



# Derivatives Weekly Statistics Report

From 2006/08/28 To 2006/09/01

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2006	GOVI On 01-February-07			jGovi	240.9000	240.4790	240.8990	240.4790	0.00
28/08/2006	GOVI On 02-November-06			jGovi	235.8800	235.4880	235.8780	235.4880	886.00
28/08/2006	J153 On 31-August-10			jSwap	8.9400	8.9320	0.0546	0.0543	0.00
28/08/2006	J157 On 15-September-15			jSwap	8.9800	8.9760	0.0964	0.0962	0.00
28/08/2006	J186 On 21-December-26			jSwap	8.8100	8.8290	0.1241	0.1258	0.00
28/08/2006	J194 On 28-February-08			jSwap	8.4600	8.4530	0.0181	0.0179	0.00
28/08/2006	J201 On 22-December-14			jSwap	9.0800	9.0690	0.0931	0.0928	0.00
28/08/2006	J203 On 15-September-17			jSwap	8.9400	8.9280	0.1052	0.1046	0.00
28/08/2006	J204 On 21-December-18			jSwap	8.9600	8.9550	0.1093	0.1092	0.00
28/08/2006	J207 On 15-January-20			jSwap	8.9400	8.9410	0.0729	0.0731	0.00
28/08/2006	JBAR On 21-December-05			jBar	8.2200	8.1680	0.0000	0.0000	0.00
28/08/2006	JFRA On 01-February-07			jFra	8.8700	8.8620	0.0216	0.0216	0.00
28/08/2006	JFRA On 07-February-08			jFra	9.1900	9.1710	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
28/08/2006	JFRA On 03-May-07			jFra	9.0300	9.0230	0.0220	0.0220	0.00
28/08/2006	JFRA On 02-August-07			jFra	9.1300	9.0880	0.0223	0.0222	0.00
28/08/2006	JFRA On 02-November-06			jFra	8.5200	8.5300	0.0208	0.0208	0.00
28/08/2006	JFRA On 01-November-07			jFra	9.1700	9.1670	0.0240	0.0240	0.00
28/08/2006	JN02 On 02-November-06			jNote	9.0400	9.0320	0.1649	0.1648	0.00
28/08/2006	JN05 On 02-November-06			jNote	9.1600	9.1530	0.3649	0.3647	0.00
28/08/2006	JN10 On 02-November-06			jNote	9.0000	8.9900	0.5877	0.5874	0.00
28/08/2006	JROD On 31-January-07			jRod	8.2400	8.2360	0.0013	0.0017	0.00
28/08/2006	JROD On 28-February-07			jRod	8.0300	8.0370	0.0004	0.0008	0.00
28/08/2006	JROD On 31-August-06			jRod	7.3300	7.3260	0.0015	0.0011	0.00
28/08/2006	JROD On 29-September-06			jRod	7.5900	7.5900	0.0008	0.0004	0.00
28/08/2006	JROD On 31-October-06			jRod	7.9600	7.9360	0.0001	0.0004	0.00
28/08/2006	JROD On 30-November-06			jRod	7.7800	7.7600	0.0009	0.0006	0.00
28/08/2006	JROD On 29-December-06			jRod	8.0100	7.9940	0.0002	0.0005	0.00
28/08/2006	R153 On 01-February-07			Bond Future	8.6300	8.6690	118.8546	118.7244	0.00
28/08/2006	R153 On 02-November-06			Bond Future	8.7100	8.7320	116.0817	116.0005	443.00
28/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	5734	5621	5734	5621	0.00
28/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	5734	5621	5734	5621	0.00
28/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	12975	13674	12975	13674	0.00
28/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	12975	13674	12975	13674	0.00
28/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	369	375	369	375	0.00
28/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	34143	34961	34143	34961	0.00
28/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	83	87	83	87	0.00
28/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	42875	43691	42875	43691	0.00
28/08/2006	R157 On 01-February-07			Bond Future	8.7500	8.7900	133.6531	133.3643	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
28/08/2006	R157 On 02-November-06			Bond Future	8.7500	8.7680	130.8357	130.6698	14.00
28/08/2006	R186 On 01-February-07			Bond Future	8.5300	8.5700	120.0161	119.6050	0.00
28/08/2006	R186 On 02-November-06			Bond Future	8.5400	8.5710	122.7066	122.3149	59.00
28/08/2006	R194 On 01-February-07			Bond Future	8.8300	8.8870	105.5432	105.4841	0.00
28/08/2006	R194 On 02-November-06			Bond Future	8.7800	8.8170	103.3398	103.2894	0.00
28/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2238	2099	2238	2099	0.00
