



# Derivatives Weekly Statistics Report

From 2006/08/21 To 2006/08/25

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2006	GOVI On 01-February-07			jGovi	241.2700	241.9980	241.2700	241.9980	0.00
21/08/2006	GOVI On 02-November-06			jGovi	236.2700	237.0180	236.2670	237.0180	886.00
21/08/2006	J153 On 31-August-10			jSwap	8.8900	8.7860	0.0526	0.0488	0.00
21/08/2006	J157 On 15-September-15			jSwap	8.9300	8.8070	0.0933	0.0856	0.00
21/08/2006	J186 On 21-December-26			jSwap	8.7700	8.5350	0.1205	0.0995	0.00
21/08/2006	J194 On 28-February-08			jSwap	8.4400	8.4030	0.0175	0.0169	0.00
21/08/2006	J201 On 22-December-14			jSwap	9.0200	8.8970	0.0899	0.0829	0.00
21/08/2006	J203 On 15-September-17			jSwap	8.8800	8.7570	0.1013	0.0927	0.00
21/08/2006	J204 On 21-December-18			jSwap	8.9000	8.7510	0.1055	0.0945	0.00
21/08/2006	J207 On 15-January-20			jSwap	8.8900	8.7150	0.0691	0.0561	0.00
21/08/2006	JBAR On 21-December-05			jBar	8.1800	8.1540	0.0000	0.0000	0.00
21/08/2006	JFRA On 01-February-07			jFra	8.8200	8.7860	0.0215	0.0214	0.00
21/08/2006	JFRA On 07-February-08			jFra	9.1300	9.0640	0.0223	0.0221	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2006	JFRA On 03-May-07			jFra	8.9800	8.9260	0.0219	0.0218	0.00
21/08/2006	JFRA On 02-August-07			jFra	9.0600	8.9790	0.0221	0.0219	0.00
21/08/2006	JFRA On 02-November-06			jFra	8.5200	8.4910	0.0208	0.0207	0.00
21/08/2006	JFRA On 01-November-07			jFra	9.1100	9.0700	0.0239	0.0238	0.00
21/08/2006	JN02 On 02-November-06			jNote	8.9900	8.9300	0.1641	0.1631	0.00
21/08/2006	JN05 On 02-November-06			jNote	9.1000	8.9760	0.3629	0.3589	0.00
21/08/2006	JN10 On 02-November-06			jNote	8.9400	8.8150	0.5854	0.5802	0.00
21/08/2006	JROD On 31-January-07			jRod	8.2300	8.2300	0.0013	0.0017	0.00
21/08/2006	JROD On 28-February-07			jRod	8.0200	8.0240	0.0004	0.0007	0.00
21/08/2006	JROD On 31-August-06			jRod	7.3300	7.3340	0.0015	0.0010	0.00
21/08/2006	JROD On 29-September-06			jRod	7.6200	7.6250	0.0007	0.0003	0.00
21/08/2006	JROD On 31-October-06			jRod	7.9900	7.9840	0.0002	0.0005	0.00
21/08/2006	JROD On 30-November-06			jRod	7.7900	7.7800	0.0009	0.0005	0.00
21/08/2006	JROD On 29-December-06			jRod	8.0100	8.0040	0.0002	0.0006	0.00
21/08/2006	R153 On 01-February-07			Bond Future	8.5700	8.4920	119.0568	119.3020	0.00
21/08/2006	R153 On 02-November-06			Bond Future	8.6600	8.5725	116.2670	116.5533	443.00
21/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	6908	8349	6908	8349	0.00
21/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	6908	8349	6908	8349	0.00
21/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	12296	10873	12296	10873	0.00
21/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	12296	10873	12296	10873	0.00
21/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	585	865	585	865	0.00
21/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	32507	29923	32507	29923	0.00
21/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	155	256	155	256	0.00
21/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	41094	38331	41094	38331	0.00
21/08/2006	R157 On 01-February-07			Bond Future	8.7200	8.6430	133.8932	134.4037	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
21/08/2006	R157 On 02-November-06			Bond Future	8.7200	8.6355	131.0164	131.6296	14.00
21/08/2006	R186 On 01-February-07			Bond Future	8.5100	8.4310	120.2769	121.1197	0.00
21/08/2006	R186 On 02-November-06			Bond Future	8.5100	8.4340	122.9797	123.8162	59.00
21/08/2006	R194 On 01-February-07			Bond Future	8.7600	8.6730	105.6153	105.6986	0.00
21/08/2006	R194 On 02-November-06			Bond Future	8.7100	8.6300	103.4223	103.5196	0.00
21/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2560	2888	2560	2888	0.00
