591	0.1590	0.00
29/11/2006	JN05 On 01-February-07			jNote	8.5000	8.5150	0.3422	0.3427	0.00
29/11/2006	JN05 On 03-May-07			jNote	8.4500	8.4650	0.3405	0.3412	0.00
29/11/2006	JN05 On 02-August-07			jNote	8.3900	8.4070	0.3387	0.3394	0.00
29/11/2006	JN10 On 01-February-07			jNote	8.2200	8.2260	0.5526	0.5529	0.00
29/11/2006	JN10 On 03-May-07			jNote	8.1700	8.1800	0.5506	0.5509	0.00
29/11/2006	JN10 On 02-August-07			jNote	8.1200	8.1290	0.5486	0.5487	0.00
29/11/2006	JROD On 31-January-07			jRod	8.5300	8.5220	0.0015	0.0015	0.00
29/11/2006	JROD On 28-February-07			jRod	8.3800	8.3740	0.0021	0.0020	0.00
29/11/2006	JROD On 30-March-07			jRod	8.6600	8.6430	0.0034	0.0033	0.00
29/11/2006	JROD On 30-April-07			jRod	8.9000	8.8800	0.0045	0.0044	0.00
29/11/2006	JROD On 31-May-07			jRod	8.6800	8.6630	0.0051	0.0050	0.00
29/11/2006	JROD On 30-November-06			jRod	7.8800	7.8790	0.0000	0.0001	0.00
29/11/2006	JROD On 29-December-06			jRod	8.1300	8.1350	0.0005	0.0005	0.00
29/11/2006	OTH1 On 01-February-07			Index Future	245.7900	245.7210	245.7900	245.7210	15.00
29/11/2006	R153 On 01-February-07			Bond Future	8.1700	8.1850	120.3789	120.3127	67.00
29/11/2006	R153 On 03-May-07			Bond Future	8.1100	8.1300	116.3669	116.3049	0.00
29/11/2006	R153 On 02-August-07			Bond Future	7.9300	7.9590	119.2008	119.1138	0.00
29/11/2006	R157 On 01-February-07			Bond Future	7.9500	7.9700	139.4596	139.3100	0.00
29/11/2006	R157 On 03-May-07			Bond Future	7.9200	7.9350	135.6209	135.4746	504.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2006	R157 On 02-August-07			Bond Future	7.8200	7.8500	138.9221	138.7140	0.00
29/11/2006	R186 On 01-February-07			Bond Future	7.5500	7.5660	131.4997	131.2503	2.00
29/11/2006	R186 On 03-May-07			Bond Future	7.5000	7.5250	134.4799	134.2183	0.00
29/11/2006	R186 On 02-August-07			Bond Future	7.4700	7.4880	132.1444	131.8708	0.00
29/11/2006	R194 On 01-February-07			Bond Future	8.7200	8.7260	105.6514	105.6454	0.00
29/11/2006	R194 On 03-May-07			Bond Future	8.5500	8.5690	102.9634	102.9510	0.00
29/11/2006	R194 On 02-August-07			Bond Future	8.3400	8.3640	105.2367	105.2214	0.00
29/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	932	933	932	933	0.00
29/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	5664	5726	5664	5726	0.00
29/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	153	155	153	155	0.00
29/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9957	10019	9957	10019	0.00
29/11/2006	R201 On 01-February-07			Bond Future	7.9300	7.9520	105.8414	105.7166	0.00
29/11/2006	R201 On 03-May-07			Bond Future	7.8800	7.8980	108.2394	108.1113	0.00
29/11/2006	R201 On 02-August-07			Bond Future	7.8300	7.8500	106.2100	106.0733	0.00
29/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	38759	37767	38759	37767	0.00
29/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2758	3014	2758	3014	0.00
29/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	41222	40204	41222	40204	0.00
29/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2382	2612	2382	2612	0.00
29/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	4116	3920	4116	3920	0.00
29/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	30151	31203	30151	31203	0.00
29/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	186	177	186	177	0.00
29/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	73516	74755	73516	74755	0.00
29/11/2006	R203 On 01-February-07			Bond Future	7.8200	7.8400	106.3295	106.1844	0.00
29/11/2006	R203 On 03-May-07			Bond Future	7.7700	7.7920	104.5661	104.4083	0.00
29/11/2006	R203 On 02-August-07			Bond Future	7.7300	7.7480	106.8743	106.7114	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
