



Derivatives Weekly Statistics Report

From 2006/12/11 To 2006/12/15

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2006	CRD1 On 01-February-07			Index Future	106.6600	106.6930	106.6590	106.6930	10.00
11/12/2006	GOVI On 01-February-07			jGovi	248.5700	248.6970	248.5660	248.6970	66.00
11/12/2006	GOVI On 03-May-07			jGovi	254.1000	254.2330	254.0980	254.2330	118.00
11/12/2006	GOVI On 02-August-07			jGovi	259.6400	259.7810	259.6440	259.7810	0.00
11/12/2006	ILBI On 01-February-07			Index Future	272.8100	272.8080	272.8080	272.8080	0.00
11/12/2006	J153 On 31-August-10			jSwap	8.9000	8.8910	0.0472	0.0469	0.00
11/12/2006	J157 On 15-September-15			jSwap	8.5100	8.4840	0.0466	0.0481	0.00
11/12/2006	J186 On 21-December-26			jSwap	7.9100	7.8940	0.0420	0.0404	0.00
11/12/2006	J194 On 28-February-08			jSwap	9.1400	9.1430	0.0229	0.0230	0.00
11/12/2006	J201 On 22-December-14			jSwap	8.5100	8.4890	0.0619	0.0608	0.00
11/12/2006	J203 On 15-September-17			jSwap	8.3900	8.3580	0.0634	0.0615	0.00
11/12/2006	J204 On 21-December-18			jSwap	8.2800	8.2660	0.0617	0.0605	0.00
11/12/2006	J207 On 15-January-20			jSwap	8.2300	8.2210	0.0189	0.0182	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
11/12/2006	JBAR On 21-December-05			jBar	9.1000	9.0380	0.0000	0.0000	0.00
11/12/2006	JFRA On 01-February-07			jFra	9.2000	9.1980	0.0224	0.0224	0.00
11/12/2006	JFRA On 07-February-08			jFra	9.1100	9.1360	0.0222	0.0223	0.00
11/12/2006	JFRA On 03-May-07			jFra	9.3200	9.3550	0.0227	0.0228	0.00
11/12/2006	JFRA On 02-August-07			jFra	9.3100	9.3330	0.0227	0.0227	0.00
11/12/2006	JFRA On 01-November-07			jFra	9.3000	9.2640	0.0244	0.0243	0.00
11/12/2006	JN02 On 01-February-07			jNote	9.1100	9.1090	0.1657	0.1657	0.00
11/12/2006	JN02 On 03-May-07			jNote	9.0400	9.0390	0.1645	0.1645	0.00
11/12/2006	JN02 On 02-August-07			jNote	8.9500	8.9380	0.1630	0.1628	0.00
11/12/2006	JN05 On 01-February-07			jNote	8.7000	8.6820	0.3482	0.3478	0.00
11/12/2006	JN05 On 03-May-07			jNote	8.6400	8.6240	0.3464	0.3459	0.00
11/12/2006	JN05 On 02-August-07			jNote	8.5700	8.5540	0.3443	0.3438	0.00
11/12/2006	JN10 On 01-February-07			jNote	8.3300	8.2960	0.5562	0.5547	0.00
11/12/2006	JN10 On 03-May-07			jNote	8.2800	8.2460	0.5540	0.5526	0.00
11/12/2006	JN10 On 02-August-07			jNote	8.2200	8.1890	0.5517	0.5503	0.00
11/12/2006	JROD On 31-January-07			jRod	8.5800	8.5670	0.0017	0.0021	0.00
11/12/2006	JROD On 28-February-07			jRod	8.9600	8.9270	0.0025	0.0029	0.00
11/12/2006	JROD On 30-March-07			jRod	8.6900	8.6730	0.0036	0.0039	0.00
11/12/2006	JROD On 30-April-07			jRod	8.9400	8.9350	0.0048	0.0052	0.00
11/12/2006	JROD On 31-May-07			jRod	9.1500	9.1560	0.0058	0.0062	0.00
11/12/2006	JROD On 29-December-06			jRod	8.1700	8.1700	0.0006	0.0011	0.00
11/12/2006	OTH1 On 01-February-07			Index Future	244.9800	245.0750	244.9840	245.0750	15.00
11/12/2006	R153 On 01-February-07			Bond Future	8.3400	8.3200	119.8174	119.8668	62.00
11/12/2006	R153 On 03-May-07			Bond Future	8.2900	8.2800	115.8253	115.8407	1.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2006	R153 On 02-August-07			Bond Future	8.1200	8.1150	118.6368	118.6628	0.00
11/12/2006	R157 On 01-February-07			Bond Future	8.0100	7.9900	139.0114	139.1606	0.00
11/12/2006	R157 On 03-May-07			Bond Future	7.9900	7.9650	135.1098	135.2556	504.00
11/12/2006	R157 On 02-August-07			Bond Future	7.8800	7.8620	138.4993	138.6281	0.00
11/12/2006	R186 On 01-February-07			Bond Future	7.5700	7.5460	131.2503	131.4997	2.00
11/12/2006	R186 On 03-May-07			Bond Future	7.5200	7.5050	134.2307	134.4674	0.00
11/12/2006	R186 On 02-August-07			Bond Future	7.4900	7.4660	131.9081	132.1444	0.00
11/12/2006	R194 On 01-February-07			Bond Future	8.9200	8.9010	105.4521	105.4701	0.00
11/12/2006	R194 On 03-May-07			Bond Future	8.8200	8.8080	102.7597	102.7651	0.00
11/12/2006	R194 On 02-August-07			Bond Future	8.6700	8.6740	105.0543	105.0521	0.00
11/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	393	455	393	455	0.00
11/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7119	7001	7119	7001	0.00
11/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	36	47	36	47	0.00