28/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	8053	8505	8053	8505	0.00
28/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	866	801	866	801	0.00
28/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11752	12278	11752	12278	0.00
28/08/2006	R201 On 01-February-07			Bond Future	8.7400	8.7840	101.1512	100.9216	0.00
28/08/2006	R201 On 02-November-06			Bond Future	8.7400	8.7770	103.3690	103.1514	26.00
28/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	15130	14369	15130	14369	0.00
28/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	14499	15915	14499	15915	0.00
28/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	19594	18825	19594	18825	0.00
28/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	30495	32022	30495	32022	0.00
28/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	20964	20156	20964	20156	0.00
28/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	29026	30514	29026	30514	0.00
28/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	23697	22608	23697	22608	0.00
28/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	8874	9962	8874	9962	0.00
28/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2713	2570	2713	2570	0.00
28/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	75650	77804	75650	77804	0.00
28/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	417	396	417	396	0.00
28/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	120649	122924	120649	122924	0.00
28/08/2006	R203 On 01-February-07			Bond Future	8.7100	8.7520	100.1116	99.8445	0.00
28/08/2006	R203 On 02-November-06			Bond Future	8.7100	8.7440	98.0223	97.7716	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
28/08/2006	R204 On 01-February-07			Bond Future	8.6900	8.7300	95.9620	95.6871	0.00
28/08/2006	R204 On 02-November-06			Bond Future	8.6900	8.7260	97.9143	97.6575	0.00
28/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	5798	5499	5798	5499	0.00
28/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	37961	40230	37961	40230	0.00
28/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2332	2217	2332	2217	0.00
28/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	53427	55880	53427	55880	0.00
28/08/2006	R207 On 01-February-07			Bond Future	8.6700	8.7070	89.5300	89.2534	0.00
28/08/2006	R207 On 02-November-06			Bond Future	8.6700	8.7050	91.2314	90.9665	0.00
29/08/2006	GOVI On 01-February-07			jGovi	241.6700	240.8990	241.6670	240.8990	0.00
29/08/2006	GOVI On 02-November-06			jGovi	236.6400	235.8780	236.6440	235.8780	886.00
29/08/2006	J153 On 31-August-10			jSwap	8.8700	8.9400	0.0519	0.0546	0.00
29/08/2006	J157 On 15-September-15			jSwap	8.9000	8.9790	0.0916	0.0964	0.00
29/08/2006	J186 On 21-December-26			jSwap	8.7400	8.8100	0.1178	0.1241	0.00
29/08/2006	J194 On 28-February-08			jSwap	8.4400	8.4640	0.0176	0.0181	0.00
29/08/2006	J201 On 22-December-14			jSwap	8.9900	9.0750	0.0885	0.0931	0.00
29/08/2006	J203 On 15-September-17			jSwap	8.8500	8.9350	0.0992	0.1052	0.00
29/08/2006	J204 On 21-December-18			jSwap	8.8700	8.9570	0.1032	0.1093	0.00
29/08/2006	J207 On 15-January-20			jSwap	8.8500	8.9380	0.0666	0.0729	0.00
29/08/2006	JBAR On 21-December-05			jBar	8.2200	8.2180	0.0000	0.0000	0.00
29/08/2006	JFRA On 01-February-07			jFra	8.8400	8.8650	0.0216	0.0216	0.00
29/08/2006	JFRA On 07-February-08			jFra	9.1400	9.1920	0.0223	0.0224	0.00

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29/08/2006	JFRA On 03-May-07			jFra	8.9800	9.0270	0.0219	0.0220	0.00
29/08/2006	JFRA On 02-August-07			jFra	9.0800	9.1280	0.0221	0.0223	0.00
29/08/2006	JFRA On 02-November-06			jFra	8.5000	8.5190	0.0208	0.0208	0.00
29/08/2006	JFRA On 01-November-07			jFra	9.1100	9.1690	0.0239	0.0240	0.00
29/08/2006	JN02 On 02-November-06			jNote	8.9900	9.0380	0.1641	0.1649	0.00