29/11/2006	R204 On 01-February-07			Bond Future	7.8000	7.8210	102.5409	102.3864	0.00
29/11/2006	R204 On 03-May-07			Bond Future	7.7600	7.7770	104.8733	104.7049	0.00
29/11/2006	R204 On 02-August-07			Bond Future	7.7200	7.7380	103.1451	102.9708	0.00
29/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	71918	70676	71918	70676	0.00
29/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	14585	15086	14585	15086	0.00
29/11/2006	R206 On 01-February-07			Bond Future	7.9600	7.9840	98.0364	97.9071	0.00
29/11/2006	R206 On 03-May-07			Bond Future	7.9000	7.9310	100.2614	100.1200	0.00
29/11/2006	R206 On 02-August-07			Bond Future	7.8500	7.8820	98.7035	98.5608	0.00
29/11/2006	R207 On 01-February-07			Bond Future	7.7300	7.7500	96.5905	96.3937	0.00
29/11/2006	R207 On 03-May-07			Bond Future	7.6800	7.7090	98.7845	98.5733	0.00
29/11/2006	R207 On 02-August-07			Bond Future	7.6400	7.6720	97.3189	97.1017	0.00
29/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	80553	78606	80553	78606	0.00
29/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1563	1727	1563	1727	0.00
29/11/2006	TRT1 On 01-February-07			Index Future	246.3200	246.2270	246.3160	246.2270	500.00
30/11/2006	CRD1 On 01-February-07			Index Future	106.5800	106.9980	106.5800	106.9980	10.00
30/11/2006	GOVI On 01-February-07			jGovi	248.2800	249.2660	248.2750	249.2660	71.00
30/11/2006	GOVI On 03-May-07			jGovi	253.6900	254.7070	253.6930	254.7070	118.00
30/11/2006	GOVI On 02-August-07			jGovi	259.1100	260.1420	259.1060	260.1420	0.00
30/11/2006	ILBI On 01-February-07			Index Future	272.9400	272.5710	272.9360	272.5710	0.00
30/11/2006	J153 On 31-August-10			jSwap	8.8300	8.7100	0.0447	0.0409	0.00
30/11/2006	J157 On 15-September-15			jSwap	8.4600	8.3960	0.0498	0.0538	0.00
30/11/2006	J186 On 21-December-26			jSwap	7.8800	7.8380	0.0390	0.0348	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
30/11/2006	J194 On 28-February-08			jSwap	9.0700	8.9830	0.0220	0.0208	0.00
30/11/2006	J201 On 22-December-14			jSwap	8.4600	8.3920	0.0592	0.0550	0.00
30/11/2006	J203 On 15-September-17			jSwap	8.3500	8.2820	0.0605	0.0562	0.00
30/11/2006	J204 On 21-December-18			jSwap	8.2400	8.1910	0.0588	0.0548	0.00
30/11/2006	J207 On 15-January-20			jSwap	8.1900	8.1460	0.0159	0.0120	0.00
30/11/2006	JBAR On 21-December-05			jBar	8.9200	8.8930	0.0000	0.0000	0.00
30/11/2006	JFRA On 01-February-07			jFra	9.1800	9.0390	0.0224	0.0220	0.00
30/11/2006	JFRA On 07-February-08			jFra	8.9900	8.8800	0.0219	0.0217	0.00
30/11/2006	JFRA On 03-May-07			jFra	9.2400	9.1320	0.0225	0.0223	0.00
30/11/2006	JFRA On 02-August-07			jFra	9.1800	9.0640	0.0224	0.0221	0.00
30/11/2006	JFRA On 01-November-07			jFra	9.1700	9.0150	0.0240	0.0236	0.00
30/11/2006	JN02 On 01-February-07			jNote	9.0200	8.8840	0.1641	0.1620	0.00
30/11/2006	JN02 On 03-May-07			jNote	8.9400	8.8080	0.1628	0.1607	0.00
30/11/2006	JN02 On 02-August-07			jNote	8.8500	8.7110	0.1613	0.1591	0.00
30/11/2006	JN05 On 01-February-07			jNote	8.6300	8.5000	0.3462	0.3422	0.00
30/11/2006	JN05 On 03-May-07			jNote	8.5700	8.4460	0.3445	0.3405	0.00
30/11/2006	JN05 On 02-August-07			jNote	8.5100	8.3870	0.3426	0.3387	0.00
30/11/2006	JN10 On 01-February-07			jNote	8.2900	8.2180	0.5548	0.5526	0.00
30/11/2006	JN10 On 03-May-07			jNote	8.2400	8.1720	0.5527	0.5506	0.00
30/11/2006	JN10 On 02-August-07			jNote	8.1800	8.1210	0.5504	0.5486	0.00
30/11/2006	JROD On 31-January-07			jRod	8.5300	8.5260	0.0015	0.0015	0.00
30/11/2006	JROD On 28-February-07			jRod	8.9200	8.3820	0.0024	0.0021	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
