



Derivatives Weekly Statistics Report

From 2006/12/25 To 2006/12/29

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2006 | CRD1 On 01-February-07 | | | Index Future | 107.3300 | 107.3610 | 107.3260 | 107.3610 | 10.00 |
| 27/12/2006 | GOVI On 01-February-07 | | | jGovi | 250.3000 | 250.4360 | 250.3045 | 250.4360 | 66.00 |
| 27/12/2006 | GOVI On 03-May-07 | | | jGovi | 255.8500 | 255.9910 | 255.8490 | 255.9910 | 118.00 |
| 27/12/2006 | GOVI On 02-August-07 | | | jGovi | 261.4400 | 261.5860 | 261.4435 | 261.5860 | 0.00 |
| 27/12/2006 | ILBI On 01-February-07 | | | Index Future | 269.8100 | 269.9930 | 269.8080 | 269.9930 | 0.00 |
| 27/12/2006 | J153 On 31-August-10 | | | jSwap | 8.7300 | 8.7110 | 0.0417 | 0.0411 | 0.00 |
| 27/12/2006 | J157 On 15-September-15 | | | jSwap | 8.4000 | 8.3880 | 0.0539 | 0.0546 | 0.00 |
| 27/12/2006 | J186 On 21-December-26 | | | jSwap | 7.8300 | 7.8230 | 0.0321 | 0.0317 | 0.00 |
| 27/12/2006 | J194 On 28-February-08 | | | jSwap | 9.0200 | 9.0210 | 0.0214 | 0.0214 | 0.00 |
| 27/12/2006 | J201 On 22-December-14 | | | jSwap | 8.4400 | 8.4270 | 0.0536 | 0.0528 | 0.00 |
| 27/12/2006 | J203 On 15-September-17 | | | jSwap | 8.3000 | 8.2880 | 0.0580 | 0.0570 | 0.00 |
| 27/12/2006 | J204 On 21-December-18 | | | jSwap | 8.2500 | 8.2340 | 0.0557 | 0.0548 | 0.00 |
| 27/12/2006 | J207 On 15-January-20 | | | jSwap | 8.1900 | 8.1760 | 0.0153 | 0.0146 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2006 | JBAR On 21-December-05 | | | jBar | 9.1700 | 9.1680 | 0.0000 | 0.0000 | 0.00 |
| 27/12/2006 | JFRA On 01-February-07 | | | jFra | 9.1500 | 9.1570 | 0.0223 | 0.0223 | 0.00 |
| 27/12/2006 | JFRA On 07-February-08 | | | jFra | 8.8800 | 8.8680 | 0.0217 | 0.0216 | 0.00 |
| 27/12/2006 | JFRA On 03-May-07 | | | jFra | 9.1900 | 9.1910 | 0.0224 | 0.0224 | 0.00 |
| 27/12/2006 | JFRA On 02-August-07 | | | jFra | 9.1300 | 9.1230 | 0.0223 | 0.0222 | 0.00 |
| 27/12/2006 | JFRA On 01-November-07 | | | jFra | 9.0200 | 9.0430 | 0.0236 | 0.0237 | 0.00 |
| 27/12/2006 | JN02 On 01-February-07 | | | jNote | 8.9000 | 8.8960 | 0.1621 | 0.1621 | 0.00 |
| 27/12/2006 | JN02 On 03-May-07 | | | jNote | 8.8000 | 8.7970 | 0.1606 | 0.1605 | 0.00 |
| 27/12/2006 | JN02 On 02-August-07 | | | jNote | 8.7000 | 8.6850 | 0.1589 | 0.1586 | 0.00 |
| 27/12/2006 | JN05 On 01-February-07 | | | jNote | 8.5300 | 8.5180 | 0.3433 | 0.3428 | 0.00 |
| 27/12/2006 | JN05 On 03-May-07 | | | jNote | 8.4800 | 8.4580 | 0.3415 | 0.3409 | 0.00 |
| 27/12/2006 | JN05 On 02-August-07 | | | jNote | 8.4100 | 8.3930 | 0.3396 | 0.3390 | 0.00 |
| 27/12/2006 | JN10 On 01-February-07 | | | jNote | 8.2200 | 8.2100 | 0.5527 | 0.5521 | 0.00 |
| 27/12/2006 | JN10 On 03-May-07 | | | jNote | 8.1800 | 8.1640 | 0.5509 | 0.5503 | 0.00 |
| 27/12/2006 | JN10 On 02-August-07 | | | jNote | 8.1300 | 8.1140 | 0.5491 | 0.5484 | 0.00 |
| 27/12/2006 | JROD On 31-January-07 | | | jRod | 8.5100 | 8.5330 | 0.0015 | 0.0024 | 0.00 |
| 27/12/2006 | JROD On 28-February-07 | | | jRod | 8.8800 | 8.9190 | 0.0024 | 0.0033 | 0.00 |
| 27/12/2006 | JROD On 30-March-07 | | | jRod | 8.6600 | 8.6830 | 0.0035 | 0.0044 | 0.00 |
