



Derivatives Monthly Statistics Report

For May 2006

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2006	GOVI On 01-February-07			jGovi	251.8300	251.6650	251.8260	251.6650	0.00
29/05/2006	GOVI On 03-August-06			jGovi	242.9200	242.7620	242.9200	242.7620	561.00
29/05/2006	GOVI On 02-November-06			jGovi	247.3200	247.1570	247.3190	247.1570	301.00
29/05/2006	GOVI On 01-February-07	230.00	Call	jGovi	218314	216711	218314	216711	0.00
29/05/2006	GOVI On 01-February-07	230.00	Put	jGovi	54	61	54	61	0.00
29/05/2006	GOVI On 03-August-06	230.00	Call	jGovi	129218	127646	129218	127646	0.00
29/05/2006	GOVI On 03-August-06	230.00	Put	jGovi	18	26	18	26	0.00
29/05/2006	GOVI On 02-November-06	230.00	Call	jGovi	173259	171651	173259	171651	0.00
29/05/2006	GOVI On 02-November-06	230.00	Put	jGovi	69	81	69	81	0.00
29/05/2006	J153 On 31-August-10			jSwap	7.8000	7.8100	0.0113	0.0118	0.00
29/05/2006	J157 On 15-September-15			jSwap	7.9200	7.9240	0.0279	0.0284	0.00
29/05/2006	J186 On 21-December-26			jSwap	7.8300	7.8430	0.0342	0.0361	0.00
29/05/2006	J194 On 28-February-08			jSwap	7.5500	7.5580	0.0009	0.0011	0.00
29/05/2006	J201 On 22-December-14			jSwap	7.8800	7.8920	0.0251	0.0257	0.00
29/05/2006	J203 On 15-September-17			jSwap	7.9000	7.9110	0.0307	0.0312	0.00
29/05/2006	J204 On 21-December-18			jSwap	7.8700	7.8770	0.0307	0.0313	0.00
29/05/2006	J207 On 15-January-20			jSwap	7.8700	7.8750	0.0116	0.0108	0.00
29/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0790	0.0000	0.0000	0.00
29/05/2006	JFRA On 01-February-07			jFra	7.5900	7.6080	0.0186	0.0186	35.00
29/05/2006	JFRA On 07-February-08			jFra	7.8200	7.8370	0.0191	0.0192	0.00
29/05/2006	JFRA On 03-May-07			jFra	7.7200	7.7180	0.0189	0.0189	0.00
29/05/2006	JFRA On 03-August-06			jFra	7.2300	7.2440	0.0177	0.0177	0.00
29/05/2006	JFRA On 02-August-07			jFra	7.7100	7.7400	0.0189	0.0189	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
29/05/2006	JFRA On 02-November-06			jFra	7.4800	7.4940	0.0183	0.0183	0.00
29/05/2006	JFRA On 01-November-07			jFra	7.8000	7.8090	0.0205	0.0205	0.00
29/05/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	1304	1341	1304	1341	0.00
29/05/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1096	1077	1096	1077	0.00
29/05/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26366	26448	26366	26448	0.00
29/05/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	25561	25604	25561	25604	0.00
29/05/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	1713	1711	1713	1711	0.00
29/05/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	1165	1178	1165	1178	0.00
29/05/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	906	944	906	944	0.00
29/05/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	348	346	348	346	0.00
29/05/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	1868	1918	1868	1918	0.00
29/05/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	1361	1331	1361	1331	0.00
29/05/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	1643	1682	1643	1682	0.00
29/05/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	478	473	478	473	0.00
29/05/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	2267	2288	2267	2288	0.00
29/05/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	1483	1476	1483	1476	0.00
29/05/2006	JN02 On 03-August-06			jNote	7.6500	7.6620	0.1416	0.1419	0.00
29/05/2006	JN02 On 02-November-06			jNote	7.7300	7.7480	0.1430	0.1433	0.00
29/05/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	12618	12983	12618	12983	0.00
29/05/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	5286	5357	5286	5357	0.00
29/05/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	17984	18258	17984	18258	0.00
29/05/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	9035	9052	9035	9052	0.00
29/05/2006	JN05 On 03-August-06			jNote	7.8400	7.8510	0.3226	0.3231	0.00
29/05/2006	JN05 On 02-November-06			jNote	7.8800	7.8930	0.3238	0.3243	0.00
29/05/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	25466	26059	25466	26059	0.00
29/05/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	1303	1328	1303	1328	0.00
29/05/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	29750	30283	29750	30283	0.00
29/05/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	3899	3866	3899	3866	0.00
29/05/2006	JN10 On 03-August-06			jNote	7.8800	7.8860	0.5428	0.5430	0.00
29/05/2006	JN10 On 02-November-06			jNote	7.9000	7.9060	0.5434	0.5435	0.00
29/05/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	43476	43948	43476	43948	0.00
29/05/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	141	153	141	153	0.00
29/05/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	45897	46301	45897	46301	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
29/05/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	1189	1202	1189	1202	0.00
29/05/2006	JROD On 31-May-06			jRod	6.7900	6.7890	0.0029	0.0025	0.00
29/05/2006	JROD On 30-June-06			jRod	6.8300	6.8310	0.0027	0.0024	0.00
29/05/2006	JROD On 31-July-06			jRod	6.9300	6.9360	0.0026	0.0022	0.00
29/05/2006	JROD On 31-August-06			jRod	6.9400	6.9440	0.0051	0.0048	0.00
29/05/2006	R153 On 01-February-07			Bond Future	7.4900	7.5110	122.6297	122.5720	0.00
29/05/2006	R153 On 03-August-06			Bond Future	7.5000	7.5200	124.6521	124.5559	754.00
29/05/2006	R153 On 02-November-06			Bond Future	7.4800	7.4960	120.4370	120.3754	0.00
29/05/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	10828	10602	10828	10602	0.00
29/05/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	10624	10976	10624	10976	0.00
29/05/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	5626	5275	5626	5275	0.00
29/05/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	5434	6044	5434	6044	100.00
29/05/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	8892	8657	8892	8657	0.00
29/05/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	8130	8512	8130	8512	0.00
29/05/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	6494	6337	6494	6337	0.00
29/05/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	14817	15238	14817	15238	0.00
29/05/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	1779	1649	1779	1649	0.00
29/05/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	11255	12086	11255	12086	0.00
29/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	4424	4286	4424	4286	0.00
29/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	12768	13246	12768	13246	0.00
29/05/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	3215	3123	3215	3123	0.00
29/05/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	20145	20630	20145	20630	0.00
29/05/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	284	262	284	262	0.00
29/05/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	19528	20467	19528	20467	0.00
29/05/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	1649	1589	1649	1589	0.00
29/05/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	19188	19744	19188	19744	0.00
29/05/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	29431	28960	29431	28960	0.00
29/05/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	1878	2023	1878	2023	100.00
29/05/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	37360	36838	37360	36838	0.00
29/05/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	1047	1141	1047	1141	0.00
29/05/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	11986	11386	11986	11386	0.00
29/05/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	2224	2586	2224	2586	0.00
29/05/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	20026	19242	20026	19242	0.00

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29/05/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	792	969	792	969	0.00
29/05/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	28865	27978	28865	27978	0.00
29/05/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	255	330	255	330	0.00
29/05/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	37967	37034	37967	37034	0.00
29/05/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	77	105	77	105	0.00
29/05/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	47099	46148	47099	46148	0.00
29/05/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	22	32	22	32	0.00
29/05/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	56177	55219	56177	55219	0.00
29/05/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	6	10	6	10	0.00
29/05/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	303	290	303	290	0.00
29/05/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	34685	35250	34685	35250	0.00
29/05/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	1217	1175	1217	1175	0.00
29/05/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	26833	27368	26833	27368	0.00
29/05/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	16180	15887	16180	15887	0.00
29/05/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	7527	7812	7527	7812	0.00
29/05/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	22311	21959	22311	21959	0.00
29/05/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	5286	5512	5286	5512	0.00
29/05/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	29026	28625	29026	28625	0.00
29/05/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	3706	3882	3706	3882	0.00
29/05/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	36156	35715	36156	35715	0.00
29/05/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	2617	2753	2617	2753	0.00
29/05/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	43545	43072	43545	43072	0.00
29/05/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	1860	1965	1860	1965	0.00
29/05/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	51089	50592	51089	50592	0.00
29/05/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1334	1414	1334	1414	0.00
29/05/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	58719	58203	58719	58203	0.00
29/05/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	966	1028	966	1028	0.00
29/05/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	390	374	390	374	0.00
29/05/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	27214	27814	27214	27814	0.00
29/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	14814	14484	14814	14484	0.00
29/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	5035	5322	5035	5322	0.00
29/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	21787	21377	21787	21377	0.00
29/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3078	3284	3078	3284	0.00

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29/05/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	44	42	44	42	0.00
29/05/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	36244	36859	36244	36859	0.00
29/05/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	45560	45002	45560	45002	0.00
29/05/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	572	631	572	631	0.00
29/05/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	53910	53332	53910	53332	0.00
29/05/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	331	369	331	369	0.00
29/05/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	62282	61689	62282	61689	0.00
29/05/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	194	218	194	218	0.00
29/05/2006	R157 On 01-February-07			Bond Future	7.7200	7.7300	141.2038	141.1201	0.00
29/05/2006	R157 On 03-August-06			Bond Future	7.6900	7.7180	142.9154	142.6512	122.00
29/05/2006	R157 On 02-November-06			Bond Future	7.7000	7.7120	138.6737	138.5956	0.00
29/05/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	23305	23001	23305	23001	0.00
29/05/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	20947	21480	20947	21480	0.00
29/05/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	14126	12904	14126	12904	0.00
29/05/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	8928	10349	8928	10349	100.00
29/05/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	19329	19074	19329	19074	0.00
29/05/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	15583	16110	15583	16110	158.00
29/05/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	4869	4335	4869	4335	0.00
29/05/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	19807	21916	19807	21916	0.00
29/05/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	9675	9544	9675	9544	0.00
29/05/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	25591	26242	25591	26242	0.00
29/05/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	13671	13474	13671	13474	0.00
29/05/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	30489	31129	30489	31129	0.00
29/05/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	982	856	982	856	0.00
29/05/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	36456	38973	36456	38973	0.00
29/05/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	3801	3756	3801	3756	0.00
29/05/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	39760	40496	39760	40496	0.00