11/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11833	11664	11833	11664	0.00
11/12/2006	R201 On 01-February-07			Bond Future	8.0000	7.9810	105.4262	105.5446	0.00
11/12/2006	R201 On 03-May-07			Bond Future	7.9500	7.9300	107.8210	107.9254	0.00
11/12/2006	R201 On 02-August-07			Bond Future	7.9000	7.8800	105.8006	105.9027	0.00
11/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	34413	35631	34413	35631	0.00
11/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2564	2598	2564	2598	0.00
11/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	36865	38088	36865	38088	0.00
11/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2177	2216	2177	2216	0.00
11/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2447	2857	2447	2857	0.00
11/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	32635	31861	32635	31861	0.00
11/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	55	79	55	79	0.00
11/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	77537	76377	77537	76377	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
11/12/2006	R203 On 01-February-07			Bond Future	7.8700	7.8490	105.9744	106.1192	0.00
11/12/2006	R203 On 03-May-07			Bond Future	7.8200	7.8030	104.2007	104.3295	0.00
11/12/2006	R203 On 02-August-07			Bond Future	7.7800	7.7560	106.5205	106.6548	0.00
11/12/2006	R204 On 01-February-07			Bond Future	7.8400	7.8150	102.2785	102.4327	0.00
11/12/2006	R204 On 03-May-07			Bond Future	7.7900	7.7720	104.5979	104.7431	0.00
11/12/2006	R204 On 02-August-07			Bond Future	7.7500	7.7300	102.8875	103.0314	0.00
11/12/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	69254	70516	69254	70516	0.00
11/12/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	14497	14320	14497	14320	0.00
11/12/2006	R206 On 01-February-07			Bond Future	8.0300	8.0080	97.6800	97.7832	0.00
11/12/2006	R206 On 03-May-07			Bond Future	7.9800	7.9570	99.8932	99.9889	0.00
11/12/2006	R206 On 02-August-07			Bond Future	7.9200	7.9060	98.3546	98.4429	0.00
11/12/2006	R207 On 01-February-07			Bond Future	7.7700	7.7450	96.2759	96.4330	0.00
11/12/2006	R207 On 03-May-07			Bond Future	7.7200	7.7040	98.4641	98.6124	0.00
11/12/2006	R207 On 02-August-07			Bond Future	7.6800	7.6640	97.0165	97.1637	0.00
11/12/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	77283	78740	77283	78740	0.00
11/12/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1496	1471	1496	1471	0.00
11/12/2006	TRT1 On 01-February-07			Index Future	245.6200	245.7480	245.6210	245.7480	500.00
12/12/2006	CRD1 On 01-February-07			Index Future	106.8900	106.6590	106.8920	106.6590	10.00
12/12/2006	GOVI On 01-February-07			jGovi	249.2100	248.5660	249.2090	248.5660	66.00
12/12/2006	GOVI On 03-May-07			jGovi	254.7500	254.0980	254.7540	254.0980	118.00
12/12/2006	GOVI On 02-August-07			jGovi	260.3100	259.6440	260.3140	259.6440	0.00
12/12/2006	ILBI On 01-February-07			Index Future	272.8100	272.8080	272.8080	272.8080	0.00
12/12/2006	J153 On 31-August-10			jSwap	8.8500	8.8990	0.0455	0.0472	0.00

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12/12/2006	J157 On 15-September-15			jSwap	8.4900	8.5080	0.0480	0.0466	0.00
12/12/2006	J186 On 21-December-26			jSwap	7.8900	7.9100	0.0403	0.0420	0.00
12/12/2006	J194 On 28-February-08			jSwap	9.1000	9.1370	0.0224	0.0229	0.00
12/12/2006	J201 On 22-December-14			jSwap	8.4800	8.5080	0.0605	0.0619	0.00
12/12/2006	J203 On 15-September-17			jSwap	8.3800	8.3850	0.0634	0.0634	0.00
12/12/2006	J204 On 21-December-18			jSwap	8.2900	8.2810	0.0622	0.0617	0.00
12/12/2006	J207 On 15-January-20			jSwap	8.2400	8.2300	0.0196	0.0189	0.00
12/12/2006	JBAR On 21-December-05			jBar	9.1400	9.0980	0.0000	0.0000	0.00
12/12/2006	JFRA On 01-February-07			jFra	9.2100	9.1980	0.0224	0.0224	0.00
12/12/2006	JFRA On 07-February-08			jFra	9.0400	9.1110	0.0220	0.0222	0.00
12/12/2006	JFRA On 03-May-07			jFra	9.2800	9.3200	0.0226	0.0227	0.00
12/12/2006	JFRA On 02-August-07			jFra	9.2500	9.3110	0.0225	0.0227	0.00
12/12/2006	JFRA On 01-November-07			jFra	9.1800	9.2950	0.0241	0.0244	0.00
12/12/2006	JN02 On 01-February-07			jNote	9.0400	9.1060	0.1645	0.1657	0.00