29/08/2006	JN05 On 02-November-06			jNote	9.0700	9.1590	0.3620	0.3649	0.00
29/08/2006	JN10 On 02-November-06			jNote	8.9000	8.9980	0.5838	0.5877	0.00
29/08/2006	JROD On 31-January-07			jRod	8.2400	8.2360	0.0014	0.0013	0.00
29/08/2006	JROD On 28-February-07			jRod	8.0300	8.0270	0.0004	0.0004	0.00
29/08/2006	JROD On 31-August-06			jRod	7.3300	7.3250	0.0015	0.0015	0.00
29/08/2006	JROD On 29-September-06			jRod	7.5900	7.5920	0.0008	0.0008	0.00
29/08/2006	JROD On 31-October-06			jRod	7.9500	7.9560	0.0001	0.0001	0.00
29/08/2006	JROD On 30-November-06			jRod	7.7800	7.7760	0.0009	0.0009	0.00
29/08/2006	JROD On 29-December-06			jRod	8.0100	8.0080	0.0002	0.0002	0.00
29/08/2006	R153 On 01-February-07			Bond Future	8.5500	8.6290	119.1123	118.8546	0.00
29/08/2006	R153 On 02-November-06			Bond Future	8.6400	8.7085	116.3155	116.0817	418.00
29/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	6595	5734	6595	5734	0.00
29/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	6595	5734	6595	5734	0.00
29/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	11497	12975	11497	12975	0.00
29/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	11497	12975	11497	12975	0.00
29/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	474	369	474	369	0.00
29/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	31910	34143	31910	34143	0.00
29/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	112	83	112	83	0.00
29/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	40566	42875	40566	42875	0.00
29/08/2006	R157 On 01-February-07			Bond Future	8.6700	8.7490	134.1836	133.6531	0.00

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29/08/2006	R157 On 02-November-06			Bond Future	8.6900	8.7450	131.2119	130.8357	14.00
29/08/2006	R186 On 01-February-07			Bond Future	8.4600	8.5320	120.7574	120.0161	0.00
29/08/2006	R186 On 02-November-06			Bond Future	8.4700	8.5350	123.4409	122.7066	59.00
29/08/2006	R194 On 01-February-07			Bond Future	8.7500	8.8280	105.6264	105.5432	0.00
29/08/2006	R194 On 02-November-06			Bond Future	8.7100	8.7760	103.4272	103.3398	0.00
29/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2492	2238	2492	2238	0.00
29/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7475	8053	7475	8053	0.00
29/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	995	866	995	866	0.00
29/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	11049	11752	11049	11752	0.00
29/08/2006	R201 On 01-February-07			Bond Future	8.6700	8.7430	101.5730	101.1512	0.00
29/08/2006	R201 On 02-November-06			Bond Future	8.6700	8.7390	103.7887	103.3690	26.00
29/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	17269	15130	17269	15130	0.00
29/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	12442	14499	12442	14499	0.00
29/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	21437	19594	21437	19594	0.00
29/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	28120	30495	28120	30495	0.00
29/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	22885	20964	22885	20964	0.00
29/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	26729	29026	26729	29026	0.00
29/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	26443	23697	26443	23697	0.00
29/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	7423	8874	7423	8874	0.00
29/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3152	2713	3152	2713	0.00
29/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	71872	75650	71872	75650	0.00
29/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	503	417	503	417	0.00
29/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	116517	120649	116517	120649	0.00
29/08/2006	R203 On 01-February-07			Bond Future	8.6400	8.7120	100.6082	100.1116	0.00