29/05/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	6797	6691	6797	6691	0.00
29/05/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	43154	43885	43154	43885	0.00
29/05/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	63166	62560	63166	62560	0.00
29/05/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	2641	2817	2641	2817	117.00
29/05/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	28337	26459	28337	26459	0.00
29/05/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	3393	4158	3393	4158	0.00

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29/05/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	45388	43078	45388	43078	0.00
29/05/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	1081	1413	1081	1413	0.00
29/05/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	88	76	88	76	0.00
29/05/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	56507	59137	56507	59137	0.00
29/05/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	63601	61080	63601	61080	0.00
29/05/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	303	425	303	425	0.00
29/05/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	82001	79398	82001	79398	0.00
29/05/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	78	117	78	117	0.00
29/05/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	100209	97578	100209	97578	0.00
29/05/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	19	31	19	31	0.00
29/05/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	118112	115474	118112	115474	0.00
29/05/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	4	8	4	8	0.00
29/05/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	163	164	163	164	0.00
29/05/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	77386	78168	77386	78168	0.00
29/05/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	1040	1033	1040	1033	0.00
29/05/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	57432	58207	57432	58207	0.00
29/05/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	32121	31733	32121	31733	0.00
29/05/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	9086	9480	9086	9480	0.00
29/05/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	46940	46430	46940	46430	0.00
29/05/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	4982	5253	4982	5253	0.00
29/05/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	80116	79443	80116	79443	0.00
29/05/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	1374	1483	1374	1483	0.00
29/05/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	97323	96606	97323	96606	0.00
29/05/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	707	772	707	772	0.00
29/05/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	114500	113756	114500	113756	0.00
29/05/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	345	382	345	382	0.00
29/05/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	131534	130773	131534	130773	0.00
29/05/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	166	187	166	187	0.00
29/05/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	148319	147547	148319	147547	0.00
29/05/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	60	69	60	69	0.00
29/05/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	2676	2632	2676	2632	0.00
29/05/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	58943	59737	58943	59737	0.00
29/05/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	35291	34881	35291	34881	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
29/05/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	14113	14540	14113	14540	0.00
29/05/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	48901	48392	48901	48392	0.00
29/05/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	9251	9579	9251	9579	0.00
29/05/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	63772	63179	63772	63179	0.00
29/05/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	5991	6235	5991	6235	0.00
29/05/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	79432	78773	79432	78773	0.00
29/05/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	3854	4032	3854	4032	0.00
29/05/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	95523	94814	95523	94814	0.00
29/05/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	2475	2603	2475	2603	0.00
29/05/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	111724	110975	111724	110975	0.00
29/05/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	1525	1614	1525	1614	0.00
29/05/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	127970	127193	127970	127193	0.00
29/05/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	935	995	935	995	0.00
29/05/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	144045	143242	144045	143242	0.00
29/05/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	480	515	480	515	0.00
29/05/2006	R186 On 01-February-07			Bond Future	7.4600	7.4770	132.5679	132.3658	0.00
29/05/2006	R186 On 03-August-06			Bond Future	7.4600	7.4720	132.9935	132.7884	34.00
29/05/2006	R186 On 02-November-06			Bond Future	7.4600	7.4740	135.3980	135.2072	0.00
29/05/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	39316	38465	39316	38465	0.00
29/05/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	34398	35568	34398	35568	0.00
29/05/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	19848	19098	19848	19098	0.00
29/05/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	14219	15521	14219	15521	0.00
29/05/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	29201	28431	29201	28431	0.00
29/05/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	23994	25132	23994	25132	0.00
29/05/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	6361	6130	6361	6130	0.00
29/05/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	33204	35023	33204	35023	0.00
29/05/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	22610	22028	22610	22028	0.00
29/05/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	49703	51143	49703	51143	0.00
29/05/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	14466	14037	14466	14037	0.00
29/05/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	41502	42981	41502	42981	0.00
29/05/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	10560	10235	10560	10235	0.00
29/05/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	70853	72548	70853	72548	0.00
29/05/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	1198	1176	1198	1176	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
29/05/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	61738	63766	61738	63766	0.00
29/05/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	5795	5615	5795	5615	0.00
29/05/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	66280	68009	66280	68009	0.00
29/05/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	3938	3799	3938	3799	0.00
29/05/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	98671	100552	98671	100552	0.00
29/05/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	102	105	102	105	0.00
29/05/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	95620	97673	95620	97673	0.00
29/05/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	1678	1627	1678	1627	0.00
29/05/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	96873	98731	96873	98731	0.00
29/05/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	41639	40277	41639	40277	0.00
29/05/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	4715	5403	4715	5403	0.00
29/05/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	68326	66544	68326	66544	0.00
29/05/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	1229	1498	1229	1498	0.00
29/05/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	96452	94482	96452	94482	0.00
29/05/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	260	341	260	341	0.00
29/05/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	124290	122255	124290	122255	0.00
29/05/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	34	49	34	49	0.00
29/05/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	151335	149286	151335	149286	0.00
29/05/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	3	5	3	5	0.00
29/05/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	177460	175409	177460	175409	0.00
29/05/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
29/05/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	202680	200630	202680	200630	0.00
29/05/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
29/05/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	49010	47886	49010	47886	0.00
29/05/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	12717	13502	12717	13502	0.00
29/05/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	72537	71116	72537	71116	0.00
29/05/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	6265	6754	6265	6754	0.00
29/05/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	98094	96463	98094	96463	0.00
29/05/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	2905	3184	2905	3184	0.00
29/05/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	124185	122408	124185	122408	0.00
29/05/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	1098	1230	1098	1230	0.00
29/05/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	150379	148525	150379	148525	0.00
29/05/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	367	422	367	422	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
29/05/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	176110	174221	176110	174221	0.00
29/05/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	109	128	109	128	0.00
29/05/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	322	313	322	313	0.00
29/05/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	131545	133445	131545	133445	0.00
29/05/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	1028	987	1028	987	0.00
29/05/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	131495	133474	131495	133474	0.00
29/05/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	59515	58417	59515	58417	0.00
29/05/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	23725	24648	23725	24648	0.00
29/05/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	81970	80664	81970	80664	0.00
29/05/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	16398	17114	16398	17114	0.00
29/05/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	104082	102567	104082	102567	0.00
29/05/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	9776	10282	9776	10282	0.00
29/05/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	127571	125887	127571	125887	0.00
29/05/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	5533	5869	5533	5869	0.00
29/05/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	151780	149970	151780	149970	0.00
29/05/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	2971	3182	2971	3182	0.00
29/05/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	176172	174275	176172	174275	0.00
29/05/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	1514	1638	1514	1638	0.00
29/05/2006	R194 On 01-February-07			Bond Future	7.3700	7.4020	107.0187	106.9869	0.00
29/05/2006	R194 On 03-August-06			Bond Future	7.3500	7.3730	108.2090	108.1763	55.00
29/05/2006	R194 On 02-November-06			Bond Future	7.3600	7.3870	105.1028	105.0688	0.00
29/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	4460	4307	4460	4307	0.00
29/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3140	3305	3140	3305	0.00
29/05/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	1303	1224	1303	1224	0.00
29/05/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	2810	3058	2810	3058	0.00
29/05/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	3985	3814	3985	3814	0.00
29/05/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	2223	2392	2223	2392	0.00
29/05/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	3468	3302	3468	3302	0.00
29/05/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	1250	1412	1250	1412	0.00
29/05/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	2936	2818	2936	2818	0.00
29/05/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	4176	4375	4176	4375	0.00
29/05/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	2167	2053	2167	2053	0.00
29/05/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	3555	3780	3555	3780	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
29/05/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	1784	1700	1784	1700	0.00
29/05/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	5592	5826	5592	5826	0.00
29/05/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	948	886	948	886	0.00
29/05/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	5499	5778	5499	5778	0.00
29/05/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	294	274	294	274	0.00
29/05/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	5542	5850	5542	5850	0.00
29/05/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	828	779	828	779	0.00
29/05/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	7215	7483	7215	7483	0.00