21/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7653	7149	7653	7149	0.00
21/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1045	1230	1045	1230	0.00
21/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11210	10561	11210	10561	0.00
21/08/2006	R201 On 01-February-07			Bond Future	8.7100	8.6430	101.3365	101.7141	0.00
21/08/2006	R201 On 02-November-06			Bond Future	8.7100	8.6380	103.5642	103.9502	26.00
21/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	20962	22956	20962	22956	0.00
21/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	30010	28228	30010	28228	0.00
21/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	22373	24437	22373	24437	0.00
21/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	28582	26870	28582	26870	0.00
21/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	16918	19368	16918	19368	0.00
21/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	14336	12925	14336	12925	0.00
21/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	25715	28652	25715	28652	0.00
21/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	8941	8017	8941	8017	0.00
21/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3149	3725	3149	3725	0.00
21/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	74233	71034	74233	71034	0.00
21/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	525	663	525	663	0.00
21/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	118904	115266	118904	115266	0.00
21/08/2006	R203 On 01-February-07			Bond Future	8.6900	8.6220	100.2321	100.7160	0.00
21/08/2006	R203 On 02-November-06			Bond Future	8.6900	8.6170	98.1513	98.6356	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
21/08/2006	R204 On 01-February-07			Bond Future	8.6600	8.5960	96.1672	96.6364	0.00
21/08/2006	R204 On 02-November-06			Bond Future	8.6600	8.5940	98.1291	98.6038	0.00
21/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	7037	8691	7037	8691	0.00
21/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	37053	33960	37053	33960	0.00
21/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3057	4009	3057	4009	0.00
21/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	52006	48210	52006	48210	0.00
21/08/2006	R207 On 01-February-07			Bond Future	8.6300	8.5690	89.7722	90.2376	0.00
21/08/2006	R207 On 02-November-06			Bond Future	8.6300	8.5690	91.4758	91.9457	0.00
22/08/2006	GOVI On 01-February-07			jGovi	241.0400	241.2700	241.0440	241.2700	0.00
22/08/2006	GOVI On 02-November-06			jGovi	236.0400	236.2670	236.0370	236.2670	886.00
22/08/2006	J153 On 31-August-10			jSwap	8.9100	8.8880	0.0535	0.0526	0.00
22/08/2006	J157 On 15-September-15			jSwap	8.9500	8.9300	0.0947	0.0933	0.00
22/08/2006	J186 On 21-December-26			jSwap	8.7400	8.7690	0.1174	0.1205	0.00
22/08/2006	J194 On 28-February-08			jSwap	8.4600	8.4350	0.0179	0.0175	0.00
22/08/2006	J201 On 22-December-14			jSwap	9.0500	9.0200	0.0913	0.0899	0.00
22/08/2006	J203 On 15-September-17			jSwap	8.9100	8.8810	0.1030	0.1013	0.00
22/08/2006	J204 On 21-December-18			jSwap	8.9200	8.9040	0.1062	0.1055	0.00
22/08/2006	J207 On 15-January-20			jSwap	8.8900	8.8870	0.0691	0.0691	0.00
22/08/2006	JBAR On 21-December-05			jBar	8.1800	8.1800	0.0000	0.0000	0.00
22/08/2006	JFRA On 01-February-07			jFra	8.8600	8.8220	0.0216	0.0215	0.00
22/08/2006	JFRA On 07-February-08			jFra	9.1800	9.1340	0.0224	0.0223	0.00

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22/08/2006	JFRA On 03-May-07			jFra	9.0200	8.9770	0.0220	0.0219	0.00
22/08/2006	JFRA On 02-August-07			jFra	9.0900	9.0560	0.0222	0.0221	0.00
22/08/2006	JFRA On 02-November-06			jFra	8.5300	8.5150	0.0208	0.0208	0.00
22/08/2006	JFRA On 01-November-07			jFra	9.1500	9.1100	0.0240	0.0239	0.00
22/08/2006	JN02 On 02-November-06			jNote	9.0300	8.9920	0.1647	0.1641	0.00