29/08/2006	R203 On 02-November-06			Bond Future	8.6400	8.7070	98.5125	98.0223	0.00

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29/08/2006	R204 On 01-February-07			Bond Future	8.6200	8.6910	96.4797	95.9620	0.00
29/08/2006	R204 On 02-November-06			Bond Future	8.6200	8.6900	98.4308	97.9143	0.00
29/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	7008	5798	7008	5798	0.00
29/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	34006	37961	34006	37961	0.00
29/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	2934	2332	2934	2332	0.00
29/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	48865	53427	48865	53427	0.00
29/08/2006	R207 On 01-February-07			Bond Future	8.6000	8.6680	90.0510	89.5300	0.00
29/08/2006	R207 On 02-November-06			Bond Future	8.6000	8.6680	91.7429	91.2314	0.00
30/08/2006	GOVI On 01-February-07			jGovi	241.9300	241.6670	241.9270	241.6670	0.00
30/08/2006	GOVI On 02-November-06			jGovi	236.9100	236.6440	236.9090	236.6440	886.00
30/08/2006	J153 On 31-August-10			jSwap	8.8400	8.8660	0.0510	0.0519	0.00
30/08/2006	J157 On 15-September-15			jSwap	8.8700	8.9000	0.0895	0.0916	0.00
30/08/2006	J186 On 21-December-26			jSwap	8.7200	8.7360	0.1169	0.1178	0.00
30/08/2006	J194 On 28-February-08			jSwap	8.4500	8.4400	0.0178	0.0176	0.00
30/08/2006	J201 On 22-December-14			jSwap	8.9600	8.9920	0.0866	0.0885	0.00
30/08/2006	J203 On 15-September-17			jSwap	8.8200	8.8480	0.0976	0.0992	0.00
30/08/2006	J204 On 21-December-18			jSwap	8.8500	8.8690	0.1017	0.1032	0.00
30/08/2006	J207 On 15-January-20			jSwap	8.8300	8.8520	0.0651	0.0666	0.00
30/08/2006	JBAR On 21-December-05			jBar	8.2200	8.2240	0.0000	0.0000	0.00
30/08/2006	JFRA On 01-February-07			jFra	8.8600	8.8390	0.0216	0.0216	0.00
30/08/2006	JFRA On 07-February-08			jFra	9.1300	9.1400	0.0223	0.0223	0.00

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30/08/2006	JFRA On 03-May-07			jFra	9.0100	8.9840	0.0220	0.0219	0.00
30/08/2006	JFRA On 02-August-07			jFra	9.0800	9.0810	0.0221	0.0221	0.00
30/08/2006	JFRA On 02-November-06			jFra	8.5200	8.5040	0.0208	0.0208	0.00
30/08/2006	JFRA On 01-November-07			jFra	9.1100	9.1110	0.0239	0.0239	0.00
30/08/2006	JN02 On 02-November-06			jNote	8.9900	8.9910	0.1641	0.1641	0.00
30/08/2006	JN05 On 02-November-06			jNote	9.0400	9.0710	0.3609	0.3620	0.00
30/08/2006	JN10 On 02-November-06			jNote	8.8700	8.9040	0.5826	0.5838	0.00
30/08/2006	JROD On 31-January-07			jRod	8.2300	8.2380	0.0013	0.0014	0.00
30/08/2006	JROD On 28-February-07			jRod	8.0300	8.0300	0.0004	0.0004	0.00
30/08/2006	JROD On 31-August-06			jRod	7.3300	7.3250	0.0000	0.0015	0.00
30/08/2006	JROD On 29-September-06			jRod	7.5800	7.5880	0.0008	0.0008	0.00
30/08/2006	JROD On 31-October-06			jRod	7.9400	7.9510	0.0000	0.0001	0.00
30/08/2006	JROD On 30-November-06			jRod	7.7700	7.7750	0.0010	0.0009	0.00
30/08/2006	JROD On 29-December-06			jRod	8.0000	8.0080	0.0002	0.0002	0.00
30/08/2006	R153 On 01-February-07			Bond Future	8.5300	8.5500	119.1875	119.1123	0.00
30/08/2006	R153 On 02-November-06			Bond Future	8.6000	8.6410	116.4595	116.3155	418.00
30/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	7145	6595	7145	6595	0.00
30/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	7145	6595	7145	6595	0.00
30/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	10607	11497	10607	11497	0.00
30/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	10607	11497	10607	11497	0.00
30/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	543	474	543	474	0.00
30/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	30539	31910	30539	31910	0.00
30/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	132	112	132	112	0.00
30/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	39146	40566	39146	40566	0.00