29/05/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	260	238	260	238	0.00
29/05/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	7988	8306	7988	8306	0.00
29/05/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	26	25	26	25	0.00
29/05/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	9035	9361	9035	9361	0.00
29/05/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	6427	6188	6427	6188	0.00
29/05/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	504	593	504	593	0.00
29/05/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	9787	9501	9787	9501	0.00
29/05/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	177	219	177	219	0.00
29/05/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	13320	13006	13320	13006	0.00
29/05/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	40	54	40	54	0.00
29/05/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	16939	16614	16939	16614	0.00
29/05/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	7	10	7	10	0.00
29/05/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	20567	20239	20567	20239	0.00
29/05/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	1	1	1	1	0.00
29/05/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	24182	23855	24182	23855	0.00
29/05/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
29/05/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
29/05/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	17343	17683	17343	17683	0.00
29/05/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	2	2	2	2	0.00
29/05/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	14126	14466	14126	14466	0.00
29/05/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	43	39	43	39	0.00
29/05/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	10963	11298	10963	11298	0.00
29/05/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	6236	6017	6236	6017	0.00
29/05/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	1338	1458	1338	1458	0.00
29/05/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	8830	8573	8830	8573	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
29/05/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	809	892	809	892	0.00
29/05/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	11522	11231	11522	11231	0.00
29/05/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	391	440	391	440	0.00
29/05/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	14399	14084	14399	14084	0.00
29/05/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	171	197	171	197	0.00
29/05/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	10	9	10	9	0.00
29/05/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	14190	14506	14190	14506	0.00
29/05/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	75	68	75	68	0.00
29/05/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	11648	11958	11648	11958	0.00
29/05/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	300	278	300	278	0.00
29/05/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	9275	9570	9275	9570	0.00
29/05/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	6266	6084	6266	6084	0.00
29/05/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	2397	2532	2397	2532	0.00
29/05/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	8227	8020	8227	8020	0.00
29/05/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	1818	1928	1818	1928	0.00
29/05/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	10152	9919	10152	9919	0.00
29/05/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	1212	1296	1212	1296	0.00
29/05/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	12239	11983	12239	11983	0.00
29/05/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	778	839	778	839	0.00
29/05/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	14453	14178	14453	14178	0.00
29/05/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	480	522	480	522	0.00
29/05/2006	R201 On 01-February-07			Bond Future	7.7000	7.7150	107.2025	107.1360	0.00
29/05/2006	R201 On 03-August-06			Bond Future	7.6800	7.6870	107.6679	107.6045	26.00
29/05/2006	R201 On 02-November-06			Bond Future	7.6900	7.7010	109.6230	109.5548	0.00
29/05/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	19341	19097	19341	19097	0.00
29/05/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	16565	16986	16565	16986	0.00
29/05/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	11230	11054	11230	11054	0.00
29/05/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	6611	7069	6611	7069	0.00
29/05/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	16817	16588	16817	16588	0.00
29/05/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	13107	13560	13107	13560	0.00
29/05/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	3700	3672	3700	3672	0.00
29/05/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	15007	15614	15007	15614	0.00
29/05/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	8442	8313	8442	8313	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
29/05/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	20299	20851	20299	20851	0.00
29/05/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	11183	11021	11183	11021	0.00
29/05/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	23608	24110	23608	24110	0.00
29/05/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	3527	3477	3527	3477	0.00
29/05/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	31244	31874	31244	31874	0.00
29/05/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	5408	5320	5408	5320	0.00
29/05/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	33311	33888	33311	33888	0.00
29/05/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	2083	2047	2083	2047	0.00
29/05/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	45749	46378	45749	46378	0.00
29/05/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	936	925	936	925	0.00
29/05/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	44810	45481	44810	45481	0.00
29/05/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	22789	22430	22789	22430	0.00
29/05/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	2544	2818	2544	2818	0.00
29/05/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	36455	35956	36455	35956	0.00
29/05/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	877	1013	877	1013	0.00
29/05/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	50912	50338	50912	50338	0.00
29/05/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	291	351	291	351	0.00
29/05/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	65479	64870	65479	64870	0.00
29/05/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	95	120	95	120	0.00
29/05/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	79890	79262	79890	79262	0.00
29/05/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	19	26	19	26	0.00
29/05/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	94090	93457	94090	93457	0.00
29/05/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	3	4	3	4	0.00
29/05/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	125	125	125	125	0.00
29/05/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	60463	61144	60463	61144	0.00
29/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	27237	26906	27237	26906	0.00
29/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	8247	8598	8247	8598	0.00
29/05/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	39090	38669	39090	38669	0.00
29/05/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	5100	5361	5100	5361	0.00
29/05/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	51906	51415	51906	51415	0.00
29/05/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	3191	3381	3191	3381	0.00
29/05/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	64758	64193	64758	64193	0.00
29/05/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	1588	1704	1588	1704	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
29/05/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	78091	77475	78091	77475	0.00
29/05/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	729	794	729	794	0.00
29/05/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	91604	90956	91604	90956	0.00
29/05/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	308	341	308	341	0.00
29/05/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	553	544	553	544	0.00
29/05/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	60272	60927	60272	60927	0.00
29/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	29787	29469	29787	29469	0.00
29/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	12083	12430	12083	12430	0.00
29/05/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	40519	40127	40519	40127	0.00
29/05/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	8154	8427	8154	8427	0.00
29/05/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	52583	52135	52583	52135	0.00
29/05/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	5820	6036	5820	6036	0.00
29/05/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	64371	63859	64371	63859	0.00
29/05/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	3466	3618	3466	3618	0.00
29/05/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	76758	76194	76758	76194	0.00
29/05/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1962	2063	1962	2063	0.00
29/05/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	89494	88892	89494	88892	0.00
29/05/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	1054	1117	1054	1117	0.00
29/05/2006	R203 On 01-February-07			Bond Future	7.7300	7.7360	107.0224	106.9418	0.00
29/05/2006	R203 On 03-August-06			Bond Future	7.7000	7.7080	107.3313	107.2556	0.00
29/05/2006	R203 On 02-November-06			Bond Future	7.7100	7.7210	105.1068	105.0323	0.00
29/05/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	25726	25456	25726	25456	0.00
29/05/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	23897	24432	23897	24432	0.00
29/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	15035	14909	15035	14909	0.00
29/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	11106	11738	11106	11738	0.00
29/05/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	21091	20883	21091	20883	0.00
29/05/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	18190	18727	18190	18727	0.00
29/05/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	6890	6908	6890	6908	0.00
29/05/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	22031	22805	22031	22805	0.00
29/05/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	17564	17383	17564	17383	0.00
29/05/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	34221	34846	34221	34846	0.00
29/05/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	12847	12741	12847	12741	0.00
29/05/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	28729	29368	28729	29368	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
29/05/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	11333	11225	11333	11225	0.00
29/05/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	46912	47610	46912	47610	0.00
29/05/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	2519	2576	2519	2576	0.00
29/05/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	37195	38009	37195	38009	0.00
29/05/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	7126	7090	7126	7090	0.00
29/05/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	42241	42949	42241	42949	0.00
29/05/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	711	750	711	750	0.00
29/05/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	55401	56197	55401	56197	0.00
29/05/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	3564	3563	3564	3563	0.00
29/05/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	58374	59118	58374	59118	0.00
29/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	27157	26814	27157	26814	0.00
29/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	4613	5027	4613	5027	0.00
29/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	42257	41709	42257	41709	0.00
29/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1538	1748	1538	1748	0.00
29/05/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	58867	58191	58867	58191	0.00
29/05/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	404	484	404	484	0.00
29/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	75872	75138	75872	75138	0.00
29/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	82	106	82	106	0.00
29/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	92722	91970	92722	91970	0.00
29/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	13	18	13	18	0.00
29/05/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	630	640	630	640	0.00
29/05/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	96270	97025	96270	97025	0.00
29/05/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	1592	1603	1592	1603	0.00
29/05/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	76574	77329	76574	77329	0.00