| 27/12/2006 | JROD On 30-April-07 | | | jRod | 8.9300 | 8.9450 | 0.0047 | 0.0057 | 0.00 |
| 27/12/2006 | JROD On 31-May-07 | | | jRod | 9.1300 | 9.1510 | 0.0057 | 0.0067 | 0.00 |
| 27/12/2006 | JROD On 29-December-06 | | | jRod | 8.1500 | 8.1460 | 0.0006 | 0.0015 | 0.00 |
| 27/12/2006 | OTH1 On 01-February-07 | | | Index Future | 246.5100 | 246.6040 | 246.5070 | 246.6040 | 15.00 |
| 27/12/2006 | R153 On 01-February-07 | | | Bond Future | 8.1800 | 8.1600 | 120.3458 | 120.3955 | 62.00 |
| 27/12/2006 | R153 On 03-May-07 | | | Bond Future | 8.1200 | 8.1000 | 116.3514 | 116.3980 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2006 | R153 On 02-August-07 | | | Bond Future | 7.9300 | 7.9140 | 119.1863 | 119.2443 | 0.00 |
| 27/12/2006 | R157 On 01-February-07 | | | Bond Future | 7.8600 | 7.8450 | 140.1733 | 140.2487 | 0.00 |
| 27/12/2006 | R157 On 03-May-07 | | | Bond Future | 7.8100 | 7.8050 | 136.3630 | 136.4294 | 504.00 |
| 27/12/2006 | R157 On 02-August-07 | | | Bond Future | 7.7200 | 7.7030 | 139.6862 | 139.7731 | 0.00 |
| 27/12/2006 | R186 On 01-February-07 | | | Bond Future | 7.4200 | 7.4100 | 133.0498 | 133.2152 | 2.00 |
| 27/12/2006 | R186 On 03-May-07 | | | Bond Future | 7.3800 | 7.3650 | 136.0916 | 136.2315 | 0.00 |
| 27/12/2006 | R186 On 02-August-07 | | | Bond Future | 7.3400 | 7.3240 | 133.7908 | 133.9305 | 0.00 |
| 27/12/2006 | R194 On 01-February-07 | | | Bond Future | 8.7500 | 8.7200 | 105.6233 | 105.6514 | 0.00 |
| 27/12/2006 | R194 On 03-May-07 | | | Bond Future | 8.5800 | 8.5530 | 102.9463 | 102.9634 | 0.00 |
| 27/12/2006 | R194 On 02-August-07 | | | Bond Future | 8.3600 | 8.3410 | 105.2219 | 105.2340 | 0.00 |
| 27/12/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 411 | 545 | 411 | 545 | 0.00 |
| 27/12/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 5425 | 5278 | 5425 | 5278 | 0.00 |
| 27/12/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 25 | 46 | 25 | 46 | 0.00 |
| 27/12/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 10110 | 9849 | 10110 | 9849 | 0.00 |
| 27/12/2006 | R201 On 01-February-07 | | | Bond Future | 7.8400 | 7.8240 | 106.3963 | 106.4802 | 0.00 |
| 27/12/2006 | R201 On 03-May-07 | | | Bond Future | 7.7800 | 7.7640 | 108.8242 | 108.8946 | 0.00 |
| 27/12/2006 | R201 On 02-August-07 | | | Bond Future | 7.7200 | 7.7100 | 106.8049 | 106.8739 | 0.00 |
| 27/12/2006 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 42193 | 43196 | 42193 | 43196 | 0.00 |
| 27/12/2006 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 642 | 806 | 642 | 806 | 0.00 |
| 27/12/2006 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 44895 | 45877 | 44895 | 45877 | 0.00 |
| 27/12/2006 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 506 | 649 | 506 | 649 | 0.00 |
| 27/12/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 2903 | 3585 | 2903 | 3585 | 0.00 |
| 27/12/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 23389 | 23232 | 23389 | 23232 | 0.00 |
| 27/12/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 31 | 63 | 31 | 63 | 0.00 |