22/08/2006	JN05 On 02-November-06			jNote	9.1200	9.0960	0.3636	0.3629	0.00
22/08/2006	JN10 On 02-November-06			jNote	8.9700	8.9390	0.5867	0.5854	0.00
22/08/2006	JROD On 31-January-07			jRod	8.2300	8.2320	0.0013	0.0013	0.00
22/08/2006	JROD On 28-February-07			jRod	8.0200	8.0230	0.0003	0.0004	0.00
22/08/2006	JROD On 31-August-06			jRod	7.3300	7.3310	0.0015	0.0015	0.00
22/08/2006	JROD On 29-September-06			jRod	7.6200	7.6210	0.0008	0.0007	0.00
22/08/2006	JROD On 31-October-06			jRod	7.9800	7.9890	0.0001	0.0002	0.00
22/08/2006	JROD On 30-November-06			jRod	7.7800	7.7860	0.0009	0.0009	0.00
22/08/2006	JROD On 29-December-06			jRod	8.0100	8.0100	0.0002	0.0002	0.00
22/08/2006	R153 On 01-February-07			Bond Future	8.6000	8.5670	118.9491	119.0568	0.00
22/08/2006	R153 On 02-November-06			Bond Future	8.6000	8.6550	116.4751	116.2670	443.00
22/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	7740	6908	7740	6908	0.00
22/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	7740	6908	7740	6908	0.00
22/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	11047	12296	11047	12296	0.00
22/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	11047	12296	11047	12296	0.00
22/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	714	585	714	585	0.00
22/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	30554	32507	30554	32507	0.00
22/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	197	155	197	155	0.00
22/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	39054	41094	39054	41094	0.00
22/08/2006	R157 On 01-February-07			Bond Future	8.7400	8.7150	133.7448	133.8932	0.00

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22/08/2006	R157 On 02-November-06			Bond Future	8.7300	8.7200	130.9585	131.0164	19.00
22/08/2006	R186 On 01-February-07			Bond Future	8.5200	8.5080	120.1138	120.2769	0.00
22/08/2006	R186 On 02-November-06			Bond Future	8.5300	8.5100	122.8048	122.9797	59.00
22/08/2006	R194 On 01-February-07			Bond Future	8.8000	8.7560	105.5682	105.6153	0.00
22/08/2006	R194 On 02-November-06			Bond Future	8.7500	8.7090	103.3718	103.4223	0.00
22/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2393	2560	2393	2560	0.00
22/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7958	7653	7958	7653	0.00
22/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	956	1045	956	1045	0.00
22/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11591	11210	11591	11210	0.00
22/08/2006	R201 On 01-February-07			Bond Future	8.7300	8.7100	101.2185	101.3365	0.00
22/08/2006	R201 On 02-November-06			Bond Future	8.7300	8.7050	103.4435	103.5642	26.00
22/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	16174	16918	16174	16918	0.00
22/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	14798	14336	14798	14336	0.00
22/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	20354	20962	20354	20962	0.00
22/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	30581	30010	30581	30010	0.00
22/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	21742	22373	21742	22373	0.00
22/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	29131	28582	29131	28582	0.00
22/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	24812	25715	24812	25715	0.00
22/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	9244	8941	9244	8941	0.00
22/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2980	3149	2980	3149	0.00
22/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	75244	74233	75244	74233	0.00
22/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	487	525	487	525	0.00
22/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	120046	118904	120046	118904	0.00
22/08/2006	R203 On 01-February-07			Bond Future	8.7000	8.6940	100.1651	100.2321	0.00