29/05/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	31876	31543	31876	31543	0.00
29/05/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	10632	11043	10632	11043	0.00
29/05/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	44855	44397	44855	44397	0.00
29/05/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	5694	5980	5694	5980	0.00
29/05/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	59440	58873	59440	58873	0.00
29/05/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	2778	2956	2778	2956	0.00
29/05/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	74986	74341	74986	74341	0.00
29/05/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	1229	1328	1229	1328	0.00
29/05/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	2066	2058	2066	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
29/05/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	97137	97935	97137	97935	0.00
29/05/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	3905	3880	3905	3880	0.00
29/05/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	78679	79460	78679	79460	0.00
29/05/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	6876	6820	6876	6820	0.00
29/05/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	61824	62573	61824	62573	0.00
29/05/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	35806	35436	35806	35436	0.00
29/05/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	15914	16349	15914	16349	0.00
29/05/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	47616	47144	47616	47144	0.00
29/05/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	10073	10407	10073	10407	0.00
29/05/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	60834	60269	60834	60269	0.00
29/05/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	6044	6285	6044	6285	0.00
29/05/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	75075	74432	75075	74432	0.00
29/05/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	3429	3592	3429	3592	0.00
29/05/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	89956	89253	89956	89253	0.00
29/05/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	1837	1940	1837	1940	0.00
29/05/2006	R204 On 01-February-07			Bond Future	7.7200	7.7310	103.1696	103.0840	0.00
29/05/2006	R204 On 03-August-06			Bond Future	7.7000	7.7090	103.4165	103.3283	83.00
29/05/2006	R204 On 02-November-06			Bond Future	7.7100	7.7200	105.2900	105.2031	0.00
29/05/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	27825	27537	27825	27537	0.00
29/05/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	25491	26059	25491	26059	0.00
29/05/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	28843	28426	28843	28426	0.00
29/05/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	5019	5483	5019	5483	0.00
29/05/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	23507	23253	23507	23253	0.00
29/05/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	20272	20888	20272	20888	0.00
29/05/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	19110	18916	19110	18916	0.00
29/05/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	36451	37114	36451	37114	0.00
29/05/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	14706	14568	14706	14568	0.00
29/05/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	31408	32139	31408	32139	0.00
29/05/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	8448	8392	8448	8392	0.00
29/05/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	45611	46424	45611	46424	0.00
29/05/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	12416	12299	12416	12299	0.00
29/05/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	49943	50683	49943	50683	0.00
29/05/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	4416	4405	4416	4405	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
29/05/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	62580	63438	62580	63438	0.00
29/05/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	7594	7532	7594	7532	0.00
29/05/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	65829	66624	65829	66624	0.00
29/05/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	880	890	880	890	0.00
29/05/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	102728	103607	102728	103607	0.00
29/05/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	2083	2090	2083	2090	0.00
29/05/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	81803	82679	81803	82679	0.00
29/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	34840	34449	34840	34449	0.00
29/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	12179	12657	12179	12657	0.00
29/05/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	48363	47834	48363	47834	0.00
29/05/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	6769	7109	6769	7109	0.00
29/05/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	63511	62861	63511	62861	0.00
29/05/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	3465	3684	3465	3684	0.00
29/05/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	79659	78917	79659	78917	0.00
29/05/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	1627	1755	1627	1755	0.00
29/05/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	96262	95461	96262	95461	0.00
29/05/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	699	767	699	767	0.00
29/05/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	2325	2317	2325	2317	0.00
29/05/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	103610	104459	103610	104459	0.00
29/05/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	4351	4324	4351	4324	0.00
29/05/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	83834	84664	83834	84664	0.00
29/05/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	38535	38140	38535	38140	0.00
29/05/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	17018	17481	17018	17481	0.00
29/05/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	51031	50530	51031	50530	0.00
29/05/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	10813	11169	10813	11169	0.00
29/05/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	64974	64374	64974	64374	0.00
29/05/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	6522	6780	6522	6780	0.00
29/05/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	79958	79276	79958	79276	0.00
29/05/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	3726	3901	3726	3901	0.00
29/05/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	95584	94839	95584	94839	0.00
29/05/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	2014	2125	2014	2125	0.00
29/05/2006	R207 On 01-February-07			Bond Future	7.7000	7.7100	96.7878	96.7088	0.00
29/05/2006	R207 On 03-August-06			Bond Future	7.6800	7.6930	96.8761	96.7953	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
29/05/2006	R207 On 02-November-06			Bond Future	7.6900	7.7020	98.6351	98.5472	0.00
29/05/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	29174	28915	29174	28915	0.00
29/05/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	25234	25764	25234	25764	0.00
29/05/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	30017	29645	30017	29645	0.00
29/05/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	4835	5271	4835	5271	0.00
29/05/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	15360	14990	15360	14990	0.00
29/05/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	10657	11167	10657	11167	0.00
29/05/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	20185	20014	20185	20014	0.00
29/05/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	36166	36784	36166	36784	0.00
29/05/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	6716	6545	6716	6545	0.00
29/05/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	22156	22864	22156	22864	0.00
29/05/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	2270	2216	2270	2216	0.00
29/05/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	38423	39249	38423	39249	0.00
29/05/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	13224	13124	13224	13124	0.00
29/05/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	49684	50373	49684	50373	0.00
29/05/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	8162	8112	8162	8112	0.00
29/05/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	65676	66415	65676	66415	0.00
29/05/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	570	560	570	560	0.00
29/05/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	58029	58899	58029	58899	0.00
29/05/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	103	103	103	103	0.00
29/05/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	79477	80356	79477	80356	0.00
29/05/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	28406	27815	28406	27815	0.00
29/05/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	4115	4404	4115	4404	0.00
29/05/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	44578	43823	44578	43823	0.00
29/05/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	1238	1361	1238	1361	0.00
29/05/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	62154	61314	62154	61314	0.00
29/05/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	284	323	284	323	0.00
29/05/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	79943	79073	79943	79073	0.00
29/05/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	49	58	49	58	0.00
29/05/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	97435	96557	97435	96557	0.00
29/05/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	6	8	6	8	0.00
29/05/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	4723	4704	4723	4704	0.00
29/05/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	83884	84655	83884	84655	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
29/05/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	40139	39782	40139	39782	0.00
29/05/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	16818	17251	16818	17251	0.00
29/05/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	52853	52397	52853	52397	0.00
29/05/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	10676	11009	10676	11009	0.00
29/05/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	66965	66416	66965	66416	0.00
29/05/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	6439	6681	6439	6681	0.00
29/05/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	82064	81439	82064	81439	0.00
29/05/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	3683	3848	3683	3848	0.00
29/05/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	97752	97068	97752	97068	0.00
29/05/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1995	2101	1995	2101	0.00
29/05/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	2551	2548	2551	2548	0.00
29/05/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	103971	104758	103971	104758	0.00
30/05/2006	GOVI On 01-February-07			jGovi	251.8700	251.8260	251.8700	251.8260	0.00
30/05/2006	GOVI On 03-August-06			jGovi	242.9600	242.9200	242.9610	242.9200	561.00
30/05/2006	GOVI On 02-November-06			jGovi	247.3600	247.3190	247.3630	247.3190	301.00
30/05/2006	GOVI On 01-February-07	230.00	Call	jGovi	218751	218314	218751	218314	0.00
30/05/2006	GOVI On 01-February-07	230.00	Put	jGovi	51	54	51	54	0.00
30/05/2006	GOVI On 03-August-06	230.00	Call	jGovi	129626	129218	129626	129218	0.00
30/05/2006	GOVI On 03-August-06	230.00	Put	jGovi	16	18	16	18	0.00
30/05/2006	GOVI On 02-November-06	230.00	Call	jGovi	173695	173259	173695	173259	0.00
30/05/2006	GOVI On 02-November-06	230.00	Put	jGovi	65	69	65	69	0.00
30/05/2006	J153 On 31-August-10			jSwap	7.7900	7.7970	0.0112	0.0113	0.00
30/05/2006	J157 On 15-September-15			jSwap	7.9100	7.9160	0.0276	0.0279	0.00
30/05/2006	J186 On 21-December-26			jSwap	7.8200	7.8250	0.0337	0.0342	0.00
30/05/2006	J194 On 28-February-08			jSwap	7.5400	7.5460	0.0007	0.0009	0.00
30/05/2006	J201 On 22-December-14			jSwap	7.8800	7.8830	0.0247	0.0251	0.00
30/05/2006	J203 On 15-September-17			jSwap	7.9000	7.9040	0.0303	0.0307	0.00
30/05/2006	J204 On 21-December-18			jSwap	7.8600	7.8690	0.0302	0.0307	0.00
30/05/2006	J207 On 15-January-20			jSwap	7.8600	7.8650	0.0122	0.0116	0.00
30/05/2006	JBAR On 21-December-05			jBar	7.0800	7.0790	0.0000	0.0000	0.00
30/05/2006	JFRA On 01-February-07			jFra	7.5800	7.5850	0.0185	0.0186	35.00
30/05/2006	JFRA On 07-February-08			jFra	7.8200	7.8220	0.0191	0.0191	0.00
30/05/2006	JFRA On 03-May-07			jFra	7.7200	7.7240	0.0189	0.0189	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
30/05/2006	JFRA On 03-August-06			jFra	7.2200	7.2280	0.0177	0.0177	0.00
30/05/2006	JFRA On 02-August-07			jFra	7.7000	7.7070	0.0188	0.0189	0.00
30/05/2006	JFRA On 02-November-06			jFra	7.4700	7.4760	0.0183	0.0183	0.00
30/05/2006	JFRA On 01-November-07			jFra	7.8000	7.7980	0.0205	0.0205	0.00
30/05/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	1290	1304	1290	1304	0.00
30/05/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	1104	1096	1104	1096	0.00