| 27/12/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 67812 | 67005 | 67812 | 67005 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 27/12/2006 | R203 On 01-February-07 | | | Bond Future | 7.7300 | 7.7120 | 107.0151 | 107.1177 | 0.00 |
| 27/12/2006 | R203 On 03-May-07 | | | Bond Future | 7.6700 | 7.6590 | 105.2802 | 105.3672 | 0.00 |
| 27/12/2006 | R203 On 02-August-07 | | | Bond Future | 7.6200 | 7.6110 | 107.6082 | 107.6870 | 0.00 |
| 27/12/2006 | R204 On 01-February-07 | | | Bond Future | 7.6900 | 7.6730 | 103.4273 | 103.5369 | 0.00 |
| 27/12/2006 | R204 On 03-May-07 | | | Bond Future | 7.6400 | 7.6240 | 105.7907 | 105.8838 | 0.00 |
| 27/12/2006 | R204 On 02-August-07 | | | Bond Future | 7.5900 | 7.5800 | 104.0842 | 104.1764 | 0.00 |
| 27/12/2006 | R204 On 02-August-07 | 220.00 | Call | Option on Bond Future | 77502 | 78523 | 77502 | 78523 | 0.00 |
| 27/12/2006 | R204 On 02-August-07 | 220.00 | Put | Option on Bond Future | 10779 | 10878 | 10779 | 10878 | 0.00 |
| 27/12/2006 | R206 On 01-February-07 | | | Bond Future | 7.8700 | 7.8470 | 98.5140 | 98.6182 | 0.00 |
| 27/12/2006 | R206 On 03-May-07 | | | Bond Future | 7.8000 | 7.7860 | 100.7634 | 100.8550 | 0.00 |
| 27/12/2006 | R206 On 02-August-07 | | | Bond Future | 7.7500 | 7.7300 | 99.2223 | 99.3116 | 0.00 |
| 27/12/2006 | R207 On 01-February-07 | | | Bond Future | 7.6200 | 7.6040 | 97.4467 | 97.5505 | 0.00 |
| 27/12/2006 | R207 On 03-May-07 | | | Bond Future | 7.5700 | 7.5570 | 99.6668 | 99.7700 | 0.00 |
| 27/12/2006 | R207 On 02-August-07 | | | Bond Future | 7.5300 | 7.5160 | 98.2260 | 98.3204 | 0.00 |
| 27/12/2006 | R207 On 03-May-07 | 224.00 | Call | Option on Bond Future | 88452 | 89521 | 88452 | 89521 | 0.00 |
| 27/12/2006 | R207 On 03-May-07 | 224.00 | Put | Option on Bond Future | 638 | 676 | 638 | 676 | 0.00 |
| 27/12/2006 | TRT1 On 01-February-07 | | | Index Future | 247.3300 | 247.4590 | 247.3310 | 247.4590 | 500.00 |
| 28/12/2006 | CRD1 On 01-February-07 | | | Index Future | 107.3300 | 107.3260 | 107.3270 | 107.3260 | 10.00 |
| 28/12/2006 | GOVI On 01-February-07 | | | jGovi | 250.3000 | 250.3045 | 250.3010 | 250.3045 | 66.00 |
| 28/12/2006 | GOVI On 03-May-07 | | | jGovi | 255.8400 | 255.8490 | 255.8440 | 255.8490 | 118.00 |
| 28/12/2006 | GOVI On 02-August-07 | | | jGovi | 261.4000 | 261.4435 | 261.3950 | 261.4435 | 0.00 |
| 28/12/2006 | ILBI On 01-February-07 | | | Index Future | 269.7800 | 269.8080 | 269.7830 | 269.8080 | 0.00 |
| 28/12/2006 | J153 On 31-August-10 | | | jSwap | 8.7300 | 8.7270 | 0.0417 | 0.0417 | 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 |
|------------|-------------------------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/12/2006 | J157 On 15-September-15 | | | jSwap | 8.4100 | 8.3990 | 0.0532 | 0.0539 | 0.00 |
| 28/12/2006 | J186 On 21-December-26 | | | jSwap | 7.8900 | 7.8260 | 0.0378 | 0.0321 | 0.00 |
| 28/12/2006 | J194 On 28-February-08 | | | jSwap | 9.0200 | 9.0180 | 0.0214 | 0.0214 | 0.00 |
| 28/12/2006 | J201 On 22-December-14 | | | jSwap | 8.4500 | 8.4410 | 0.0540 | 0.0536 | 0.00 |