12/12/2006	JN02 On 03-May-07			jNote	8.9600	9.0420	0.1632	0.1645	0.00
12/12/2006	JN02 On 02-August-07			jNote	8.8600	8.9510	0.1616	0.1630	0.00
12/12/2006	JN05 On 01-February-07			jNote	8.6500	8.6950	0.3468	0.3482	0.00
12/12/2006	JN05 On 03-May-07			jNote	8.5900	8.6380	0.3449	0.3464	0.00
12/12/2006	JN05 On 02-August-07			jNote	8.5200	8.5700	0.3429	0.3443	0.00
12/12/2006	JN10 On 01-February-07			jNote	8.3200	8.3270	0.5563	0.5562	0.00
12/12/2006	JN10 On 03-May-07			jNote	8.2700	8.2760	0.5544	0.5540	0.00

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12/12/2006	JN10 On 02-August-07			jNote	8.2200	8.2190	0.5523	0.5517	0.00
12/12/2006	JROD On 31-January-07			jRod	8.5900	8.5780	0.0017	0.0017	0.00
12/12/2006	JROD On 28-February-07			jRod	8.9900	8.9550	0.0026	0.0025	0.00
12/12/2006	JROD On 30-March-07			jRod	8.7100	8.6890	0.0037	0.0036	0.00
12/12/2006	JROD On 30-April-07			jRod	8.9600	8.9430	0.0049	0.0048	0.00
12/12/2006	JROD On 31-May-07			jRod	9.1600	9.1520	0.0058	0.0058	0.00
12/12/2006	JROD On 29-December-06			jRod	8.1700	8.1670	0.0006	0.0006	0.00
12/12/2006	OTH1 On 01-February-07			Index Future	245.5400	244.9840	245.5390	244.9840	15.00
12/12/2006	R153 On 01-February-07			Bond Future	8.2800	8.3350	119.9987	119.8174	62.00
12/12/2006	R153 On 03-May-07			Bond Future	8.2400	8.2850	115.9642	115.8253	1.00
12/12/2006	R153 On 02-August-07			Bond Future	8.0500	8.1240	118.8475	118.6368	0.00
12/12/2006	R157 On 01-February-07			Bond Future	7.9600	8.0100	139.3848	139.0114	0.00
12/12/2006	R157 On 03-May-07			Bond Future	7.9400	7.9850	135.4746	135.1098	504.00
12/12/2006	R157 On 02-August-07			Bond Future	7.8300	7.8800	138.8934	138.4993	0.00
12/12/2006	R186 On 01-February-07			Bond Future	7.5100	7.5660	132.0133	131.2503	2.00
12/12/2006	R186 On 03-May-07			Bond Future	7.4600	7.5240	135.0055	134.2307	0.00
12/12/2006	R186 On 02-August-07			Bond Future	7.4200	7.4850	132.7065	131.9081	0.00
12/12/2006	R194 On 01-February-07			Bond Future	8.8500	8.9190	105.5261	105.4521	0.00
12/12/2006	R194 On 03-May-07			Bond Future	8.7100	8.8150	102.8390	102.7597	0.00
12/12/2006	R194 On 02-August-07			Bond Future	8.5400	8.6700	105.1241	105.0543	0.00
12/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	486	393	486	393	0.00
12/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6472	7119	6472	7119	0.00
12/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	48	36	48	36	0.00
12/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11105	11833	11105	11833	0.00

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12/12/2006	R201 On 01-February-07			Bond Future	7.9500	8.0010	105.7344	105.4262	0.00
12/12/2006	R201 On 03-May-07			Bond Future	7.8900	7.9480	108.1346	107.8210	0.00
12/12/2006	R201 On 02-August-07			Bond Future	7.8400	7.8980	106.1131	105.8006	0.00
12/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	36995	34413	36995	34413	0.00
12/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2063	2564	2063	2564	0.00
12/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	39509	36865	39509	36865	0.00
12/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	1739	2177	1739	2177	0.00
12/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2904	2447	2904	2447	0.00
12/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	30009	32635	30009	32635	0.00
12/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	70	55	70	55	0.00
12/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	74470	77537	74470	77537	0.00
12/12/2006	R203 On 01-February-07			Bond Future	7.8200	7.8690	106.3440	105.9744	0.00
12/12/2006	R203 On 03-May-07			Bond Future	7.7700	7.8210	104.5804	104.2007	0.00
12/12/2006	R203 On 02-August-07			Bond Future	7.7200	7.7750	106.9027	106.5205	0.00
12/12/2006	R204 On 01-February-07			Bond Future	7.7800	7.8350	102.6724	102.2785	0.00
12/12/2006	R204 On 03-May-07			Bond Future	7.7400	7.7910	105.0037	104.5979	0.00
12/12/2006	R204 On 02-August-07			Bond Future	7.7000	7.7490	103.2970	102.8875	0.00
12/12/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	72278	69254	72278	69254	0.00