30/08/2006	R157 On 01-February-07			Bond Future	8.6500	8.6740	134.3753	134.1836	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
30/08/2006	R157 On 02-November-06			Bond Future	8.6400	8.6930	131.6005	131.2119	14.00
30/08/2006	R186 On 01-February-07			Bond Future	8.4400	8.4640	121.0427	120.7574	0.00
30/08/2006	R186 On 02-November-06			Bond Future	8.4400	8.4680	123.7167	123.4409	59.00
30/08/2006	R194 On 01-February-07			Bond Future	8.7200	8.7450	105.6555	105.6264	0.00
30/08/2006	R194 On 02-November-06			Bond Future	8.6800	8.7050	103.4605	103.4272	0.00
30/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	2576	2492	2576	2492	0.00
30/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	7269	7475	7269	7475	0.00
30/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1038	995	1038	995	0.00
30/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	10801	11049	10801	11049	0.00
30/08/2006	R201 On 01-February-07			Bond Future	8.6400	8.6680	101.7198	101.5730	0.00
30/08/2006	R201 On 02-November-06			Bond Future	8.6400	8.6660	103.9387	103.7887	26.00
30/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	18008	17269	18008	17269	0.00
30/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	11680	12442	11680	12442	0.00
30/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	22054	21437	22054	21437	0.00
30/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	27269	28120	27269	28120	0.00
30/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	23528	22885	23528	22885	0.00
30/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	25904	26729	25904	26729	0.00
30/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	27401	26443	27401	26443	0.00
30/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	6882	7423	6882	7423	0.00
30/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	3295	3152	3295	3152	0.00
30/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	70546	71872	70546	71872	0.00
30/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	530	503	530	503	0.00
30/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	115076	116517	115076	116517	0.00
30/08/2006	R203 On 01-February-07			Bond Future	8.6100	8.6380	100.7835	100.6082	0.00
30/08/2006	R203 On 02-November-06			Bond Future	8.6100	8.6350	98.6903	98.5125	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
30/08/2006	R204 On 01-February-07			Bond Future	8.5900	8.6180	96.6721	96.4797	0.00
30/08/2006	R204 On 02-November-06			Bond Future	8.5900	8.6180	98.6254	98.4308	0.00
30/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	7442	7008	7442	7008	0.00
30/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	32494	34006	32494	34006	0.00
30/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3147	2934	3147	2934	0.00
30/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	47131	48865	47131	48865	0.00
30/08/2006	R207 On 01-February-07			Bond Future	8.5700	8.5950	90.2376	90.0510	0.00
30/08/2006	R207 On 02-November-06			Bond Future	8.5700	8.5970	91.9312	91.7429	0.00
31/08/2006	GOVI On 01-February-07			jGovi	240.2600	241.9270	240.2640	241.9270	0.00
31/08/2006	GOVI On 02-November-06			jGovi	235.2200	236.9090	235.2240	236.9090	886.00
31/08/2006	J153 On 31-August-10			jSwap	9.2700	8.8410	0.0583	0.0510	0.00
31/08/2006	J157 On 15-September-15			jSwap	9.0000	8.8660	0.0976	0.0895	0.00
31/08/2006	J186 On 21-December-26			jSwap	8.8700	8.7240	0.1297	0.1169	0.00
31/08/2006	J194 On 28-February-08			jSwap	9.0900	8.4460	0.0218	0.0178	0.00
31/08/2006	J201 On 22-December-14			jSwap	9.1000	8.9590	0.0943	0.0866	0.00
31/08/2006	J203 On 15-September-17			jSwap	8.9600	8.8240	0.1068	0.0976	0.00
31/08/2006	J204 On 21-December-18			jSwap	8.9900	8.8470	0.1116	0.1017	0.00