30/05/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26336	26366	26336	26366	0.00
30/05/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	25549	25561	25549	25561	0.00
30/05/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	1709	1713	1709	1713	0.00
30/05/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	1164	1165	1164	1165	0.00
30/05/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	883	906	883	906	0.00
30/05/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	354	348	354	348	0.00
30/05/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	1852	1868	1852	1868	0.00
30/05/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	1370	1361	1370	1361	0.00
30/05/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	1634	1643	1634	1643	0.00
30/05/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	479	478	479	478	0.00
30/05/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	2264	2267	2264	2267	0.00
30/05/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	1483	1483	1483	1483	0.00
30/05/2006	JN02 On 03-August-06			jNote	7.6400	7.6460	0.1415	0.1416	0.00
30/05/2006	JN02 On 02-November-06			jNote	7.7300	7.7340	0.1429	0.1430	0.00
30/05/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	12487	12618	12487	12618	0.00
30/05/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	5267	5286	5267	5286	0.00
30/05/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	17878	17984	17878	17984	0.00
30/05/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	9039	9035	9039	9035	0.00
30/05/2006	JN05 On 03-August-06			jNote	7.8300	7.8370	0.3223	0.3226	0.00
30/05/2006	JN05 On 02-November-06			jNote	7.8700	7.8790	0.3236	0.3238	0.00
30/05/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	25079	25466	25079	25466	0.00
30/05/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	1322	1303	1322	1303	0.00
30/05/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	29467	29750	29467	29750	0.00
30/05/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	3940	3899	3940	3899	0.00
30/05/2006	JN10 On 03-August-06			jNote	7.8700	7.8790	0.5426	0.5428	0.00
30/05/2006	JN10 On 02-November-06			jNote	7.9000	7.9000	0.5432	0.5434	0.00
30/05/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	43142	43476	43142	43476	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
30/05/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	140	141	140	141	0.00
30/05/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	45576	45897	45576	45897	0.00
30/05/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	1201	1189	1201	1189	0.00
30/05/2006	JROD On 31-May-06			jRod	6.7900	6.7890	0.0000	0.0029	0.00
30/05/2006	JROD On 30-June-06			jRod	6.8200	6.8260	0.0027	0.0027	0.00
30/05/2006	JROD On 31-July-06			jRod	6.9300	6.9280	0.0026	0.0026	0.00
30/05/2006	JROD On 31-August-06			jRod	6.9400	6.9380	0.0051	0.0051	0.00
30/05/2006	R153 On 01-February-07			Bond Future	7.4900	7.4940	122.6535	122.6297	0.00
30/05/2006	R153 On 03-August-06			Bond Future	7.5000	7.4950	124.6521	124.6521	754.00
30/05/2006	R153 On 02-November-06			Bond Future	7.4700	7.4790	120.4588	120.4370	0.00
30/05/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	10927	10828	10927	10828	0.00
30/05/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	10486	10624	10486	10624	0.00
30/05/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	5584	5626	5584	5626	0.00
30/05/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	5392	5434	5392	5434	100.00
30/05/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	8978	8892	8978	8892	0.00
30/05/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	7998	8130	7998	8130	0.00
30/05/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	6564	6494	6564	6494	0.00
30/05/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	14650	14817	14650	14817	0.00
30/05/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	1749	1779	1749	1779	0.00
30/05/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	11224	11255	11224	11255	0.00
30/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	4475	4424	4475	4424	0.00
30/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	12601	12768	12601	12768	0.00
30/05/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	3257	3215	3257	3215	0.00
30/05/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	19949	20145	19949	20145	0.00
30/05/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	274	284	274	284	0.00
30/05/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	19518	19528	19518	19528	0.00
30/05/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	1672	1649	1672	1649	0.00
30/05/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	18993	19188	18993	19188	0.00
30/05/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	29601	29431	29601	29431	0.00
30/05/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	1829	1878	1829	1878	100.00
30/05/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	37546	37360	37546	37360	0.00
30/05/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	1016	1047	1016	1047	0.00
30/05/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	11950	11986	11950	11986	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
30/05/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	2188	2224	2188	2224	0.00
30/05/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	20005	20026	20005	20026	0.00
30/05/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	771	792	771	792	0.00
30/05/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	28855	28865	28855	28865	0.00
30/05/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	245	255	245	255	0.00
30/05/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	37963	37967	37963	37967	0.00
30/05/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	73	77	73	77	0.00
30/05/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	47098	47099	47098	47099	0.00
30/05/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	21	22	21	22	0.00
30/05/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	56176	56177	56176	56177	0.00
30/05/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	6	6	6	6	0.00
30/05/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	309	303	309	303	0.00
30/05/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	34454	34685	34454	34685	0.00
30/05/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	1237	1217	1237	1217	0.00
30/05/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	26615	26833	26615	26833	0.00
30/05/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	16307	16180	16307	16180	0.00
30/05/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	7416	7527	7416	7527	0.00
30/05/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	22462	22311	22462	22311	0.00
30/05/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	5200	5286	5200	5286	0.00
30/05/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	29197	29026	29197	29026	0.00
30/05/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	3640	3706	3640	3706	0.00
30/05/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	36343	36156	36343	36156	0.00
30/05/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	2566	2617	2566	2617	0.00
30/05/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	43743	43545	43743	43545	0.00
30/05/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	1821	1860	1821	1860	0.00
30/05/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	51297	51089	51297	51089	0.00
30/05/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1304	1334	1304	1334	0.00
30/05/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	58934	58719	58934	58719	0.00
30/05/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	944	966	944	966	0.00
30/05/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	397	390	397	390	0.00
30/05/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	27003	27214	27003	27214	0.00
30/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	14934	14814	14934	14814	0.00
30/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	4937	5035	4937	5035	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
30/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	21935	21787	21935	21787	0.00
30/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3008	3078	3008	3078	0.00
30/05/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	45	44	45	44	0.00
30/05/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	36027	36244	36027	36244	0.00
30/05/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	45758	45560	45758	45560	0.00
30/05/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	553	572	553	572	0.00
30/05/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	54116	53910	54116	53910	0.00
30/05/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	319	331	319	331	0.00
30/05/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	62491	62282	62491	62282	0.00
30/05/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	186	194	186	194	0.00
30/05/2006	R157 On 01-February-07			Bond Future	7.7100	7.7190	141.2495	141.2038	0.00
30/05/2006	R157 On 03-August-06			Bond Future	7.3800	7.6850	145.3900	142.9154	122.00
30/05/2006	R157 On 02-November-06			Bond Future	7.7000	7.7020	138.7206	138.6737	0.00
30/05/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	23501	23305	23501	23305	0.00
30/05/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	20686	20947	20686	20947	0.00
30/05/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	32085	14126	32085	14126	0.00
30/05/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	2142	8928	2142	8928	100.00
30/05/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	19528	19329	19528	19329	0.00
30/05/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	15313	15583	15313	15583	158.00
30/05/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	16342	4869	16342	4869	0.00
30/05/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	6535	19807	6535	19807	0.00
30/05/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	9794	9675	9794	9675	0.00
30/05/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	25241	25591	25241	25591	0.00
30/05/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	13806	13671	13806	13671	0.00
30/05/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	30167	30489	30167	30489	0.00
30/05/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	5772	982	5772	982	0.00
30/05/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	16501	36456	16501	36456	0.00
30/05/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	3854	3801	3854	3801	0.00
30/05/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	39344	39760	39344	39760	0.00
30/05/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	6876	6797	6876	6797	0.00
30/05/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	42776	43154	42776	43154	0.00
30/05/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	63556	63166	63556	63166	0.00
30/05/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	2562	2641	2562	2641	117.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	50296	28337	50296	28337	0.00
30/05/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	607	3393	607	3393	0.00
30/05/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	69198	45388	69198	45388	0.00
30/05/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	145	1081	145	1081	0.00
30/05/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	1132	88	1132	88	0.00
30/05/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	32805	56507	32805	56507	0.00
30/05/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	88075	63601	88075	63601	0.00
30/05/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	31	303	31	303	0.00
30/05/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	106675	82001	106675	82001	0.00
30/05/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	6	78	6	78	0.00
30/05/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	124937	100209	124937	100209	0.00
30/05/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	1	19	1	19	0.00
30/05/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	142854	118112	142854	118112	0.00
30/05/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	0	4	0	4	0.00
30/05/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	166	163	166	163	0.00
30/05/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	76920	77386	76920	77386	0.00
30/05/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	1057	1040	1057	1040	0.00
30/05/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	56979	57432	56979	57432	0.00
30/05/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	32398	32121	32398	32121	0.00
30/05/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	8894	9086	8894	9086	0.00
30/05/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	47282	46940	47282	46940	0.00
30/05/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	4855	4982	4855	4982	0.00