| 28/12/2006 | J203 On 15-September-17 | | | jSwap | 8.3100 | 8.3020 | 0.0584 | 0.0580 | 0.00 |
| 28/12/2006 | J204 On 21-December-18 | | | jSwap | 8.2600 | 8.2460 | 0.0565 | 0.0557 | 0.00 |
| 28/12/2006 | J207 On 15-January-20 | | | jSwap | 8.2000 | 8.1850 | 0.0166 | 0.0153 | 0.00 |
| 28/12/2006 | JBAR On 21-December-05 | | | jBar | 9.1800 | 9.1680 | 0.0000 | 0.0000 | 0.00 |
| 28/12/2006 | JFRA On 01-February-07 | | | jFra | 9.1500 | 9.1510 | 0.0223 | 0.0223 | 0.00 |
| 28/12/2006 | JFRA On 07-February-08 | | | jFra | 8.8800 | 8.8810 | 0.0217 | 0.0217 | 0.00 |
| 28/12/2006 | JFRA On 03-May-07 | | | jFra | 9.1900 | 9.1920 | 0.0224 | 0.0224 | 0.00 |
| 28/12/2006 | JFRA On 02-August-07 | | | jFra | 9.1300 | 9.1290 | 0.0223 | 0.0223 | 0.00 |
| 28/12/2006 | JFRA On 01-November-07 | | | jFra | 9.0200 | 9.0150 | 0.0237 | 0.0236 | 0.00 |
| 28/12/2006 | JN02 On 01-February-07 | | | jNote | 8.9000 | 8.8950 | 0.1621 | 0.1621 | 0.00 |
| 28/12/2006 | JN02 On 03-May-07 | | | jNote | 8.8000 | 8.8040 | 0.1606 | 0.1606 | 0.00 |
| 28/12/2006 | JN02 On 02-August-07 | | | jNote | 8.7000 | 8.6990 | 0.1588 | 0.1589 | 0.00 |
| 28/12/2006 | JN05 On 01-February-07 | | | jNote | 8.5400 | 8.5330 | 0.3434 | 0.3433 | 0.00 |
| 28/12/2006 | JN05 On 03-May-07 | | | jNote | 8.4800 | 8.4750 | 0.3416 | 0.3415 | 0.00 |
| 28/12/2006 | JN05 On 02-August-07 | | | jNote | 8.4100 | 8.4110 | 0.3397 | 0.3396 | 0.00 |
| 28/12/2006 | JN10 On 01-February-07 | | | jNote | 8.2300 | 8.2230 | 0.5529 | 0.5527 | 0.00 |
| 28/12/2006 | JN10 On 03-May-07 | | | jNote | 8.1800 | 8.1780 | 0.5512 | 0.5509 | 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 |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/12/2006 | JN10 On 02-August-07 | | | jNote | 8.1400 | 8.1290 | 0.5494 | 0.5491 | 0.00 |
| 28/12/2006 | JROD On 31-January-07 | | | jRod | 8.5100 | 8.5050 | 0.0015 | 0.0015 | 0.00 |
| 28/12/2006 | JROD On 28-February-07 | | | jRod | 8.8800 | 8.8790 | 0.0024 | 0.0024 | 0.00 |
| 28/12/2006 | JROD On 30-March-07 | | | jRod | 8.6600 | 8.6620 | 0.0035 | 0.0035 | 0.00 |
| 28/12/2006 | JROD On 30-April-07 | | | jRod | 8.9300 | 8.9250 | 0.0047 | 0.0047 | 0.00 |
| 28/12/2006 | JROD On 31-May-07 | | | jRod | 9.1400 | 9.1330 | 0.0057 | 0.0057 | 0.00 |
| 28/12/2006 | JROD On 29-December-06 | | | jRod | 8.1500 | 8.1470 | 0.0000 | 0.0006 | 0.00 |
| 28/12/2006 | OTH1 On 01-February-07 | | | Index Future | 246.5100 | 246.5070 | 246.5060 | 246.5070 | 15.00 |
| 28/12/2006 | R153 On 01-February-07 | | | Bond Future | 8.1700 | 8.1750 | 120.3624 | 120.3458 | 62.00 |
| 28/12/2006 | R153 On 03-May-07 | | | Bond Future | 8.1100 | 8.1150 | 116.3669 | 116.3514 | 1.00 |
| 28/12/2006 | R153 On 02-August-07 | | | Bond Future | 7.9400 | 7.9340 | 119.1689 | 119.1863 | 0.00 |
| 28/12/2006 | R157 On 01-February-07 | | | Bond Future | 7.8500 | 7.8550 | 140.2110 | 140.1733 | 0.00 |
| 28/12/2006 | R157 On 03-May-07 | | | Bond Future | 7.8100 | 7.8140 | 136.3925 | 136.3630 | 504.00 |
| 28/12/2006 | R157 On 02-August-07 | | | Bond Future | 7.7200 | 7.7150 | 139.6428 | 139.6862 | 0.00 |