12/12/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	13426	14497	13426	14497	0.00
12/12/2006	R206 On 01-February-07			Bond Future	7.9800	8.0280	97.9433	97.6800	0.00
12/12/2006	R206 On 03-May-07			Bond Future	7.9200	7.9760	100.1704	99.8932	0.00
12/12/2006	R206 On 02-August-07			Bond Future	7.8700	7.9240	98.6247	98.3546	0.00
12/12/2006	R207 On 01-February-07			Bond Future	7.7100	7.7650	96.6772	96.2759	0.00
12/12/2006	R207 On 03-May-07			Bond Future	7.6700	7.7230	98.8785	98.4641	0.00
12/12/2006	R207 On 02-August-07			Bond Future	7.6300	7.6830	97.4278	97.0165	0.00
12/12/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	81161	77283	81161	77283	0.00

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12/12/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1231	1496	1231	1496	0.00
12/12/2006	TRT1 On 01-February-07			Index Future	246.2500	245.6210	246.2530	245.6210	500.00
13/12/2006	CRD1 On 01-February-07			Index Future	106.8100	106.8920	106.8110	106.8920	10.00
13/12/2006	GOVI On 01-February-07			jGovi	248.8700	249.2090	248.8740	249.2090	66.00
13/12/2006	GOVI On 03-May-07			jGovi	254.4100	254.7540	254.4070	254.7540	118.00
13/12/2006	GOVI On 02-August-07			jGovi	259.9600	260.3140	259.9620	260.3140	0.00
13/12/2006	ILBI On 01-February-07			Index Future	272.8100	272.8080	272.8080	272.8080	0.00
13/12/2006	J153 On 31-August-10			jSwap	8.8100	8.8460	0.0444	0.0455	0.00
13/12/2006	J157 On 15-September-15			jSwap	8.5000	8.4870	0.0474	0.0480	0.00
13/12/2006	J186 On 21-December-26			jSwap	7.9100	7.8930	0.0420	0.0403	0.00
13/12/2006	J194 On 28-February-08			jSwap	9.0500	9.0950	0.0218	0.0224	0.00
13/12/2006	J201 On 22-December-14			jSwap	8.4900	8.4830	0.0610	0.0605	0.00
13/12/2006	J203 On 15-September-17			jSwap	8.3900	8.3830	0.0639	0.0634	0.00
13/12/2006	J204 On 21-December-18			jSwap	8.2900	8.2870	0.0628	0.0622	0.00
13/12/2006	J207 On 15-January-20			jSwap	8.2400	8.2380	0.0200	0.0196	0.00
13/12/2006	JBAR On 21-December-05			jBar	9.1800	9.1380	0.0000	0.0000	0.00
13/12/2006	JFRA On 01-February-07			jFra	9.2000	9.2050	0.0224	0.0224	0.00
13/12/2006	JFRA On 07-February-08			jFra	8.9000	9.0370	0.0217	0.0220	0.00
13/12/2006	JFRA On 03-May-07			jFra	9.2400	9.2820	0.0225	0.0226	0.00
13/12/2006	JFRA On 02-August-07			jFra	9.1700	9.2470	0.0223	0.0225	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
13/12/2006	JFRA On 01-November-07			jFra	9.1100	9.1840	0.0239	0.0241	0.00
13/12/2006	JN02 On 01-February-07			jNote	8.9600	9.0360	0.1632	0.1645	0.00
13/12/2006	JN02 On 03-May-07			jNote	8.8700	8.9590	0.1618	0.1632	0.00
13/12/2006	JN02 On 02-August-07			jNote	8.7800	8.8630	0.1603	0.1616	0.00
13/12/2006	JN05 On 01-February-07			jNote	8.6200	8.6470	0.3463	0.3468	0.00
13/12/2006	JN05 On 03-May-07			jNote	8.5700	8.5880	0.3445	0.3449	0.00
13/12/2006	JN05 On 02-August-07			jNote	8.5100	8.5220	0.3427	0.3429	0.00
13/12/2006	JN10 On 01-February-07			jNote	8.3300	8.3170	0.5571	0.5563	0.00
13/12/2006	JN10 On 03-May-07			jNote	8.2800	8.2690	0.5552	0.5544	0.00
13/12/2006	JN10 On 02-August-07			jNote	8.2300	8.2170	0.5531	0.5523	0.00
13/12/2006	JROD On 31-January-07			jRod	8.6000	8.5940	0.0017	0.0017	0.00
13/12/2006	JROD On 28-February-07			jRod	9.0100	8.9870	0.0026	0.0026	0.00
13/12/2006	JROD On 30-March-07			jRod	8.7300	8.7070	0.0038	0.0037	0.00
13/12/2006	JROD On 30-April-07			jRod	8.9800	8.9580	0.0050	0.0049	0.00
13/12/2006	JROD On 31-May-07			jRod	9.1900	9.1580	0.0060	0.0058	0.00
13/12/2006	JROD On 29-December-06			jRod	8.1700	8.1680	0.0006	0.0006	0.00
13/12/2006	OTH1 On 01-February-07			Index Future	245.3200	245.5390	245.3150	245.5390	15.00
13/12/2006	R153 On 01-February-07			Bond Future	8.2700	8.2800	120.0317	119.9987	62.00
13/12/2006	R153 On 03-May-07			Bond Future	8.2300	8.2400	115.9952	115.9642	1.00
13/12/2006	R153 On 02-August-07			Bond Future	8.0300	8.0510	118.9227	118.8475	0.00
13/12/2006	R157 On 01-February-07			Bond Future	7.9800	7.9600	139.2353	139.3848	0.00
13/12/2006	R157 On 03-May-07			Bond Future	7.9600	7.9350	135.3285	135.4746	504.00