30/11/2006	JROD On 30-March-07			jRod	8.6700	8.6560	0.0035	0.0034	0.00
30/11/2006	JROD On 30-April-07			jRod	8.9200	8.8960	0.0046	0.0045	0.00
30/11/2006	JROD On 31-May-07			jRod	9.1200	8.6750	0.0056	0.0051	0.00
30/11/2006	JROD On 30-November-06			jRod	7.8800	7.8790	7.8790	0.0000	0.00
30/11/2006	JROD On 29-December-06			jRod	8.1300	8.1330	0.0005	0.0005	0.00
30/11/2006	OTH1 On 01-February-07			Index Future	244.8300	245.7900	244.8330	245.7900	15.00
30/11/2006	R153 On 01-February-07			Bond Future	8.3100	8.1650	119.9163	120.3789	26.00
30/11/2006	R153 On 03-May-07			Bond Future	8.2500	8.1100	115.9333	116.3669	0.00
30/11/2006	R153 On 02-August-07			Bond Future	8.0800	7.9290	118.7753	119.2008	0.00
30/11/2006	R157 On 01-February-07			Bond Future	8.0200	7.9500	138.9369	139.4596	0.00
30/11/2006	R157 On 03-May-07			Bond Future	7.9900	7.9150	135.1098	135.6209	504.00
30/11/2006	R157 On 02-August-07			Bond Future	7.8800	7.8210	138.4850	138.9221	0.00
30/11/2006	R186 On 01-February-07			Bond Future	7.6100	7.5460	130.7412	131.4997	2.00
30/11/2006	R186 On 03-May-07			Bond Future	7.5600	7.5040	133.7346	134.4799	0.00
30/11/2006	R186 On 02-August-07			Bond Future	7.5200	7.4660	131.4251	132.1444	0.00
30/11/2006	R194 On 01-February-07			Bond Future	8.9000	8.7200	105.4671	105.6514	0.00
30/11/2006	R194 On 03-May-07			Bond Future	8.7700	8.5530	102.7970	102.9634	0.00
30/11/2006	R194 On 02-August-07			Bond Future	8.5800	8.3360	105.1034	105.2367	0.00
30/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	552	932	552	932	0.00
30/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7128	5664	7128	5664	0.00
30/11/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	70	153	70	153	0.00
30/11/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11717	9957	11717	9957	0.00
30/11/2006	R201 On 01-February-07			Bond Future	8.0000	7.9310	105.4439	105.8414	0.00
30/11/2006	R201 On 03-May-07			Bond Future	7.9400	7.8760	107.8616	108.2394	0.00
30/11/2006	R201 On 02-August-07			Bond Future	7.8900	7.8260	105.8573	106.2100	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
30/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	35354	38759	35354	38759	0.00
30/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	3327	2758	3327	2758	0.00
30/11/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	37749	41222	37749	41222	0.00
30/11/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2884	2382	2884	2382	0.00
30/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3236	4116	3236	4116	0.00
30/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	33247	30151	33247	30151	0.00
30/11/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	124	186	124	186	0.00
30/11/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	77429	73516	77429	73516	0.00
30/11/2006	R203 On 01-February-07			Bond Future	7.8900	7.8200	105.8516	106.3295	0.00
30/11/2006	R203 On 03-May-07			Bond Future	7.8400	7.7700	104.0936	104.5661	0.00
30/11/2006	R203 On 02-August-07			Bond Future	7.7900	7.7250	106.4288	106.8743	0.00
30/11/2006	R204 On 01-February-07			Bond Future	7.8700	7.8010	102.0324	102.5409	0.00
30/11/2006	R204 On 03-May-07			Bond Future	7.8200	7.7550	104.3692	104.8733	0.00
30/11/2006	R204 On 02-August-07			Bond Future	7.7800	7.7150	102.6685	103.1451	0.00
30/11/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	68318	71918	68318	71918	0.00
30/11/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	15751	14585	15751	14585	0.00
30/11/2006	R206 On 01-February-07			Bond Future	8.0300	7.9590	97.6903	98.0364	0.00