30/05/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	80537	80116	80537	80116	0.00
30/05/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	1327	1374	1327	1374	0.00
30/05/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	97764	97323	97764	97323	0.00
30/05/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	679	707	679	707	0.00
30/05/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	114954	114500	114954	114500	0.00
30/05/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	330	345	330	345	0.00
30/05/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	131995	131534	131995	131534	0.00
30/05/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	158	166	158	166	0.00
30/05/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	148785	148319	148785	148319	0.00
30/05/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	57	60	57	60	0.00
30/05/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	2712	2676	2712	2676	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
30/05/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	58522	58943	58522	58943	0.00
30/05/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	35545	35291	35545	35291	0.00
30/05/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	13910	14113	13910	14113	0.00
30/05/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	49206	48901	49206	48901	0.00
30/05/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	9099	9251	9099	9251	0.00
30/05/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	64118	63772	64118	63772	0.00
30/05/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	5880	5991	5880	5991	0.00
30/05/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	79810	79432	79810	79432	0.00
30/05/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	3775	3854	3775	3854	0.00
30/05/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	95925	95523	95925	95523	0.00
30/05/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	2419	2475	2419	2475	0.00
30/05/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	112143	111724	112143	111724	0.00
30/05/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	1488	1525	1488	1525	0.00
30/05/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	128402	127970	128402	127970	0.00
30/05/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	910	935	910	935	0.00
30/05/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	144487	144045	144487	144045	0.00
30/05/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	465	480	465	480	0.00
30/05/2006	R186 On 01-February-07			Bond Future	7.4600	7.4610	132.6312	132.5679	0.00
30/05/2006	R186 On 03-August-06			Bond Future	7.4500	7.4560	133.0577	132.9935	34.00
30/05/2006	R186 On 02-November-06			Bond Future	7.4500	7.4590	135.4618	135.3980	0.00
30/05/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	39581	39316	39581	39316	0.00
30/05/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	34031	34398	34031	34398	0.00
30/05/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	20081	19848	20081	19848	0.00
30/05/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	13811	14219	13811	14219	0.00
30/05/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	29462	29201	29462	29201	0.00
30/05/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	23618	23994	23618	23994	0.00
30/05/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	6430	6361	6430	6361	0.00
30/05/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	32630	33204	32630	33204	0.00
30/05/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	22790	22610	22790	22610	0.00
30/05/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	49251	49703	49251	49703	0.00
30/05/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	14613	14466	14613	14466	0.00
30/05/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	41011	41502	41011	41502	0.00
30/05/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	10661	10560	10661	10560	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
30/05/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	70321	70853	70321	70853	0.00
30/05/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	1203	1198	1203	1198	0.00
30/05/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	61101	61738	61101	61738	0.00
30/05/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	5856	5795	5856	5795	0.00
30/05/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	65704	66280	65704	66280	0.00
30/05/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	3981	3938	3981	3938	0.00
30/05/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	98081	98671	98081	98671	0.00
30/05/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	101	102	101	102	0.00
30/05/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	94977	95620	94977	95620	0.00
30/05/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	1695	1678	1695	1678	0.00
30/05/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	96254	96873	96254	96873	0.00
30/05/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	42070	41639	42070	41639	0.00
30/05/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	4503	4715	4503	4715	0.00
30/05/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	68888	68326	68888	68326	0.00
30/05/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	1149	1229	1149	1229	0.00
30/05/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	97071	96452	97071	96452	0.00
30/05/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	237	260	237	260	0.00
30/05/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	124928	124290	124928	124290	0.00
30/05/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	30	34	30	34	0.00
30/05/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	151976	151335	151976	151335	0.00
30/05/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	3	3	3	3	0.00
30/05/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	178102	177460	178102	177460	0.00
30/05/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
30/05/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	203322	202680	203322	202680	0.00
30/05/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
30/05/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	49391	49010	49391	49010	0.00
30/05/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	12460	12717	12460	12717	0.00
30/05/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	73016	72537	73016	72537	0.00
30/05/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	6107	6265	6107	6265	0.00
30/05/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	98642	98094	98642	98094	0.00
30/05/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	2816	2905	2816	2905	0.00
30/05/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	124781	124185	124781	124185	0.00
30/05/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	1056	1098	1056	1098	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
30/05/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	150999	150379	150999	150379	0.00
30/05/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	350	367	350	367	0.00
30/05/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	176742	176110	176742	176110	0.00
30/05/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	103	109	103	109	0.00
30/05/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	324	322	324	322	0.00
30/05/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	130910	131545	130910	131545	0.00
30/05/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	1041	1028	1041	1028	0.00
30/05/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	130875	131495	130875	131495	0.00
30/05/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	59857	59515	59857	59515	0.00
30/05/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	23435	23725	23435	23725	0.00
30/05/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	82377	81970	82377	81970	0.00
30/05/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	16174	16398	16174	16398	0.00
30/05/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	104556	104082	104556	104082	0.00
30/05/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	9617	9776	9617	9776	0.00
30/05/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	128099	127571	128099	127571	0.00
30/05/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	5428	5533	5428	5533	0.00
30/05/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	152347	151780	152347	151780	0.00
30/05/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	2906	2971	2906	2971	0.00
30/05/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	176766	176172	176766	176172	0.00
30/05/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	1475	1514	1475	1514	0.00
30/05/2006	R194 On 01-February-07			Bond Future	7.3600	7.3710	107.0269	107.0187	0.00
30/05/2006	R194 On 03-August-06			Bond Future	7.3500	7.3510	108.2165	108.2090	55.00
30/05/2006	R194 On 02-November-06			Bond Future	7.3500	7.3600	105.1117	105.1028	0.00
30/05/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	2966	2936	2966	2936	0.00
30/05/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	4124	4176	4124	4176	0.00
30/05/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	1318	1303	1318	1303	0.00
30/05/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	2750	2810	2750	2810	0.00
30/05/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	2196	2167	2196	2167	0.00
30/05/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	3496	3555	3496	3555	0.00
30/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	4498	4460	4498	4460	0.00
30/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3097	3140	3097	3140	0.00
30/05/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	4028	3985	4028	3985	0.00
30/05/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	2178	2223	2178	2223	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
30/05/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	3502	3468	3502	3468	0.00
30/05/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	1210	1250	1210	1250	0.00
30/05/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	1805	1784	1805	1784	0.00
30/05/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	5531	5592	5531	5592	0.00
30/05/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	963	948	963	948	0.00
30/05/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	5426	5499	5426	5499	0.00
30/05/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	296	294	296	294	0.00
30/05/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	5470	5542	5470	5542	0.00
30/05/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	840	828	840	828	0.00
30/05/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	7145	7215	7145	7215	0.00
30/05/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	265	260	265	260	0.00
30/05/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	7905	7988	7905	7988	0.00
30/05/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	26	26	26	26	0.00
30/05/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	8960	9035	8960	9035	0.00
30/05/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	6478	6427	6478	6427	0.00
30/05/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	481	504	481	504	0.00
30/05/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	9851	9787	9851	9787	0.00
30/05/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	166	177	166	177	0.00
30/05/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	13391	13320	13391	13320	0.00
30/05/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	37	40	37	40	0.00
30/05/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	17012	16939	17012	16939	0.00
30/05/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	6	7	6	7	0.00
30/05/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	20641	20567	20641	20567	0.00
30/05/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	1	1	1	1	0.00
30/05/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	24257	24182	24257	24182	0.00
30/05/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
30/05/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
30/05/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	17254	17343	17254	17343	0.00
30/05/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	2	2	2	2	0.00
30/05/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	14038	14126	14038	14126	0.00
30/05/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	44	43	44	43	0.00
30/05/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	10875	10963	10875	10963	0.00
30/05/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	6293	6236	6293	6236	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
30/05/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	1306	1338	1306	1338	0.00
30/05/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	8896	8830	8896	8830	0.00
30/05/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	787	809	787	809	0.00
30/05/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	11598	11522	11598	11522	0.00