13/12/2006	R157 On 02-August-07			Bond Future	7.8400	7.8250	138.7714	138.8934	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
13/12/2006	R186 On 01-February-07			Bond Future	7.5400	7.5050	131.5497	132.0133	2.00
13/12/2006	R186 On 03-May-07			Bond Future	7.5000	7.4620	134.5673	135.0055	0.00
13/12/2006	R186 On 02-August-07			Bond Future	7.4600	7.4210	132.2690	132.7065	0.00
13/12/2006	R194 On 01-February-07			Bond Future	8.8300	8.8450	105.5432	105.5261	0.00
13/12/2006	R194 On 03-May-07			Bond Future	8.6600	8.7130	102.8770	102.8390	0.00
13/12/2006	R194 On 02-August-07			Bond Future	8.4400	8.5420	105.1793	105.1241	0.00
13/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	499	486	499	486	0.00
13/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6314	6472	6314	6472	0.00
13/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	49	48	49	48	0.00
13/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10935	11105	10935	11105	0.00
13/12/2006	R201 On 01-February-07			Bond Future	7.9700	7.9490	105.6039	105.7344	0.00
13/12/2006	R201 On 03-May-07			Bond Future	7.9100	7.8940	108.0241	108.1346	0.00
13/12/2006	R201 On 02-August-07			Bond Future	7.8600	7.8430	106.0164	106.1131	0.00
13/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	35794	36995	35794	36995	0.00
13/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2168	2063	2168	2063	0.00
13/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	38292	39509	38292	39509	0.00
13/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	1827	1739	1827	1739	0.00
13/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2598	2904	2598	2904	0.00
13/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	31009	30009	31009	30009	0.00
13/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	56	70	56	70	0.00
13/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	75761	74470	75761	74470	0.00
13/12/2006	R203 On 01-February-07			Bond Future	7.8500	7.8180	106.1481	106.3440	0.00
13/12/2006	R203 On 03-May-07			Bond Future	7.7900	7.7680	104.4011	104.5804	0.00
13/12/2006	R203 On 02-August-07			Bond Future	7.7400	7.7210	106.7397	106.9027	0.00
13/12/2006	R204 On 01-February-07			Bond Future	7.8100	7.7840	102.4636	102.6724	0.00
13/12/2006	R204 On 03-May-07			Bond Future	7.7600	7.7380	104.8197	105.0037	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
13/12/2006	R204 On 02-August-07			Bond Future	7.7200	7.6950	103.1148	103.2970	0.00
13/12/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	70836	72278	70836	72278	0.00
13/12/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	13806	13426	13806	13426	0.00
13/12/2006	R206 On 01-February-07			Bond Future	8.0000	7.9770	97.8296	97.9433	0.00
13/12/2006	R206 On 03-May-07			Bond Future	7.9400	7.9210	100.0746	100.1704	0.00
13/12/2006	R206 On 02-August-07			Bond Future	7.8900	7.8690	98.5411	98.6247	0.00
13/12/2006	R207 On 01-February-07			Bond Future	7.7400	7.7140	96.5117	96.6772	0.00
13/12/2006	R207 On 03-May-07			Bond Future	7.6900	7.6700	98.7218	98.8785	0.00
13/12/2006	R207 On 02-August-07			Bond Future	7.6500	7.6300	97.2878	97.4278	0.00
13/12/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	79661	81161	79661	81161	0.00
13/12/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1297	1231	1297	1231	0.00
13/12/2006	TRT1 On 01-February-07			Index Future	245.9300	246.2530	245.9270	246.2530	500.00
14/12/2006	CRD1 On 01-February-07			Index Future	106.8600	106.8110	106.8600	106.8110	10.00
14/12/2006	GOVI On 01-February-07			jGovi	249.0500	248.8740	249.0510	248.8740	66.00
14/12/2006	GOVI On 03-May-07			jGovi	254.5900	254.4070	254.5865	254.4070	118.00
14/12/2006	GOVI On 02-August-07			jGovi	260.1500	259.9620	260.1455	259.9620	0.00
14/12/2006	ILBI On 01-February-07			Index Future	270.2300	272.8080	270.2340	272.8080	0.00
14/12/2006	J153 On 31-August-10			jSwap	8.8300	8.8120	0.0449	0.0444	0.00
14/12/2006	J157 On 15-September-15			jSwap	8.5200	8.4970	0.0461	0.0474	0.00
14/12/2006	J186 On 21-December-26			jSwap	7.9300	7.9100	0.0435	0.0420	0.00
14/12/2006	J194 On 28-February-08			jSwap	9.0600	9.0530	0.0218	0.0218	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