30/11/2006	R206 On 03-May-07			Bond Future	7.9700	7.9030	99.9285	100.2614	0.00
30/11/2006	R206 On 02-August-07			Bond Future	7.9100	7.8530	98.4036	98.7035	0.00
30/11/2006	R207 On 01-February-07			Bond Future	7.7900	7.7250	96.0722	96.5905	0.00
30/11/2006	R207 On 03-May-07			Bond Future	7.7500	7.6820	98.2773	98.7845	0.00
30/11/2006	R207 On 02-August-07			Bond Future	7.7100	7.6440	96.8310	97.3189	0.00
30/11/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	75810	80553	75810	80553	0.00
30/11/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1892	1563	1892	1563	0.00
30/11/2006	TRT1 On 01-February-07			Index Future	245.3400	246.3160	245.3370	246.3160	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
01/12/2006	CRD1 On 01-February-07			Index Future	106.7100	106.5800	106.7080	106.5800	10.00
01/12/2006	GOVI On 01-February-07			jGovi	248.6700	248.2750	248.6680	248.2750	71.00
01/12/2006	GOVI On 03-May-07			jGovi	254.0500	253.6930	254.0510	253.6930	118.00
01/12/2006	GOVI On 02-August-07			jGovi	259.4700	259.1060	259.4720	259.1060	0.00
01/12/2006	ILBI On 01-February-07			Index Future	272.9600	272.9360	272.9620	272.9360	0.00
01/12/2006	J153 On 31-August-10			jSwap	8.8000	8.8250	0.0437	0.0447	0.00
01/12/2006	J157 On 15-September-15			jSwap	8.4300	8.4570	0.0516	0.0498	0.00
01/12/2006	J186 On 21-December-26			jSwap	7.8500	7.8810	0.0361	0.0390	0.00
01/12/2006	J194 On 28-February-08			jSwap	9.0700	9.0720	0.0220	0.0220	0.00
01/12/2006	J201 On 22-December-14			jSwap	8.4300	8.4630	0.0573	0.0592	0.00
01/12/2006	J203 On 15-September-17			jSwap	8.3100	8.3450	0.0583	0.0605	0.00
01/12/2006	J204 On 21-December-18			jSwap	8.2100	8.2440	0.0562	0.0588	0.00
01/12/2006	J207 On 15-January-20			jSwap	8.1600	8.1940	0.0131	0.0159	0.00
01/12/2006	JBAR On 21-December-05			jBar	8.9800	8.9180	0.0000	0.0000	0.00
01/12/2006	JFRA On 01-February-07			jFra	9.1800	9.1800	0.0224	0.0224	0.00
01/12/2006	JFRA On 07-February-08			jFra	9.0000	8.9850	0.0219	0.0219	0.00
01/12/2006	JFRA On 03-May-07			jFra	9.2400	9.2360	0.0225	0.0225	0.00
01/12/2006	JFRA On 02-August-07			jFra	9.1900	9.1840	0.0224	0.0224	0.00
01/12/2006	JFRA On 01-November-07			jFra	9.1700	9.1700	0.0240	0.0240	0.00
01/12/2006	JN02 On 01-February-07			jNote	9.0100	9.0150	0.1641	0.1641	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
01/12/2006	JN02 On 03-May-07			jNote	8.9200	8.9380	0.1626	0.1628	0.00
01/12/2006	JN02 On 02-August-07			jNote	8.8200	8.8450	0.1608	0.1613	0.00
01/12/2006	JN05 On 01-February-07			jNote	8.6000	8.6280	0.3451	0.3462	0.00
01/12/2006	JN05 On 03-May-07			jNote	8.5400	8.5710	0.3434	0.3445	0.00
01/12/2006	JN05 On 02-August-07			jNote	8.4700	8.5100	0.3414	0.3426	0.00
01/12/2006	JN10 On 01-February-07			jNote	8.2500	8.2860	0.5533	0.5548	0.00
01/12/2006	JN10 On 03-May-07			jNote	8.2000	8.2360	0.5511	0.5527	0.00
01/12/2006	JN10 On 02-August-07			jNote	8.1400	8.1810	0.5487	0.5504	0.00
01/12/2006	JROD On 31-January-07			jRod	8.5500	8.5310	0.0019	0.0015	0.00
01/12/2006	JROD On 28-February-07			jRod	8.9600	8.9180	0.0029	0.0024	0.00
01/12/2006	JROD On 30-March-07			jRod	8.7000	8.6730	0.0040	0.0035	0.00
01/12/2006	JROD On 30-April-07			jRod	8.9500	8.9210	0.0052	0.0046	0.00
01/12/2006	JROD On 31-May-07			jRod	9.1500	9.1170	0.0061	0.0056	0.00
01/12/2006	JROD On 29-December-06			jRod	8.1300	8.1300	0.0009	0.0005	0.00
01/12/2006	OTH1 On 01-February-07			Index Future	245.1300	244.8330	245.1300	244.8330	15.00
01/12/2006	R153 On 01-February-07			Bond Future	8.2900	8.3050	119.9822	119.9163	26.00
01/12/2006	R153 On 03-May-07			Bond Future	8.2300	8.2500	115.9952	115.9333	0.00