31/08/2006	J207 On 15-January-20			jSwap	8.9800	8.8310	0.0758	0.0651	0.00
31/08/2006	JBAR On 21-December-05			jBar	8.2200	8.2200	0.0000	0.0000	0.00
31/08/2006	JFRA On 01-February-07			jFra	9.0800	8.8600	0.0221	0.0216	0.00
31/08/2006	JFRA On 07-February-08			jFra	9.2800	9.1300	0.0226	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
31/08/2006	JFRA On 03-May-07			jFra	9.2500	9.0090	0.0225	0.0220	0.00
31/08/2006	JFRA On 02-August-07			jFra	9.2600	9.0830	0.0226	0.0221	0.00
31/08/2006	JFRA On 02-November-06			jFra	8.6800	8.5180	0.0212	0.0208	0.00
31/08/2006	JFRA On 01-November-07			jFra	9.2900	9.1120	0.0243	0.0239	0.00
31/08/2006	JN02 On 02-November-06			jNote	9.1700	8.9920	0.1670	0.1641	0.00
31/08/2006	JN05 On 02-November-06			jNote	9.2200	9.0410	0.3663	0.3609	0.00
31/08/2006	JN10 On 02-November-06			jNote	9.0200	8.8740	0.5881	0.5826	0.00
31/08/2006	JROD On 31-January-07			jRod	8.2400	8.2340	0.0014	0.0013	0.00
31/08/2006	JROD On 28-February-07			jRod	8.4100	8.0280	0.0022	0.0004	0.00
31/08/2006	JROD On 31-August-06			jRod	7.3300	7.3250	0.0000	0.0000	0.00
31/08/2006	JROD On 29-September-06			jRod	7.5800	7.5820	0.0008	0.0008	0.00
31/08/2006	JROD On 31-October-06			jRod	7.9400	7.9400	0.0000	0.0000	0.00
31/08/2006	JROD On 30-November-06			jRod	8.2200	7.7680	0.0007	0.0010	0.00
31/08/2006	JROD On 29-December-06			jRod	8.0100	8.0020	0.0002	0.0002	0.00
31/08/2006	R153 On 01-February-07			Bond Future	8.7300	8.5270	118.5262	119.1875	0.00
31/08/2006	R153 On 02-November-06			Bond Future	8.7900	8.5995	115.7865	116.4595	418.00
31/08/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	4513	7145	4513	7145	0.00
31/08/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	4513	7145	4513	7145	0.00
31/08/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	14706	10607	14706	10607	0.00
31/08/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	14706	10607	14706	10607	0.00
31/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	221	543	221	543	0.00
31/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	36948	30539	36948	30539	0.00
31/08/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	43	132	43	132	0.00
31/08/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	45787	39146	45787	39146	0.00
31/08/2006	R157 On 01-February-07			Bond Future	8.8000	8.6470	133.3010	134.3753	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
31/08/2006	R157 On 02-November-06			Bond Future	8.8000	8.6395	130.4753	131.6005	16.00
31/08/2006	R186 On 01-February-07			Bond Future	8.5700	8.4380	119.5942	121.0427	0.00
31/08/2006	R186 On 02-November-06			Bond Future	8.5800	8.4430	122.2715	123.7167	59.00
31/08/2006	R194 On 01-February-07			Bond Future	9.0000	8.7160	105.3681	105.6555	0.00
31/08/2006	R194 On 02-November-06			Bond Future	8.9300	8.6780	103.1519	103.4605	0.00
31/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1710	2576	1710	2576	0.00
31/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9276	7269	9276	7269	0.00
31/08/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	605	1038	605	1038	0.00
31/08/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13242	10801	13242	10801	0.00
31/08/2006	R201 On 01-February-07			Bond Future	8.7900	8.6420	100.8712	101.7198	0.00
31/08/2006	R201 On 02-November-06			Bond Future	8.7900	8.6400	103.0828	103.9387	26.00
31/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	13364	18008	13364	18008	0.00
31/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	15595	11680	15595	11680	0.00
31/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	18151	22054	18151	22054	0.00
31/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	31851	27269	31851	27269	0.00
31/08/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	19466	23528	19466	23528	0.00