14/12/2006	J201 On 22-December-14			jSwap	8.5200	8.4910	0.0625	0.0610	0.00
14/12/2006	J203 On 15-September-17			jSwap	8.4100	8.3910	0.0651	0.0639	0.00
14/12/2006	J204 On 21-December-18			jSwap	8.3100	8.2940	0.0639	0.0628	0.00
14/12/2006	J207 On 15-January-20			jSwap	8.2600	8.2430	0.0212	0.0200	0.00
14/12/2006	JBAR On 21-December-05			jBar	9.1800	9.1750	0.0000	0.0000	0.00
14/12/2006	JFRA On 01-February-07			jFra	9.2000	9.2000	0.0224	0.0224	0.00
14/12/2006	JFRA On 07-February-08			jFra	8.8900	8.8950	0.0217	0.0217	0.00
14/12/2006	JFRA On 03-May-07			jFra	9.2400	9.2370	0.0225	0.0225	0.00
14/12/2006	JFRA On 02-August-07			jFra	9.1800	9.1700	0.0224	0.0223	0.00
14/12/2006	JFRA On 01-November-07			jFra	9.1100	9.1070	0.0239	0.0239	0.00
14/12/2006	JN02 On 01-February-07			jNote	8.9700	8.9570	0.1633	0.1632	0.00
14/12/2006	JN02 On 03-May-07			jNote	8.8900	8.8740	0.1620	0.1618	0.00
14/12/2006	JN02 On 02-August-07			jNote	8.8100	8.7830	0.1607	0.1603	0.00
14/12/2006	JN05 On 01-February-07			jNote	8.6500	8.6240	0.3471	0.3463	0.00
14/12/2006	JN05 On 03-May-07			jNote	8.5900	8.5680	0.3454	0.3445	0.00
14/12/2006	JN05 On 02-August-07			jNote	8.5300	8.5080	0.3436	0.3427	0.00
14/12/2006	JN10 On 01-February-07			jNote	8.3400	8.3260	0.5578	0.5571	0.00
14/12/2006	JN10 On 03-May-07			jNote	8.3000	8.2790	0.5559	0.5552	0.00
14/12/2006	JN10 On 02-August-07			jNote	8.2500	8.2270	0.5538	0.5531	0.00
14/12/2006	JROD On 31-January-07			jRod	8.5900	8.6000	0.0017	0.0017	0.00
14/12/2006	JROD On 28-February-07			jRod	9.0000	9.0070	0.0026	0.0026	0.00
14/12/2006	JROD On 30-March-07			jRod	8.7200	8.7260	0.0038	0.0038	0.00
14/12/2006	JROD On 30-April-07			jRod	8.9800	8.9840	0.0050	0.0050	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
14/12/2006	JROD On 31-May-07			jRod	9.1800	9.1880	0.0059	0.0060	0.00
14/12/2006	JROD On 29-December-06			jRod	8.1600	8.1670	0.0006	0.0006	0.00
14/12/2006	OTH1 On 01-February-07			Index Future	245.4400	245.3150	245.4350	245.3150	15.00
14/12/2006	R153 On 01-February-07			Bond Future	8.2700	8.2700	120.0317	120.0317	62.00
14/12/2006	R153 On 03-May-07			Bond Future	8.2300	8.2300	115.9952	115.9952	1.00
14/12/2006	R153 On 02-August-07			Bond Future	8.0500	8.0250	118.8475	118.9227	0.00
14/12/2006	R157 On 01-February-07			Bond Future	7.9700	7.9800	139.3324	139.2353	0.00
14/12/2006	R157 On 03-May-07			Bond Future	7.9600	7.9550	135.2920	135.3285	504.00
14/12/2006	R157 On 02-August-07			Bond Future	7.9400	7.8420	138.1067	138.7714	0.00
14/12/2006	R186 On 01-February-07			Bond Future	7.5500	7.5420	131.4872	131.5497	2.00
14/12/2006	R186 On 03-May-07			Bond Future	7.5000	7.4970	134.4924	134.5673	0.00
14/12/2006	R186 On 02-August-07			Bond Future	7.4600	7.4560	132.1942	132.2690	0.00
14/12/2006	R194 On 01-February-07			Bond Future	8.8400	8.8280	105.5311	105.5432	0.00
14/12/2006	R194 On 03-May-07			Bond Future	8.6800	8.6640	102.8654	102.8770	0.00
14/12/2006	R194 On 02-August-07			Bond Future	8.4600	8.4410	105.1673	105.1793	0.00
14/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	466	499	466	499	0.00
14/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6401	6314	6401	6314	0.00
14/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	43	49	43	49	0.00
14/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11050	10935	11050	10935	0.00
14/12/2006	R201 On 01-February-07			Bond Future	7.9700	7.9710	105.5979	105.6039	0.00
14/12/2006	R201 On 03-May-07			Bond Future	7.9100	7.9130	108.0241	108.0241	0.00
14/12/2006	R201 On 02-August-07			Bond Future	7.8600	7.8600	106.0164	106.0164	0.00
14/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	35675	35794	35675	35794	0.00
14/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	2108	2168	2108	2168	0.00
14/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	38177	38292	38177	38292	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
14/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	1772	1827	1772	1827	0.00
14/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2515	2598	2515	2598	0.00
14/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	30985	31009	30985	31009	0.00