30/05/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	378	391	378	391	0.00
30/05/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	14480	14399	14480	14399	0.00
30/05/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	165	171	165	171	0.00
30/05/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	10	10	10	10	0.00
30/05/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	14108	14190	14108	14190	0.00
30/05/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	77	75	77	75	0.00
30/05/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	11568	11648	11568	11648	0.00
30/05/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	306	300	306	300	0.00
30/05/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	9199	9275	9199	9275	0.00
30/05/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	6311	6266	6311	6266	0.00
30/05/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	2361	2397	2361	2397	0.00
30/05/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	8279	8227	8279	8227	0.00
30/05/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	1788	1818	1788	1818	0.00
30/05/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	10212	10152	10212	10152	0.00
30/05/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	1190	1212	1190	1212	0.00
30/05/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	12305	12239	12305	12239	0.00
30/05/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	762	778	762	778	0.00
30/05/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	14523	14453	14523	14453	0.00
30/05/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	468	480	468	480	0.00
30/05/2006	R201 On 01-February-07			Bond Future	7.7000	7.7040	107.2388	107.2025	0.00
30/05/2006	R201 On 03-August-06			Bond Future	7.6700	7.6770	107.6996	107.6679	26.00
30/05/2006	R201 On 02-November-06			Bond Future	7.6900	7.6900	109.6540	109.6230	0.00
30/05/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	19499	19341	19499	19341	0.00
30/05/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	16360	16565	16360	16565	0.00
30/05/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	11352	11230	11352	11230	0.00
30/05/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	6416	6611	6416	6611	0.00
30/05/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	16940	16817	16940	16817	0.00
30/05/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	12920	13107	12920	13107	0.00
30/05/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	3740	3700	3740	3700	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
30/05/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	14730	15007	14730	15007	0.00
30/05/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	8516	8442	8516	8442	0.00
30/05/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	20063	20299	20063	20299	0.00
30/05/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	11293	11183	11293	11183	0.00
30/05/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	23355	23608	23355	23608	0.00
30/05/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	3561	3527	3561	3527	0.00
30/05/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	30967	31244	30967	31244	0.00
30/05/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	5472	5408	5472	5408	0.00
30/05/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	33012	33311	33012	33311	0.00
30/05/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	2112	2083	2112	2083	0.00
30/05/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	45416	45749	45416	45749	0.00
30/05/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	945	936	945	936	0.00
30/05/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	44510	44810	44510	44810	0.00
30/05/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	22998	22789	22998	22789	0.00
30/05/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	2435	2544	2435	2544	0.00
30/05/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	36721	36455	36721	36455	0.00
30/05/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	826	877	826	877	0.00
30/05/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	51208	50912	51208	50912	0.00
30/05/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	269	291	269	291	0.00
30/05/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	65788	65479	65788	65479	0.00
30/05/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	87	95	87	95	0.00
30/05/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	80205	79890	80205	79890	0.00
30/05/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	17	19	17	19	0.00
30/05/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	94406	94090	94406	94090	0.00
30/05/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	2	3	2	3	0.00
30/05/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	127	125	127	125	0.00
30/05/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	60154	60463	60154	60463	0.00
30/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	27405	27237	27405	27237	0.00
30/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	8105	8247	8105	8247	0.00
30/05/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	39297	39090	39297	39090	0.00
30/05/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	4998	5100	4998	5100	0.00
30/05/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	52143	51906	52143	51906	0.00
30/05/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	3118	3191	3118	3191	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
30/05/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	65024	64758	65024	64758	0.00
30/05/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	1544	1588	1544	1588	0.00
30/05/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	78377	78091	78377	78091	0.00
30/05/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	705	729	705	729	0.00
30/05/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	91902	91604	91902	91604	0.00
30/05/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	296	308	296	308	0.00
30/05/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	563	553	563	553	0.00
30/05/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	59919	60272	59919	60272	0.00
30/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	29986	29787	29986	29787	0.00
30/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	11919	12083	11919	12083	0.00
30/05/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	40756	40519	40756	40519	0.00
30/05/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	8028	8154	8028	8154	0.00
30/05/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	52849	52583	52849	52583	0.00
30/05/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	5722	5820	5722	5820	0.00
30/05/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	64667	64371	64667	64371	0.00
30/05/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	3398	3466	3398	3466	0.00
30/05/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	77077	76758	77077	76758	0.00
30/05/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	1918	1962	1918	1962	0.00
30/05/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	89830	89494	89830	89494	0.00
30/05/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	1027	1054	1027	1054	0.00
30/05/2006	R203 On 01-February-07			Bond Future	7.7400	7.7250	106.9418	107.0224	0.00
30/05/2006	R203 On 03-August-06			Bond Future	7.7100	7.6980	107.2556	107.3313	0.00
30/05/2006	R203 On 02-November-06			Bond Future	7.7200	7.7110	105.0323	105.1068	0.00
30/05/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	25257	25726	25257	25726	0.00
30/05/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	24233	23897	24233	23897	0.00
30/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	14521	15035	14521	15035	0.00
30/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	11349	11106	11349	11106	0.00
30/05/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	20634	21091	20634	21091	0.00
30/05/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	18478	18190	18478	18190	0.00
30/05/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	6557	6890	6557	6890	0.00
30/05/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	22455	22031	22455	22031	0.00
30/05/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	17190	17564	17190	17564	0.00
30/05/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	34653	34221	34653	34221	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
30/05/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	12504	12847	12504	12847	0.00
30/05/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	29130	28729	29130	28729	0.00
30/05/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	11053	11333	11053	11333	0.00
30/05/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	47438	46912	47438	46912	0.00
30/05/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	2350	2519	2350	2519	0.00
30/05/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	37783	37195	37783	37195	0.00
30/05/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	6894	7126	6894	7126	0.00
30/05/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	42753	42241	42753	42241	0.00
30/05/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	647	711	647	711	0.00
30/05/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	56094	55401	56094	55401	0.00
30/05/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	3423	3564	3423	3564	0.00
30/05/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	58978	58374	58978	58374	0.00
30/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	26505	27157	26505	27157	0.00
30/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	4718	4613	4718	4613	0.00
30/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	41532	42257	41532	42257	0.00
30/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	1570	1538	1570	1538	0.00
30/05/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	58117	58867	58117	58867	0.00
30/05/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	410	404	410	404	0.00
30/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	75116	75872	75116	75872	0.00
30/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	83	82	83	82	0.00
30/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	91965	92722	91965	92722	0.00
30/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	13	13	13	13	0.00
30/05/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	595	630	595	630	0.00
30/05/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	96979	96270	96979	96270	0.00
30/05/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	1517	1592	1517	1592	0.00
30/05/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	77243	76574	77243	76574	0.00
30/05/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	31317	31876	31317	31876	0.00
30/05/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	10817	10632	10817	10632	0.00
30/05/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	44218	44855	44218	44855	0.00
30/05/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	5801	5694	5801	5694	0.00
30/05/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	58750	59440	58750	59440	0.00
30/05/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	2833	2778	2833	2778	0.00
30/05/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	74266	74986	74266	74986	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
30/05/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	1254	1229	1254	1229	0.00
30/05/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	1988	2066	1988	2066	0.00
30/05/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	97865	97137	97865	97137	0.00
30/05/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	3776	3905	3776	3905	0.00
30/05/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	79356	78679	79356	78679	0.00
30/05/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	6680	6876	6680	6876	0.00
30/05/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	62433	61824	62433	61824	0.00
30/05/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	35248	35806	35248	35806	0.00
30/05/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	16161	15914	16161	15914	0.00
30/05/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	46980	47616	46980	47616	0.00
30/05/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	10243	10073	10243	10073	0.00
30/05/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	60138	60834	60138	60834	0.00
30/05/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	6154	6044	6154	6044	0.00
30/05/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	74336	75075	74336	75075	0.00
30/05/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	3496	3429	3496	3429	0.00
30/05/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	89187	89956	89187	89956	0.00
30/05/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	1874	1837	1874	1837	0.00
30/05/2006	R204 On 01-February-07			Bond Future	7.7200	7.7200	103.1696	103.1696	0.00