22/08/2006	R203 On 02-November-06			Bond Future	8.7000	8.6880	98.0766	98.1513	0.00

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22/08/2006	R204 On 01-February-07			Bond Future	8.6800	8.6620	96.0186	96.1672	0.00
22/08/2006	R204 On 02-November-06			Bond Future	8.6800	8.6600	97.9787	98.1291	0.00
22/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	6551	7037	6551	7037	0.00
22/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	38070	37053	38070	37053	0.00
22/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2788	3057	2788	3057	0.00
22/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	53240	52006	53240	52006	0.00
22/08/2006	R207 On 01-February-07			Bond Future	8.6600	8.6340	89.5869	89.7722	0.00
22/08/2006	R207 On 02-November-06			Bond Future	8.6600	8.6340	91.2889	91.4758	0.00
23/08/2006	GOVI On 01-February-07			jGovi	241.1600	241.0440	241.1580	241.0440	0.00
23/08/2006	GOVI On 02-November-06			jGovi	236.1500	236.0370	236.1460	236.0370	886.00
23/08/2006	J153 On 31-August-10			jSwap	8.8900	8.9120	0.0529	0.0535	0.00
23/08/2006	J157 On 15-September-15			jSwap	8.9300	8.9530	0.0932	0.0947	0.00
23/08/2006	J186 On 21-December-26			jSwap	8.7700	8.7360	0.1210	0.1174	0.00
23/08/2006	J194 On 28-February-08			jSwap	8.4500	8.4560	0.0177	0.0179	0.00
23/08/2006	J201 On 22-December-14			jSwap	9.0300	9.0450	0.0902	0.0913	0.00
23/08/2006	J203 On 15-September-17			jSwap	8.8900	8.9050	0.1018	0.1030	0.00
23/08/2006	J204 On 21-December-18			jSwap	8.9100	8.9150	0.1059	0.1062	0.00
23/08/2006	J207 On 15-January-20			jSwap	8.8900	8.8880	0.0694	0.0691	0.00
23/08/2006	JBAR On 21-December-05			jBar	8.1800	8.1800	0.0000	0.0000	0.00
23/08/2006	JFRA On 01-February-07			jFra	8.8400	8.8590	0.0216	0.0216	0.00
23/08/2006	JFRA On 07-February-08			jFra	9.1500	9.1770	0.0223	0.0224	0.00

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23/08/2006	JFRA On 03-May-07			jFra	9.0000	9.0180	0.0219	0.0220	0.00
23/08/2006	JFRA On 02-August-07			jFra	9.0800	9.0910	0.0221	0.0222	0.00
23/08/2006	JFRA On 02-November-06			jFra	8.5300	8.5270	0.0208	0.0208	0.00
23/08/2006	JFRA On 01-November-07			jFra	9.1400	9.1510	0.0240	0.0240	0.00
23/08/2006	JN02 On 02-November-06			jNote	9.0100	9.0270	0.1643	0.1647	0.00
23/08/2006	JN05 On 02-November-06			jNote	9.1000	9.1220	0.3630	0.3636	0.00
23/08/2006	JN10 On 02-November-06			jNote	8.9400	8.9700	0.5856	0.5867	0.00
23/08/2006	JROD On 31-January-07			jRod	8.2400	8.2280	0.0014	0.0013	0.00
23/08/2006	JROD On 28-February-07			jRod	8.0300	8.0200	0.0004	0.0003	0.00
23/08/2006	JROD On 31-August-06			jRod	7.3300	7.3300	0.0015	0.0015	0.00
23/08/2006	JROD On 29-September-06			jRod	7.6100	7.6160	0.0008	0.0008	0.00
23/08/2006	JROD On 31-October-06			jRod	7.9700	7.9810	0.0001	0.0001	0.00
23/08/2006	JROD On 30-November-06			jRod	7.7800	7.7820	0.0009	0.0009	0.00
23/08/2006	JROD On 29-December-06			jRod	8.0100	8.0060	0.0002	0.0002	0.00
23/08/2006	R153 On 01-February-07			Bond Future	8.5900	8.6000	118.9915	118.9491	0.00
23/08/2006	R153 On 02-November-06			Bond Future	8.6700	8.5950	116.2323	116.4751	443.00
23/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	6640	7740	6640	7740	0.00
23/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	6640	7740	6640	7740	0.00
23/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	12375	11047	12375	11047	0.00
23/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	12375	11047	12375	11047	0.00
23/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	528	714	528	714	0.00
23/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	32796	30554	32796	30554	0.00
23/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	135	197	135	197	0.00