14/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	51	56	51	56	0.00
14/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	75815	75761	75815	75761	0.00
14/12/2006	R203 On 01-February-07			Bond Future	7.8600	7.8450	106.0323	106.1481	0.00
14/12/2006	R203 On 03-May-07			Bond Future	7.8100	7.7930	104.2865	104.4011	0.00
14/12/2006	R203 On 02-August-07			Bond Future	7.7600	7.7440	106.6194	106.7397	0.00
14/12/2006	R204 On 01-February-07			Bond Future	7.8200	7.8110	102.3864	102.4636	0.00
14/12/2006	R204 On 03-May-07			Bond Future	7.7700	7.7620	104.7355	104.8197	0.00
14/12/2006	R204 On 02-August-07			Bond Future	7.7300	7.7190	103.0314	103.1148	0.00
14/12/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	70145	70836	70145	70836	0.00
14/12/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	13950	13806	13950	13806	0.00
14/12/2006	R206 On 01-February-07			Bond Future	7.9700	7.9990	97.9588	97.8296	0.00
14/12/2006	R206 On 03-May-07			Bond Future	7.9100	7.9400	100.2058	100.0746	0.00
14/12/2006	R206 On 02-August-07			Bond Future	7.8600	7.8860	98.6789	98.5411	0.00
14/12/2006	R207 On 01-February-07			Bond Future	7.7200	7.7350	96.6615	96.5117	0.00
14/12/2006	R207 On 03-May-07			Bond Future	7.6700	7.6900	98.8785	98.7218	0.00
14/12/2006	R207 On 02-August-07			Bond Future	7.6300	7.6480	97.4511	97.2878	0.00
14/12/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	81121	79661	81121	79661	0.00
14/12/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1190	1297	1190	1297	0.00
14/12/2006	TRT1 On 01-February-07			Index Future	246.1000	245.9270	246.0980	245.9270	500.00
15/12/2006	CRD1 On 01-February-07			Index Future	106.9400	106.8600	106.9440	106.8600	10.00
15/12/2006	GOVI On 01-February-07			jGovi	249.2600	249.0510	249.2615	249.0510	66.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2006	GOVI On 03-May-07			jGovi	254.8000	254.5865	254.8000	254.5865	118.00
15/12/2006	GOVI On 02-August-07			jGovi	260.3600	260.1455	260.3645	260.1455	0.00
15/12/2006	ILBI On 01-February-07			Index Future	270.1900	270.2340	270.1920	270.2340	0.00
15/12/2006	J153 On 31-August-10			jSwap	8.8200	8.8280	0.0446	0.0449	0.00
15/12/2006	J157 On 15-September-15			jSwap	8.4900	8.5160	0.0479	0.0461	0.00
15/12/2006	J186 On 21-December-26			jSwap	7.9100	7.9250	0.0421	0.0435	0.00
15/12/2006	J194 On 28-February-08			jSwap	9.0600	9.0550	0.0219	0.0218	0.00
15/12/2006	J201 On 22-December-14			jSwap	8.4900	8.5150	0.0608	0.0625	0.00
15/12/2006	J203 On 15-September-17			jSwap	8.3800	8.4080	0.0630	0.0651	0.00
15/12/2006	J204 On 21-December-18			jSwap	8.2900	8.3090	0.0627	0.0639	0.00
15/12/2006	J207 On 15-January-20			jSwap	8.2500	8.2580	0.0203	0.0212	0.00
15/12/2006	JBAR On 21-December-05			jBar	9.1800	9.1760	0.0000	0.0000	0.00
15/12/2006	JFRA On 01-February-07			jFra	9.2100	9.2020	0.0225	0.0224	0.00
15/12/2006	JFRA On 07-February-08			jFra	8.9200	8.8930	0.0218	0.0217	0.00
15/12/2006	JFRA On 03-May-07			jFra	9.2500	9.2370	0.0225	0.0225	0.00
15/12/2006	JFRA On 02-August-07			jFra	9.1800	9.1750	0.0224	0.0224	0.00
15/12/2006	JFRA On 01-November-07			jFra	9.1200	9.1120	0.0239	0.0239	0.00
15/12/2006	JN02 On 01-February-07			jNote	8.9700	8.9650	0.1634	0.1633	0.00
15/12/2006	JN02 On 03-May-07			jNote	8.8900	8.8900	0.1620	0.1620	0.00
15/12/2006	JN02 On 02-August-07			jNote	8.8000	8.8050	0.1605	0.1607	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
15/12/2006	JN05 On 01-February-07			jNote	8.6300	8.6500	0.3463	0.3471	0.00
15/12/2006	JN05 On 03-May-07			jNote	8.5700	8.5940	0.3446	0.3454	0.00
15/12/2006	JN05 On 02-August-07			jNote	8.5100	8.5340	0.3428	0.3436	0.00
15/12/2006	JN10 On 01-February-07			jNote	8.3100	8.3440	0.5562	0.5578	0.00
15/12/2006	JN10 On 03-May-07			jNote	8.2600	8.2960	0.5542	0.5559	0.00
15/12/2006	JN10 On 02-August-07			jNote	8.2100	8.2460	0.5523	0.5538	0.00
15/12/2006	JROD On 31-January-07			jRod	8.5900	8.5930	0.0021	0.0017	0.00
15/12/2006	JROD On 28-February-07			jRod	8.9900	8.9990	0.0030	0.0026	0.00
15/12/2006	JROD On 30-March-07			jRod	8.7200	8.7220	0.0042	0.0038	0.00