31/08/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	30328	25904	30328	25904	0.00
31/08/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	21521	27401	21521	27401	0.00
31/08/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	9560	6882	9560	6882	0.00
31/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	2341	3295	2341	3295	0.00
31/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	78078	70546	78078	70546	0.00
31/08/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	338	530	338	530	0.00
31/08/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	123370	115076	123370	115076	0.00
31/08/2006	R203 On 01-February-07			Bond Future	8.7600	8.6120	99.8179	100.7835	0.00
31/08/2006	R203 On 02-November-06			Bond Future	8.7500	8.6090	97.7176	98.6903	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
31/08/2006	R204 On 01-February-07			Bond Future	8.7300	8.5910	95.6871	96.6721	0.00
31/08/2006	R204 On 02-November-06			Bond Future	8.7300	8.5910	97.6291	98.6254	0.00
31/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	4867	7442	4867	7442	0.00
31/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	39883	32494	39883	32494	0.00
31/08/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1847	3147	1847	3147	0.00
31/08/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	55795	47131	55795	47131	0.00
31/08/2006	R207 On 01-February-07			Bond Future	8.7000	8.5690	89.2747	90.2376	0.00
31/08/2006	R207 On 02-November-06			Bond Future	8.7100	8.5710	90.9665	91.9312	0.00
01/09/2006	GOVI On 01-February-07			jGovi	240.0600	240.2640	240.0580	240.2640	0.00
01/09/2006	GOVI On 02-November-06			jGovi	235.0100	235.2240	235.0060	235.2240	886.00
01/09/2006	J153 On 31-August-10			jSwap	9.3100	9.2730	0.0594	0.0583	0.00
01/09/2006	J157 On 15-September-15			jSwap	9.0200	8.9980	0.0992	0.0976	0.00
01/09/2006	J186 On 21-December-26			jSwap	8.8900	8.8730	0.1309	0.1297	0.00
01/09/2006	J194 On 28-February-08			jSwap	9.1200	9.0890	0.0223	0.0218	0.00
01/09/2006	J201 On 22-December-14			jSwap	9.1300	9.0960	0.0961	0.0943	0.00
01/09/2006	J203 On 15-September-17			jSwap	8.9700	8.9580	0.1078	0.1068	0.00
01/09/2006	J204 On 21-December-18			jSwap	9.0000	8.9890	0.1126	0.1116	0.00
01/09/2006	J207 On 15-January-20			jSwap	8.9900	8.9760	0.0769	0.0758	0.00
01/09/2006	JBAR On 21-December-05			jBar	8.2300	8.2240	0.0000	0.0000	0.00
01/09/2006	JFRA On 01-February-07			jFra	9.1400	9.0810	0.0223	0.0221	0.00
01/09/2006	JFRA On 07-February-08			jFra	9.3200	9.2790	0.0227	0.0226	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
01/09/2006	JFRA On 03-May-07			jFra	9.2700	9.2520	0.0226	0.0225	0.00
01/09/2006	JFRA On 02-August-07			jFra	9.3100	9.2600	0.0227	0.0226	0.00
01/09/2006	JFRA On 02-November-06			jFra	8.7000	8.6790	0.0212	0.0212	0.00
01/09/2006	JFRA On 01-November-07			jFra	9.3300	9.2930	0.0244	0.0243	0.00
01/09/2006	JN02 On 02-November-06			jNote	9.2200	9.1730	0.1677	0.1670	0.00
01/09/2006	JN05 On 02-November-06			jNote	9.2500	9.2150	0.3674	0.3663	0.00
01/09/2006	JN10 On 02-November-06			jNote	9.0400	9.0200	0.5886	0.5881	0.00
01/09/2006	JROD On 31-January-07			jRod	8.3000	8.2420	0.0020	0.0014	0.00
01/09/2006	JROD On 28-February-07			jRod	8.5000	8.4090	0.0029	0.0022	0.00
01/09/2006	JROD On 29-September-06			jRod	7.5600	7.5820	0.0005	0.0008	0.00
01/09/2006	JROD On 31-October-06			jRod	7.9100	7.9380	0.0003	0.0000	0.00
01/09/2006	JROD On 30-November-06			jRod	8.2200	8.2240	0.0011	0.0007	0.00
01/09/2006	JROD On 29-December-06			jRod	8.0200	8.0050	0.0007	0.0002	0.00
01/09/2006	R153 On 01-February-07			Bond Future	8.7600	8.7300	118.4451	118.5262	0.00
01/09/2006	R153 On 02-November-06			Bond Future	8.8100	8.7940	115.7314	115.7865	418.00