23/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	41420	39054	41420	39054	0.00
23/08/2006	R157 On 01-February-07			Bond Future	8.7300	8.7360	133.8225	133.7448	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
23/08/2006	R157 On 02-November-06			Bond Future	8.7200	8.7280	131.0091	130.9585	19.00
23/08/2006	R186 On 01-February-07			Bond Future	8.5100	8.5230	120.2334	120.1138	0.00
23/08/2006	R186 On 02-November-06			Bond Future	8.5200	8.5260	122.9250	122.8048	59.00
23/08/2006	R194 On 01-February-07			Bond Future	8.7800	8.8030	105.5883	105.5682	0.00
23/08/2006	R194 On 02-November-06			Bond Future	8.7400	8.7500	103.3903	103.3718	0.00
23/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2445	2393	2445	2393	0.00
23/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7809	7958	7809	7958	0.00
23/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	981	956	981	956	0.00
23/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11416	11591	11416	11591	0.00
23/08/2006	R201 On 01-February-07			Bond Future	8.7200	8.7310	101.2859	101.2185	0.00
23/08/2006	R201 On 02-November-06			Bond Future	8.7100	8.7260	103.5124	103.4435	26.00
23/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	16429	16174	16429	16174	0.00
23/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	14363	14798	14363	14798	0.00
23/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	20580	20354	20580	20354	0.00
23/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	30134	30581	30134	30581	0.00
23/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	21980	21742	21980	21742	0.00
23/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	28695	29131	28695	29131	0.00
23/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	25168	24812	25168	24812	0.00
23/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	8910	9244	8910	9244	0.00
23/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3023	2980	3023	2980	0.00
23/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	74614	75244	74614	75244	0.00
23/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	493	487	493	487	0.00
23/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	119378	120046	119378	120046	0.00
23/08/2006	R203 On 01-February-07			Bond Future	8.6900	8.7040	100.2388	100.1651	0.00
23/08/2006	R203 On 02-November-06			Bond Future	8.6900	8.6990	98.1513	98.0766	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
23/08/2006	R204 On 01-February-07			Bond Future	8.6700	8.6830	96.0964	96.0186	0.00
23/08/2006	R204 On 02-November-06			Bond Future	8.6700	8.6810	98.0574	97.9787	0.00
23/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	6650	6551	6650	6551	0.00
23/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	37382	38070	37382	38070	0.00
23/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2828	2788	2828	2788	0.00
23/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	52493	53240	52493	53240	0.00
23/08/2006	R207 On 01-February-07			Bond Future	8.6500	8.6600	89.6652	89.5869	0.00
23/08/2006	R207 On 02-November-06			Bond Future	8.6500	8.6600	91.3679	91.2889	0.00
24/08/2006	GOVI On 01-February-07			jGovi	240.7000	241.1580	240.6980	241.1580	0.00
24/08/2006	GOVI On 02-November-06			jGovi	235.6900	236.1460	235.6890	236.1460	886.00
24/08/2006	J153 On 31-August-10			jSwap	8.9400	8.8940	0.0544	0.0529	0.00
24/08/2006	J157 On 15-September-15			jSwap	8.9800	8.9280	0.0962	0.0932	0.00
24/08/2006	J186 On 21-December-26			jSwap	8.8000	8.7740	0.1230	0.1210	0.00
24/08/2006	J194 On 28-February-08			jSwap	8.4700	8.4470	0.0181	0.0177	0.00
24/08/2006	J201 On 22-December-14			jSwap	9.0700	9.0250	0.0928	0.0902	0.00
24/08/2006	J203 On 15-September-17			jSwap	8.9300	8.8870	0.1048	0.1018	0.00
24/08/2006	J204 On 21-December-18			jSwap	8.9500	8.9090	0.1088	0.1059	0.00