| 28/12/2006 | R186 On 01-February-07 | | | Bond Future | 7.4300 | 7.4230 | 132.9862 | 133.0498 | 2.00 |
| 28/12/2006 | R186 On 03-May-07 | | | Bond Future | 7.3800 | 7.3760 | 136.0153 | 136.0916 | 0.00 |
| 28/12/2006 | R186 On 02-August-07 | | | Bond Future | 7.3400 | 7.3350 | 133.7148 | 133.7908 | 0.00 |
| 28/12/2006 | R194 On 01-February-07 | | | Bond Future | 8.7500 | 8.7480 | 105.6173 | 105.6233 | 0.00 |
| 28/12/2006 | R194 On 03-May-07 | | | Bond Future | 8.5800 | 8.5750 | 102.9417 | 102.9463 | 0.00 |
| 28/12/2006 | R194 On 02-August-07 | | | Bond Future | 8.3700 | 8.3630 | 105.2186 | 105.2219 | 0.00 |
| 28/12/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 386 | 411 | 386 | 411 | 0.00 |
| 28/12/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 5459 | 5425 | 5459 | 5425 | 0.00 |
| 28/12/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 22 | 25 | 22 | 25 | 0.00 |
| 28/12/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 10167 | 10110 | 10167 | 10110 | 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 |
|------------|------------------|-------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/12/2006 | R201 | On 01-February-07 | | | Bond Future | 7.8400 | 7.8380 | 106.3664 | 106.3963 | 0.00 |
| 28/12/2006 | R201 | On 03-May-07 | | | Bond Future | 7.7800 | 7.7760 | 108.7890 | 108.8242 | 0.00 |
| 28/12/2006 | R201 | On 02-August-07 | | | Bond Future | 7.7300 | 7.7220 | 106.7762 | 106.8049 | 0.00 |
| 28/12/2006 | R201 | On 01-February-07 | 7.25 | Call | Option on Bond Future | 41868 | 42193 | 41868 | 42193 | 0.00 |
| 28/12/2006 | R201 | On 01-February-07 | 7.25 | Put | Option on Bond Future | 617 | 642 | 617 | 642 | 0.00 |
| 28/12/2006 | R201 | On 01-February-07 | 7.25 | Call | Option on Bond Future | 44574 | 44895 | 44574 | 44895 | 0.00 |
| 28/12/2006 | R201 | On 01-February-07 | 7.25 | Put | Option on Bond Future | 484 | 506 | 484 | 506 | 0.00 |
| 28/12/2006 | R201 | On 01-February-07 | 8.00 | Call | Option on Bond Future | 2742 | 2903 | 2742 | 2903 | 0.00 |
| 28/12/2006 | R201 | On 01-February-07 | 8.00 | Put | Option on Bond Future | 23528 | 23389 | 23528 | 23389 | 0.00 |
| 28/12/2006 | R201 | On 01-February-07 | 8.00 | Call | Option on Bond Future | 26 | 31 | 26 | 31 | 0.00 |
| 28/12/2006 | R201 | On 01-February-07 | 8.00 | Put | Option on Bond Future | 68106 | 67812 | 68106 | 67812 | 0.00 |
| 28/12/2006 | R203 | On 01-February-07 | | | Bond Future | 7.7300 | 7.7260 | 106.9784 | 107.0151 | 0.00 |
| 28/12/2006 | R203 | On 03-May-07 | | | Bond Future | 7.6800 | 7.6710 | 105.2367 | 105.2802 | 0.00 |
| 28/12/2006 | R203 | On 02-August-07 | | | Bond Future | 7.6300 | 7.6220 | 107.5653 | 107.6082 | 0.00 |
| 28/12/2006 | R204 | On 01-February-07 | | | Bond Future | 7.6900 | 7.6870 | 103.4273 | 103.4273 | 0.00 |
| 28/12/2006 | R204 | On 03-May-07 | | | Bond Future | 7.6400 | 7.6360 | 105.7907 | 105.7907 | 0.00 |
| 28/12/2006 | R204 | On 02-August-07 | | | Bond Future | 7.5900 | 7.5920 | 104.0842 | 104.0842 | 0.00 |
| 28/12/2006 | R204 | On 02-August-07 | 220.00 | Call | Option on Bond Future | 77444 | 77502 | 77444 | 77502 | 0.00 |