01/09/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	3675	4513	3675	4513	0.00
01/09/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	3675	4513	3675	4513	0.00
01/09/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	14420	14706	14420	14706	0.00
01/09/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	14420	14706	14420	14706	0.00
01/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	154	221	154	221	0.00
01/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	37432	36948	37432	36948	0.00
01/09/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	39	43	39	43	0.00
01/09/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	46335	45787	46335	45787	0.00
01/09/2006	R157 On 01-February-07			Bond Future	8.8200	8.7990	133.1255	133.3010	0.00
01/09/2006	R157 On 02-November-06			Bond Future	8.8100	8.7950	130.3675	130.4753	16.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2006	R186 On 01-February-07			Bond Future	8.5800	8.5710	119.5402	119.5942	0.00
01/09/2006	R186 On 02-November-06			Bond Future	8.5800	8.5750	122.2173	122.2715	59.00
01/09/2006	R194 On 01-February-07			Bond Future	9.0400	9.0030	105.3291	105.3681	0.00
01/09/2006	R194 On 02-November-06			Bond Future	8.9700	8.9290	103.1065	103.1519	0.00
01/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	1290	1710	1290	1710	0.00
01/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	9246	9276	9246	9276	0.00
01/09/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	388	605	388	605	0.00
01/09/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	13414	13242	13414	13242	0.00
01/09/2006	R201 On 01-February-07			Bond Future	8.8200	8.7930	100.7316	100.8712	0.00
01/09/2006	R201 On 02-November-06			Bond Future	8.8100	8.7890	102.9401	103.0828	26.00
01/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	11729	13364	11729	13364	0.00
01/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	15387	15595	15387	15595	0.00
01/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	14359	18151	14359	18151	0.00
01/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	29455	31851	29455	31851	0.00
01/09/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	15567	19466	15567	19466	0.00
01/09/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	27824	30328	27824	30328	0.00
01/09/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	19773	21521	19773	21521	0.00
01/09/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	9239	9560	9239	9560	0.00
01/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	1347	2341	1347	2341	0.00
01/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	78480	78078	78480	78078	0.00
01/09/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	128	338	128	338	0.00
01/09/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	124556	123370	124556	123370	0.00
01/09/2006	R203 On 01-February-07			Bond Future	8.7800	8.7560	99.6848	99.8179	0.00
01/09/2006	R203 On 02-November-06			Bond Future	8.7700	8.7520	97.5825	97.7176	0.00
01/09/2006	R204 On 01-February-07			Bond Future	8.7500	8.7300	95.5465	95.6871	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
01/09/2006	R204 On 02-November-06			Bond Future	8.7500	8.7300	97.4869	97.6291	0.00
01/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	3976	4867	3976	4867	0.00
01/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	40413	39883	40413	39883	0.00
01/09/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	1466	1847	1466	1847	0.00
01/09/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	56836	55795	56836	55795	0.00
01/09/2006	R207 On 01-February-07			Bond Future	8.7200	8.7040	89.1473	89.2747	0.00
01/09/2006	R207 On 02-November-06			Bond Future	8.7200	8.7050	90.8308	90.9665	0.00