24/08/2006	J207 On 15-January-20			jSwap	8.9300	8.8910	0.0722	0.0694	0.00
24/08/2006	JBAR On 21-December-05			jBar	8.1800	8.1800	0.0000	0.0000	0.00
24/08/2006	JFRA On 01-February-07			jFra	8.8700	8.8410	0.0217	0.0216	0.00
24/08/2006	JFRA On 07-February-08			jFra	9.1900	9.1500	0.0224	0.0223	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2006	JFRA On 03-May-07			jFra	9.0400	8.9990	0.0221	0.0219	0.00
24/08/2006	JFRA On 02-August-07			jFra	9.1100	9.0770	0.0222	0.0221	0.00
24/08/2006	JFRA On 02-November-06			jFra	8.5300	8.5340	0.0208	0.0208	0.00
24/08/2006	JFRA On 01-November-07			jFra	9.1900	9.1440	0.0241	0.0240	0.00
24/08/2006	JN02 On 02-November-06			jNote	9.0500	9.0070	0.1650	0.1643	0.00
24/08/2006	JN05 On 02-November-06			jNote	9.1600	9.1020	0.3647	0.3630	0.00
24/08/2006	JN10 On 02-November-06			jNote	9.0000	8.9440	0.5876	0.5856	0.00
24/08/2006	JROD On 31-January-07			jRod	8.2400	8.2400	0.0013	0.0014	0.00
24/08/2006	JROD On 28-February-07			jRod	8.0300	8.0340	0.0004	0.0004	0.00
24/08/2006	JROD On 31-August-06			jRod	7.3300	7.3290	0.0015	0.0015	0.00
24/08/2006	JROD On 29-September-06			jRod	7.6000	7.6090	0.0008	0.0008	0.00
24/08/2006	JROD On 31-October-06			jRod	7.9600	7.9700	0.0001	0.0001	0.00
24/08/2006	JROD On 30-November-06			jRod	7.7700	7.7780	0.0009	0.0009	0.00
24/08/2006	JROD On 29-December-06			jRod	8.0000	8.0080	0.0002	0.0002	0.00
24/08/2006	R153 On 01-February-07			Bond Future	8.6400	8.5870	118.8090	118.9915	0.00
24/08/2006	R153 On 02-November-06			Bond Future	8.6400	8.6650	116.3294	116.2323	468.00
24/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	6979	6640	6979	6640	0.00
24/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	6979	6640	6979	6640	0.00
24/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	11743	12375	11743	12375	0.00
24/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	11743	12375	11743	12375	0.00
24/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	571	528	571	528	0.00
24/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	31869	32796	31869	32796	0.00
24/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	147	135	147	135	0.00
24/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	40462	41420	40462	41420	0.00
24/08/2006	R157 On 01-February-07			Bond Future	8.7700	8.7250	133.5262	133.8225	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
24/08/2006	R157 On 02-November-06			Bond Future	8.7600	8.7210	130.7419	131.0091	19.00
24/08/2006	R186 On 01-February-07			Bond Future	8.5500	8.5120	119.7778	120.2334	0.00
24/08/2006	R186 On 02-November-06			Bond Future	8.5600	8.5150	122.4778	122.9250	59.00
24/08/2006	R194 On 01-February-07			Bond Future	8.8500	8.7830	105.5201	105.5883	0.00
24/08/2006	R194 On 02-November-06			Bond Future	8.7900	8.7350	103.3201	103.3903	0.00
24/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2218	2445	2218	2445	0.00
24/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8264	7809	8264	7809	0.00
24/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	862	981	862	981	0.00
24/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11979	11416	11979	11416	0.00
24/08/2006	R201 On 01-February-07			Bond Future	8.7600	8.7190	101.0503	101.2859	0.00
24/08/2006	R201 On 02-November-06			Bond Future	8.7600	8.7140	103.2716	103.5124	26.00
24/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	15076	16429	15076	16429	0.00
24/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	15420	14363	15420	14363	0.00
24/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	19458	20580	19458	20580	0.00
24/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	31367	30134	31367	30134	0.00
24/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	20813	21980	20813	21980	0.00