| 28/12/2006 | R204 | On 02-August-07 | 220.00 | Put | Option on Bond Future | 10720 | 10779 | 10720 | 10779 | 0.00 |
| 28/12/2006 | R206 | On 01-February-07 | | | Bond Future | 7.8700 | 7.8670 | 98.4880 | 98.5140 | 0.00 |
| 28/12/2006 | R206 | On 03-May-07 | | | Bond Future | 7.8100 | 7.8040 | 100.7329 | 100.7634 | 0.00 |
| 28/12/2006 | R206 | On 02-August-07 | | | Bond Future | 7.7500 | 7.7480 | 99.1926 | 99.2223 | 0.00 |
| 28/12/2006 | R207 | On 01-February-07 | | | Bond Future | 7.6200 | 7.6170 | 97.4467 | 97.4467 | 0.00 |
| 28/12/2006 | R207 | On 03-May-07 | | | Bond Future | 7.5700 | 7.5700 | 99.6668 | 99.6668 | 0.00 |
| 28/12/2006 | R207 | On 02-August-07 | | | Bond Future | 7.5300 | 7.5280 | 98.2260 | 98.2260 | 0.00 |
| 28/12/2006 | R207 | On 03-May-07 | 224.00 | Call | Option on Bond Future | 88438 | 88452 | 88438 | 88452 | 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 |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 28/12/2006 | R207 On 03-May-07 | 224.00 | Put | Option on Bond Future | 624 | 638 | 624 | 638 | 0.00 |
| 28/12/2006 | TRT1 On 01-February-07 | | | Index Future | 247.3300 | 247.3310 | 247.3280 | 247.3310 | 500.00 |
| 29/12/2006 | CRD1 On 01-February-07 | | | Index Future | 107.3200 | 107.3270 | 107.3180 | 107.3270 | 10.00 |
| 29/12/2006 | GOVI On 01-February-07 | | | jGovi | 250.4200 | 250.3010 | 250.4170 | 250.3010 | 66.00 |
| 29/12/2006 | GOVI On 03-May-07 | | | jGovi | 255.9600 | 255.8440 | 255.9610 | 255.8440 | 118.00 |
| 29/12/2006 | GOVI On 02-August-07 | | | jGovi | 261.5600 | 261.3950 | 261.5600 | 261.3950 | 0.00 |
| 29/12/2006 | ILBI On 01-February-07 | | | Index Future | 269.7700 | 269.7830 | 269.7670 | 269.7830 | 0.00 |
| 29/12/2006 | J153 On 31-August-10 | | | jSwap | 8.7300 | 8.7270 | 0.0417 | 0.0417 | 0.00 |
| 29/12/2006 | J157 On 15-September-15 | | | jSwap | 8.4000 | 8.4110 | 0.0541 | 0.0532 | 0.00 |
| 29/12/2006 | J186 On 21-December-26 | | | jSwap | 7.8300 | 7.8850 | 0.0322 | 0.0378 | 0.00 |
| 29/12/2006 | J194 On 28-February-08 | | | jSwap | 9.0300 | 9.0190 | 0.0215 | 0.0214 | 0.00 |
| 29/12/2006 | J201 On 22-December-14 | | | jSwap | 8.4400 | 8.4480 | 0.0538 | 0.0540 | 0.00 |
| 29/12/2006 | J203 On 15-September-17 | | | jSwap | 8.3000 | 8.3070 | 0.0577 | 0.0584 | 0.00 |
| 29/12/2006 | J204 On 21-December-18 | | | jSwap | 8.2500 | 8.2560 | 0.0558 | 0.0565 | 0.00 |
| 29/12/2006 | J207 On 15-January-20 | | | jSwap | 8.1900 | 8.2000 | 0.0156 | 0.0166 | 0.00 |
| 29/12/2006 | JBAR On 21-December-05 | | | jBar | 9.1800 | 9.1760 | 0.0000 | 0.0000 | 0.00 |
| 29/12/2006 | JFRA On 01-February-07 | | | jFra | 9.1500 | 9.1500 | 0.0223 | 0.0223 | 0.00 |
| 29/12/2006 | JFRA On 07-February-08 | | | jFra | 8.8900 | 8.8760 | 0.0217 | 0.0217 | 0.00 |
| 29/12/2006 | JFRA On 03-May-07 | | | jFra | 9.2100 | 9.1910 | 0.0224 | 0.0224 | 0.00 |
| 29/12/2006 | JFRA On 02-August-07 | | | jFra | 9.1500 | 9.1320 | 0.0223 | 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 |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2006 | JFRA On 01-November-07 | | | jFra | 9.0300 | 9.0220 | 0.0237 | 0.0237 | 0.00 |