15/12/2006	JROD On 30-April-07			jRod	8.9800	8.9790	0.0054	0.0050	0.00
15/12/2006	JROD On 31-May-07			jRod	9.1800	9.1820	0.0063	0.0059	0.00
15/12/2006	JROD On 29-December-06			jRod	8.1600	8.1640	0.0011	0.0006	0.00
15/12/2006	OTH1 On 01-February-07			Index Future	245.6100	245.4350	245.6100	245.4350	15.00
15/12/2006	R153 On 01-February-07			Bond Future	8.2600	8.2700	120.0647	120.0317	62.00
15/12/2006	R153 On 03-May-07			Bond Future	8.2300	8.2300	115.9952	115.9952	1.00
15/12/2006	R153 On 02-August-07			Bond Future	8.0200	8.0510	118.9285	118.8475	0.00
15/12/2006	R157 On 01-February-07			Bond Future	7.9500	7.9670	139.4596	139.3324	0.00
15/12/2006	R157 On 03-May-07			Bond Future	7.9600	7.9600	135.2920	135.2920	504.00
15/12/2006	R157 On 02-August-07			Bond Future	7.8000	7.9350	139.0586	138.1067	0.00
15/12/2006	R186 On 01-February-07			Bond Future	7.5000	7.5470	132.0510	131.4872	2.00
15/12/2006	R186 On 03-May-07			Bond Future	7.4600	7.5030	135.0682	134.4924	0.00
15/12/2006	R186 On 02-August-07			Bond Future	7.4200	7.4620	132.7566	132.1942	0.00
15/12/2006	R194 On 01-February-07			Bond Future	8.8100	8.8400	105.5572	105.5311	0.00
15/12/2006	R194 On 03-May-07			Bond Future	8.6600	8.6790	102.8778	102.8654	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
15/12/2006	R194 On 02-August-07			Bond Future	8.4600	8.4630	105.1700	105.1673	0.00
15/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	493	466	493	466	0.00
15/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	6168	6401	6168	6401	0.00
15/12/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	46	43	46	43	0.00
15/12/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10792	11050	10792	11050	0.00
15/12/2006	R201 On 01-February-07			Bond Future	7.9300	7.9720	105.8711	105.5979	0.00
15/12/2006	R201 On 03-May-07			Bond Future	7.8700	7.9130	108.2860	108.0241	0.00
15/12/2006	R201 On 02-August-07			Bond Future	7.8200	7.8600	106.2727	106.0164	0.00
15/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	38007	35675	38007	35675	0.00
15/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	1708	2108	1708	2108	0.00
15/12/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	40563	38177	40563	38177	0.00
15/12/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	1425	1772	1425	1772	0.00
15/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2924	2515	2924	2515	0.00
15/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	28662	30985	28662	30985	0.00
15/12/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	62	51	62	51	0.00
15/12/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	73095	75815	73095	75815	0.00
15/12/2006	R203 On 01-February-07			Bond Future	7.8100	7.8610	106.4094	106.0323	0.00
15/12/2006	R203 On 03-May-07			Bond Future	7.7600	7.8090	104.6523	104.2865	0.00
15/12/2006	R203 On 02-August-07			Bond Future	7.7100	7.7610	106.9808	106.6194	0.00
15/12/2006	R204 On 01-February-07			Bond Future	7.7800	7.8210	102.7344	102.3864	0.00
15/12/2006	R204 On 03-May-07			Bond Future	7.7300	7.7730	105.0805	104.7355	0.00
15/12/2006	R204 On 02-August-07			Bond Future	7.6900	7.7300	103.3731	103.0314	0.00
15/12/2006	R204 On 02-August-07	220.00	Call	Option on Bond Future	72676	70145	72676	70145	0.00
15/12/2006	R204 On 02-August-07	220.00	Put	Option on Bond Future	13063	13950	13063	13950	0.00
15/12/2006	R206 On 01-February-07			Bond Future	7.9500	7.9740	98.0933	97.9588	0.00
15/12/2006	R206 On 03-May-07			Bond Future	7.8900	7.9140	100.3271	100.2058	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
15/12/2006	R206 On 02-August-07			Bond Future	7.8400	7.8580	98.7922	98.6789	0.00
15/12/2006	R207 On 01-February-07			Bond Future	7.7000	7.7160	96.8273	96.6615	0.00
15/12/2006	R207 On 03-May-07			Bond Future	7.6500	7.6700	99.0355	98.8785	0.00
15/12/2006	R207 On 02-August-07			Bond Future	7.6100	7.6270	97.5914	97.4511	0.00
15/12/2006	R207 On 03-May-07	224.00	Call	Option on Bond Future	82591	81121	82591	81121	0.00
15/12/2006	R207 On 03-May-07	224.00	Put	Option on Bond Future	1091	1190	1091	1190	0.00
15/12/2006	TRT1 On 01-February-07			Index Future	246.3100	246.0980	246.3060	246.0980	500.00