24/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	29884	28695	29884	28695	0.00
24/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	23483	25168	23483	25168	0.00
24/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	9635	8910	9635	8910	0.00
24/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2733	3023	2733	3023	0.00
24/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	76680	74614	76680	74614	0.00
24/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	431	493	431	493	0.00
24/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	121672	119378	121672	119378	0.00
24/08/2006	R203 On 01-February-07			Bond Future	8.7300	8.6930	99.9980	100.2388	0.00
24/08/2006	R203 On 02-November-06			Bond Future	8.7200	8.6880	97.9070	98.1513	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
24/08/2006	R204 On 01-February-07			Bond Future	8.7100	8.6720	95.8068	96.0964	0.00
24/08/2006	R204 On 02-November-06			Bond Future	8.7100	8.6700	97.7644	98.0574	0.00
24/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5838	6650	5838	6650	0.00
24/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	39500	37382	39500	37382	0.00
24/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2398	2828	2398	2828	0.00
24/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	54992	52493	54992	52493	0.00
24/08/2006	R207 On 01-February-07			Bond Future	8.6900	8.6490	89.3526	89.6652	0.00
24/08/2006	R207 On 02-November-06			Bond Future	8.6900	8.6490	91.0594	91.3679	0.00
25/08/2006	GOVI On 01-February-07			jGovi	240.4800	240.6980	240.4790	240.6980	0.00
25/08/2006	GOVI On 02-November-06			jGovi	235.4900	235.6890	235.4880	235.6890	886.00
25/08/2006	J153 On 31-August-10			jSwap	8.9300	8.9360	0.0543	0.0544	0.00
25/08/2006	J157 On 15-September-15			jSwap	8.9800	8.9760	0.0962	0.0962	0.00
25/08/2006	J186 On 21-December-26			jSwap	8.8300	8.7980	0.1258	0.1230	0.00
25/08/2006	J194 On 28-February-08			jSwap	8.4500	8.4670	0.0179	0.0181	0.00
25/08/2006	J201 On 22-December-14			jSwap	9.0700	9.0700	0.0928	0.0928	0.00
25/08/2006	J203 On 15-September-17			jSwap	8.9300	8.9310	0.1046	0.1048	0.00
25/08/2006	J204 On 21-December-18			jSwap	8.9600	8.9500	0.1092	0.1088	0.00
25/08/2006	J207 On 15-January-20			jSwap	8.9400	8.9290	0.0731	0.0722	0.00
25/08/2006	JBAR On 21-December-05			jBar	8.1700	8.1800	0.0000	0.0000	0.00
25/08/2006	JFRA On 01-February-07			jFra	8.8600	8.8740	0.0216	0.0217	0.00
25/08/2006	JFRA On 07-February-08			jFra	9.1700	9.1920	0.0223	0.0224	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
25/08/2006	JFRA On 03-May-07			jFra	9.0200	9.0430	0.0220	0.0221	0.00
25/08/2006	JFRA On 02-August-07			jFra	9.0900	9.1110	0.0222	0.0222	0.00
25/08/2006	JFRA On 02-November-06			jFra	8.5300	8.5310	0.0208	0.0208	0.00
25/08/2006	JFRA On 01-November-07			jFra	9.1700	9.1900	0.0240	0.0241	0.00
25/08/2006	JN02 On 02-November-06			jNote	9.0300	9.0470	0.1648	0.1650	0.00
25/08/2006	JN05 On 02-November-06			jNote	9.1500	9.1550	0.3647	0.3647	0.00
25/08/2006	JN10 On 02-November-06			jNote	8.9900	8.9950	0.5874	0.5876	0.00
25/08/2006	JROD On 31-January-07			jRod	8.2400	8.2350	0.0017	0.0013	0.00
25/08/2006	JROD On 28-February-07			jRod	8.0400	8.0300	0.0008	0.0004	0.00
25/08/2006	JROD On 31-August-06			jRod	7.3300	7.3270	0.0011	0.0015	0.00
25/08/2006	JROD On 29-September-06			jRod	7.5900	7.6020	0.0004	0.0008	0.00
25/08/2006	JROD On 31-October-06			jRod	7.9400	7.9620	0.0004	0.0001	0.00
25/08/2006	JROD On 30-November-06			jRod	7.7600	7.7740	0.0006	0.0009	0.00
25/08/2006	JROD On 29-December-06			jRod	7.9900	8.0040	0.0005	0.0002	0.00
25/08/2006	R153 On 01-February-07			Bond Future	8.6700	8.6430	118.7244	118.8090	0.00