| 29/12/2006 | JN02 On 01-February-07 | | | jNote | 8.9000 | 8.8950 | 0.1623 | 0.1621 | 0.00 |
| 29/12/2006 | JN02 On 03-May-07 | | | jNote | 8.8100 | 8.8020 | 0.1607 | 0.1606 | 0.00 |
| 29/12/2006 | JN02 On 02-August-07 | | | jNote | 8.7000 | 8.6950 | 0.1589 | 0.1588 | 0.00 |
| 29/12/2006 | JN05 On 01-February-07 | | | jNote | 8.5300 | 8.5350 | 0.3430 | 0.3434 | 0.00 |
| 29/12/2006 | JN05 On 03-May-07 | | | jNote | 8.4700 | 8.4770 | 0.3412 | 0.3416 | 0.00 |
| 29/12/2006 | JN05 On 02-August-07 | | | jNote | 8.4000 | 8.4130 | 0.3393 | 0.3397 | 0.00 |
| 29/12/2006 | JN10 On 01-February-07 | | | jNote | 8.2200 | 8.2280 | 0.5524 | 0.5529 | 0.00 |
| 29/12/2006 | JN10 On 03-May-07 | | | jNote | 8.1700 | 8.1830 | 0.5506 | 0.5512 | 0.00 |
| 29/12/2006 | JN10 On 02-August-07 | | | jNote | 8.1200 | 8.1350 | 0.5488 | 0.5494 | 0.00 |
| 29/12/2006 | JROD On 31-January-07 | | | jRod | 8.5100 | 8.5120 | 0.0022 | 0.0015 | 0.00 |
| 29/12/2006 | JROD On 28-February-07 | | | jRod | 8.8700 | 8.8820 | 0.0030 | 0.0024 | 0.00 |
| 29/12/2006 | JROD On 30-March-07 | | | jRod | 9.1800 | 8.6620 | 0.0037 | 0.0035 | 0.00 |
| 29/12/2006 | JROD On 30-April-07 | | | jRod | 8.9200 | 8.9250 | 0.0054 | 0.0047 | 0.00 |
| 29/12/2006 | JROD On 31-May-07 | | | jRod | 9.1300 | 9.1350 | 0.0064 | 0.0057 | 0.00 |
| 29/12/2006 | JROD On 29-December-06 | | | jRod | 8.1500 | 8.1470 | 8.0000 | 0.0000 | 0.00 |
| 29/12/2006 | OTH1 On 01-February-07 | | | Index Future | 246.6100 | 246.5060 | 246.6050 | 246.5060 | 15.00 |
| 29/12/2006 | R153 On 01-February-07 | | | Bond Future | 8.1600 | 8.1700 | 120.3955 | 120.3624 | 62.00 |
| 29/12/2006 | R153 On 03-May-07 | | | Bond Future | 8.1000 | 8.1100 | 116.3980 | 116.3669 | 1.00 |
| 29/12/2006 | R153 On 02-August-07 | | | Bond Future | 7.9200 | 7.9400 | 119.2153 | 119.1689 | 0.00 |
| 29/12/2006 | R157 On 01-February-07 | | | Bond Future | 7.8400 | 7.8500 | 140.2864 | 140.2110 | 0.00 |
| 29/12/2006 | R157 On 03-May-07 | | | Bond Future | 7.8000 | 7.8100 | 136.4663 | 136.3925 | 504.00 |
| 29/12/2006 | R157 On 02-August-07 | | | Bond Future | 7.7100 | 7.7210 | 139.7514 | 139.6428 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2006 | R186 On 01-February-07 | | | Bond Future | 7.4100 | 7.4280 | 133.1770 | 132.9862 | 2.00 |
| 29/12/2006 | R186 On 03-May-07 | | | Bond Future | 7.3700 | 7.3820 | 136.2060 | 136.0153 | 0.00 |
| 29/12/2006 | R186 On 02-August-07 | | | Bond Future | 7.3300 | 7.3410 | 133.9051 | 133.7148 | 0.00 |
| 29/12/2006 | R194 On 01-February-07 | | | Bond Future | 8.7400 | 8.7540 | 105.6344 | 105.6173 | 0.00 |
| 29/12/2006 | R194 On 03-May-07 | | | Bond Future | 8.5600 | 8.5810 | 102.9549 | 102.9417 | 0.00 |
| 29/12/2006 | R194 On 02-August-07 | | | Bond Future | 8.3500 | 8.3690 | 105.2296 | 105.2186 | 0.00 |
| 29/12/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 395 | 386 | 395 | 386 | 0.00 |
| 29/12/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 5298 | 5459 | 5298 | 5459 | 0.00 |
| 29/12/2006 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 22 | 22 | 22 | 22 | 0.00 |