01/12/2006	R153 On 02-August-07			Bond Future	8.0600	8.0760	118.8158	118.7753	0.00
01/12/2006	R157 On 01-February-07			Bond Future	8.0000	8.0200	139.1233	138.9369	0.00
01/12/2006	R157 On 03-May-07			Bond Future	7.9600	7.9850	135.2920	135.1098	504.00
01/12/2006	R157 On 02-August-07			Bond Future	7.8600	7.8820	138.6424	138.4850	0.00
01/12/2006	R186 On 01-February-07			Bond Future	7.5800	7.6070	131.0885	130.7412	2.00
01/12/2006	R186 On 03-May-07			Bond Future	7.5400	7.5640	134.0443	133.7346	0.00
01/12/2006	R186 On 02-August-07			Bond Future	7.5000	7.5240	131.7220	131.4251	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
01/12/2006	R194 On 01-February-07			Bond Future	8.8500	8.9040	105.5191	105.4671	0.00
01/12/2006	R194 On 03-May-07			Bond Future	8.7500	8.7670	102.8086	102.7970	0.00
01/12/2006	R194 On 02-August-07			Bond Future	8.5800	8.5800	105.1012	105.1034	0.00
01/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	627	552	627	552	0.00
01/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6682	7128	6682	7128	0.00
01/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	84	70	84	70	0.00
01/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11210	11717	11210	11717	0.00
01/12/2006	R201 On 01-February-07			Bond Future	7.9700	7.9980	105.6217	105.4439	0.00
01/12/2006	R201 On 03-May-07			Bond Future	7.9200	7.9410	108.0009	107.8616	0.00
01/12/2006	R201 On 02-August-07			Bond Future	7.8700	7.8880	105.9823	105.8573	0.00
01/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	36766	35354	36766	35354	0.00
01/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2962	3327	2962	3327	0.00
01/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	39200	37749	39200	37749	0.00
01/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2558	2884	2558	2884	0.00
01/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3506	3236	3506	3236	0.00
01/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	31739	33247	31739	33247	0.00
01/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	137	124	137	124	0.00
01/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	75664	77429	75664	77429	0.00
01/12/2006	R203 On 01-February-07			Bond Future	7.8600	7.8860	106.0612	105.8516	0.00
01/12/2006	R203 On 03-May-07			Bond Future	7.8100	7.8360	104.2651	104.0936	0.00
01/12/2006	R203 On 02-August-07			Bond Future	7.7700	7.7880	106.5912	106.4288	0.00
01/12/2006	R204 On 01-February-07			Bond Future	7.8400	7.8670	102.2554	102.0324	0.00
01/12/2006	R204 On 03-May-07			Bond Future	7.8000	7.8210	104.5597	104.3692	0.00
01/12/2006	R204 On 02-August-07			Bond Future	7.7600	7.7780	102.8422	102.6685	0.00
01/12/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	69537	68318	69537	68318	0.00
01/12/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	15233	15751	15233	15751	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
01/12/2006	R206 On 01-February-07			Bond Future	8.0000	8.0260	97.8503	97.6903	0.00
01/12/2006	R206 On 03-May-07			Bond Future	7.9400	7.9690	100.0544	99.9285	0.00
01/12/2006	R206 On 02-August-07			Bond Future	7.8900	7.9140	98.5117	98.4036	0.00
01/12/2006	R207 On 01-February-07			Bond Future	7.7600	7.7910	96.2995	96.0722	0.00
01/12/2006	R207 On 03-May-07			Bond Future	7.7200	7.7470	98.4641	98.2773	0.00
01/12/2006	R207 On 02-August-07			Bond Future	7.6800	7.7070	97.0165	96.8310	0.00
01/12/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	77518	75810	77518	75810	0.00
01/12/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1732	1892	1732	1892	0.00
01/12/2006	TRT1 On 01-February-07			Index Future	245.6800	245.3370	245.6830	245.3370	500.00