25/08/2006	R153 On 02-November-06			Bond Future	8.7300	8.6370	116.0005	116.3294	468.00
25/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	5621	6979	5621	6979	0.00
25/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	5621	6979	5621	6979	0.00
25/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	13674	11743	13674	11743	0.00
25/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	13674	11743	13674	11743	0.00
25/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	375	571	375	571	0.00
25/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	34961	31869	34961	31869	0.00
25/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	87	147	87	147	0.00
25/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	43691	40462	43691	40462	0.00
25/08/2006	R157 On 01-February-07			Bond Future	8.7900	8.7670	133.3643	133.5262	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
25/08/2006	R157 On 02-November-06			Bond Future	8.7700	8.7580	130.6698	130.7419	19.00
25/08/2006	R186 On 01-February-07			Bond Future	8.5700	8.5540	119.6050	119.7778	0.00
25/08/2006	R186 On 02-November-06			Bond Future	8.5700	8.5560	122.3149	122.4778	59.00
25/08/2006	R194 On 01-February-07			Bond Future	8.8900	8.8510	105.4841	105.5201	0.00
25/08/2006	R194 On 02-November-06			Bond Future	8.8200	8.7920	103.2894	103.3201	0.00
25/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2099	2218	2099	2218	0.00
25/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8505	8264	8505	8264	0.00
25/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	801	862	801	862	0.00
25/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	12278	11979	12278	11979	0.00
25/08/2006	R201 On 01-February-07			Bond Future	8.7800	8.7610	100.9216	101.0503	0.00
25/08/2006	R201 On 02-November-06			Bond Future	8.7800	8.7560	103.1514	103.2716	26.00
25/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	14369	15076	14369	15076	0.00
25/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	15915	15420	15915	15420	0.00
25/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	18825	19458	18825	19458	0.00
25/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	32022	31367	32022	31367	0.00
25/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	20156	20813	20156	20813	0.00
25/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	30514	29884	30514	29884	0.00
25/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	22608	23483	22608	23483	0.00
25/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	9962	9635	9962	9635	0.00
25/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2570	2733	2570	2733	0.00
25/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	77804	76680	77804	76680	0.00
25/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	396	431	396	431	0.00
25/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	122924	121672	122924	121672	0.00
25/08/2006	R203 On 01-February-07			Bond Future	8.7500	8.7290	99.8445	99.9980	0.00
25/08/2006	R203 On 02-November-06			Bond Future	8.7400	8.7240	97.7716	97.9070	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
25/08/2006	R204 On 01-February-07			Bond Future	8.7300	8.7130	95.6871	95.8068	0.00
25/08/2006	R204 On 02-November-06			Bond Future	8.7300	8.7110	97.6575	97.7644	0.00
25/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5499	5838	5499	5838	0.00
25/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	40230	39500	40230	39500	0.00
25/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2217	2398	2217	2398	0.00
25/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	55880	54992	55880	54992	0.00
25/08/2006	R207 On 01-February-07			Bond Future	8.7100	8.6930	89.2534	89.3526	0.00
25/08/2006	R207 On 02-November-06			Bond Future	8.7100	8.6920	90.9665	91.0594	0.00