| 29/12/2006 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 9996 | 10167 | 9996 | 10167 | 0.00 |
| 29/12/2006 | R201 On 01-February-07 | | | Bond Future | 7.8300 | 7.8430 | 106.4562 | 106.3664 | 0.00 |
| 29/12/2006 | R201 On 03-May-07 | | | Bond Future | 7.7700 | 7.7820 | 108.8770 | 108.7890 | 0.00 |
| 29/12/2006 | R201 On 02-August-07 | | | Bond Future | 7.7100 | 7.7270 | 106.8624 | 106.7762 | 0.00 |
| 29/12/2006 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 42680 | 41868 | 42680 | 41868 | 0.00 |
| 29/12/2006 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 530 | 617 | 530 | 617 | 0.00 |
| 29/12/2006 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 45401 | 44574 | 45401 | 44574 | 0.00 |
| 29/12/2006 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 413 | 484 | 413 | 484 | 0.00 |
| 29/12/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 2827 | 2742 | 2827 | 2742 | 0.00 |
| 29/12/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 22715 | 23528 | 22715 | 23528 | 0.00 |
| 29/12/2006 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 26 | 26 | 26 | 26 | 0.00 |
| 29/12/2006 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 67208 | 68106 | 67208 | 68106 | 0.00 |
| 29/12/2006 | R203 On 01-February-07 | | | Bond Future | 7.7200 | 7.7310 | 107.0884 | 106.9784 | 0.00 |
| 29/12/2006 | R203 On 03-May-07 | | | Bond Future | 7.6600 | 7.6770 | 105.3454 | 105.2367 | 0.00 |
| 29/12/2006 | R203 On 02-August-07 | | | Bond Future | 7.6100 | 7.6280 | 107.6727 | 107.5653 | 0.00 |
| 29/12/2006 | R204 On 01-February-07 | | | Bond Future | 7.6700 | 7.6870 | 103.5447 | 103.4273 | 0.00 |
| 29/12/2006 | R204 On 03-May-07 | | | Bond Future | 7.6200 | 7.6360 | 105.8993 | 105.7907 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/12/2006 | R204 On 02-August-07 | | | Bond Future | 7.5800 | 7.5920 | 104.1995 | 104.0842 | 0.00 |
| 29/12/2006 | R204 On 02-August-07 | 220.00 | Call | Option on Bond Future | 78304 | 77444 | 78304 | 77444 | 0.00 |
| 29/12/2006 | R204 On 02-August-07 | 220.00 | Put | Option on Bond Future | 10427 | 10720 | 10427 | 10720 | 0.00 |
| 29/12/2006 | R206 On 01-February-07 | | | Bond Future | 7.8500 | 7.8720 | 98.5922 | 98.4880 | 0.00 |
| 29/12/2006 | R206 On 03-May-07 | | | Bond Future | 7.7900 | 7.8100 | 100.8347 | 100.7329 | 0.00 |
| 29/12/2006 | R206 On 02-August-07 | | | Bond Future | 7.7300 | 7.7540 | 99.2918 | 99.1926 | 0.00 |
| 29/12/2006 | R207 On 01-February-07 | | | Bond Future | 7.6100 | 7.6170 | 97.5185 | 97.4467 | 0.00 |
| 29/12/2006 | R207 On 03-May-07 | | | Bond Future | 7.5600 | 7.5700 | 99.7461 | 99.6668 | 0.00 |
| 29/12/2006 | R207 On 02-August-07 | | | Bond Future | 7.5200 | 7.5280 | 98.3047 | 98.2260 | 0.00 |
| 29/12/2006 | R207 On 03-May-07 | 224.00 | Call | Option on Bond Future | 89193 | 88438 | 89193 | 88438 | 0.00 |
| 29/12/2006 | R207 On 03-May-07 | 224.00 | Put | Option on Bond Future | 586 | 624 | 586 | 624 | 0.00 |
| 29/12/2006 | TRT1 On 01-February-07 | | | Index Future | 247.4400 | 247.3280 | 247.4400 | 247.3280 | 500.00 |