30/05/2006	R204 On 03-August-06			Bond Future	7.7000	7.6980	103.4165	103.4165	83.00
30/05/2006	R204 On 02-November-06			Bond Future	7.7100	7.7090	105.2900	105.2900	0.00
30/05/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	27772	27825	27772	27825	0.00
30/05/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	25437	25491	25437	25491	0.00
30/05/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	28761	28843	28761	28843	0.00
30/05/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	4937	5019	4937	5019	0.00
30/05/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	23437	23507	23437	23507	0.00
30/05/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	20203	20272	20203	20272	0.00
30/05/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	19057	19110	19057	19110	0.00
30/05/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	36399	36451	36399	36451	0.00
30/05/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	14639	14706	14639	14706	0.00
30/05/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	31341	31408	31341	31408	0.00
30/05/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	8391	8448	8391	8448	0.00
30/05/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	45554	45611	45554	45611	0.00
30/05/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	12369	12416	12369	12416	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
30/05/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	49896	49943	49896	49943	0.00
30/05/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	4374	4416	4374	4416	0.00
30/05/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	62537	62580	62537	62580	0.00
30/05/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	7555	7594	7555	7594	0.00
30/05/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	65791	65829	65791	65829	0.00
30/05/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	864	880	864	880	0.00
30/05/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	102713	102728	102713	102728	0.00
30/05/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	2056	2083	2056	2083	0.00
30/05/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	81775	81803	81775	81803	0.00
30/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	34777	34840	34777	34840	0.00
30/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	12115	12179	12115	12179	0.00
30/05/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	48313	48363	48313	48363	0.00
30/05/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	6719	6769	6719	6769	0.00
30/05/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	63475	63511	63475	63511	0.00
30/05/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	3429	3465	3429	3465	0.00
30/05/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	79636	79659	79636	79659	0.00
30/05/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	1605	1627	1605	1627	0.00
30/05/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	96250	96262	96250	96262	0.00
30/05/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	687	699	687	699	0.00
30/05/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	2305	2325	2305	2325	0.00
30/05/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	103591	103610	103591	103610	0.00
30/05/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	4322	4351	4322	4351	0.00
30/05/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	83805	83834	83805	83834	0.00
30/05/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	38484	38535	38484	38535	0.00
30/05/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	16968	17018	16968	17018	0.00
30/05/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	50987	51031	50987	51031	0.00
30/05/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	10770	10813	10770	10813	0.00
30/05/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	64939	64974	64939	64974	0.00
30/05/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	6487	6522	6487	6522	0.00
30/05/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	79932	79958	79932	79958	0.00
30/05/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	3701	3726	3701	3726	0.00
30/05/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	95567	95584	95567	95584	0.00
30/05/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	1996	2014	1996	2014	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
30/05/2006	R207 On 01-February-07			Bond Future	7.6900	7.7000	96.8510	96.7878	0.00
30/05/2006	R207 On 03-August-06			Bond Future	7.6800	7.6830	96.9327	96.8761	0.00
30/05/2006	R207 On 02-November-06			Bond Future	7.6800	7.6910	98.6911	98.6351	0.00
30/05/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	29460	29174	29460	29174	0.00
30/05/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	24887	25234	24887	25234	0.00
30/05/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	30374	30017	30374	30017	0.00
30/05/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	4625	4835	4625	4835	0.00
30/05/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	15638	15360	15638	15360	0.00
30/05/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	10375	10657	10375	10657	0.00
30/05/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	20399	20185	20399	20185	0.00
30/05/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	35747	36166	35747	36166	0.00
30/05/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	6862	6716	6862	6716	0.00
30/05/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	21741	22156	21741	22156	0.00
30/05/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	2326	2270	2326	2270	0.00
30/05/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	37919	38423	37919	38423	0.00
30/05/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	13373	13224	13373	13224	0.00
30/05/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	49201	49684	49201	49684	0.00
30/05/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	8259	8162	8259	8162	0.00
30/05/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	65140	65676	65140	65676	0.00
30/05/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	585	570	585	570	0.00
30/05/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	57484	58029	57484	58029	0.00
30/05/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	106	103	106	103	0.00
30/05/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	78920	79477	78920	79477	0.00
30/05/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	28815	28406	28815	28406	0.00
30/05/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	3964	4115	3964	4115	0.00
30/05/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	45077	44578	45077	44578	0.00
30/05/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	1177	1238	1177	1238	0.00
30/05/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	62695	62154	62695	62154	0.00
30/05/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	266	284	266	284	0.00
30/05/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	80499	79943	80499	79943	0.00
30/05/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	45	49	45	49	0.00
30/05/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	97994	97435	97994	97435	0.00
30/05/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	6	6	6	6	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
30/05/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	4781	4723	4781	4723	0.00
30/05/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	83310	83884	83310	83884	0.00
30/05/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	40499	40139	40499	40139	0.00
30/05/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	16546	16818	16546	16818	0.00
30/05/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	53284	52853	53284	52853	0.00
30/05/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	10474	10676	10474	10676	0.00
30/05/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	67455	66965	67455	66965	0.00
30/05/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	6297	6439	6297	6439	0.00
30/05/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	82602	82064	82602	82064	0.00
30/05/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	3590	3683	3590	3683	0.00
30/05/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	98327	97752	98327	97752	0.00
30/05/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	1937	1995	1937	1995	0.00
30/05/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	2583	2551	2583	2551	0.00
30/05/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	103371	103971	103371	103971	0.00
31/05/2006	GOVI On 01-February-07			jGovi	250.9400	251.8700	250.9410	251.8700	0.00
31/05/2006	GOVI On 03-August-06			jGovi	242.0500	242.9610	242.0520	242.9610	561.00
31/05/2006	GOVI On 02-November-06			jGovi	246.4300	247.3630	246.4340	247.3630	301.00
31/05/2006	GOVI On 01-February-07	230.00	Call	jGovi	209484	218751	209484	218751	0.00
31/05/2006	GOVI On 01-February-07	230.00	Put	jGovi	74	51	74	51	0.00
31/05/2006	GOVI On 03-August-06	230.00	Call	jGovi	120549	129626	120549	129626	0.00
31/05/2006	GOVI On 03-August-06	230.00	Put	jGovi	29	16	29	16	0.00
31/05/2006	GOVI On 02-November-06	230.00	Call	jGovi	164439	173695	164439	173695	0.00
31/05/2006	GOVI On 02-November-06	230.00	Put	jGovi	99	65	99	65	0.00
31/05/2006	J153 On 31-August-10			jSwap	7.8600	7.7930	0.0137	0.0112	0.00
31/05/2006	J157 On 15-September-15			jSwap	7.9800	7.9110	0.0324	0.0276	0.00
31/05/2006	J186 On 21-December-26			jSwap	7.9000	7.8200	0.0421	0.0337	0.00
31/05/2006	J194 On 28-February-08			jSwap	7.6000	7.5400	0.0019	0.0007	0.00
31/05/2006	J201 On 22-December-14			jSwap	7.9500	7.8770	0.0295	0.0247	0.00
31/05/2006	J203 On 15-September-17			jSwap	7.9700	7.8990	0.0359	0.0303	0.00
31/05/2006	J204 On 21-December-18			jSwap	7.9400	7.8630	0.0364	0.0302	0.00
31/05/2006	J207 On 15-January-20			jSwap	7.9400	7.8590	0.0054	0.0122	0.00
31/05/2006	JBAR On 21-December-05			jBar	0.0000	7.0790	0.0000	0.0000	0.00
31/05/2006	JFRA On 01-February-07			jFra	7.6700	7.5760	0.0188	0.0185	35.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2006	JFRA On 07-February-08			jFra	7.9100	7.8150	0.0193	0.0191	0.00
31/05/2006	JFRA On 03-May-07			jFra	7.8100	7.7230	0.0191	0.0189	0.00
31/05/2006	JFRA On 03-August-06			jFra	7.2400	7.2160	0.0177	0.0177	0.00
31/05/2006	JFRA On 02-August-07			jFra	7.8100	7.6970	0.0191	0.0188	0.00
31/05/2006	JFRA On 02-November-06			jFra	7.5200	7.4720	0.0184	0.0183	0.00
31/05/2006	JFRA On 01-November-07			jFra	7.8900	7.7970	0.0208	0.0205	0.00
31/05/2006	JFRA On 01-February-07	7.50	Call	Option on jFra	1417	1290	1417	1290	0.00
31/05/2006	JFRA On 01-February-07	7.50	Put	Option on jFra	991	1104	991	1104	0.00
31/05/2006	JFRA On 07-February-08	7.50	Call	Option on jFra	26425	26336	26425	26336	0.00
31/05/2006	JFRA On 07-February-08	7.50	Put	Option on jFra	25415	25549	25415	25549	0.00
31/05/2006	JFRA On 03-May-07	7.50	Call	Option on jFra	1823	1709	1823	1709	0.00
31/05/2006	JFRA On 03-May-07	7.50	Put	Option on jFra	1075	1164	1075	1164	0.00
31/05/2006	JFRA On 03-August-06	7.00	Call	Option on jFra	922	883	922	883	0.00
31/05/2006	JFRA On 03-August-06	7.00	Put	Option on jFra	327	354	327	354	0.00
31/05/2006	JFRA On 02-August-07	7.50	Call	Option on jFra	2007	1852	2007	1852	0.00
31/05/2006	JFRA On 02-August-07	7.50	Put	Option on jFra	1246	1370	1246	1370	0.00
31/05/2006	JFRA On 02-November-06	7.00	Call	Option on jFra	1718	1634	1718	1634	0.00
31/05/2006	JFRA On 02-November-06	7.00	Put	Option on jFra	438	479	438	479	0.00
31/05/2006	JFRA On 01-November-07	7.50	Call	Option on jFra	2409	2264	2409	2264	0.00
31/05/2006	JFRA On 01-November-07	7.50	Put	Option on jFra	1373	1483	1373	1483	0.00
31/05/2006	JN02 On 03-August-06			jNote	7.7200	7.6400	0.1429	0.1415	0.00
31/05/2006	JN02 On 02-November-06			jNote	7.8200	7.7280	0.1444	0.1429	0.00
31/05/2006	JN02 On 03-August-06	7.25	Call	Option on jNote	13377	12487	13377	12487	0.00
31/05/2006	JN02 On 03-August-06	7.25	Put	Option on jNote	4682	5267	4682	5267	0.00
31/05/2006	JN02 On 02-November-06	7.25	Call	Option on jNote	18814	17878	18814	17878	0.00
31/05/2006	JN02 On 02-November-06	7.25	Put	Option on jNote	8376	9039	8376	9039	0.00
31/05/2006	JN05 On 03-August-06			jNote	7.9100	7.8270	0.3249	0.3223	0.00
31/05/2006	JN05 On 02-November-06			jNote	7.9500	7.8710	0.3262	0.3236	0.00
31/05/2006	JN05 On 03-August-06	7.25	Call	Option on jNote	27851	25079	27851	25079	0.00
31/05/2006	JN05 On 03-August-06	7.25	Put	Option on jNote	934	1322	934	1322	0.00
31/05/2006	JN05 On 02-November-06	7.25	Call	Option on jNote	32042	29467	32042	29467	0.00
31/05/2006	JN05 On 02-November-06	7.25	Put	Option on jNote	3243	3940	3243	3940	0.00
31/05/2006	JN10 On 03-August-06			jNote	7.9500	7.8740	0.5461	0.5426	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
31/05/2006	JN10 On 02-November-06			jNote	7.9800	7.8950	0.5468	0.5432	0.00
31/05/2006	JN10 On 03-August-06	7.25	Call	Option on jNote	48211	43142	48211	43142	0.00
31/05/2006	JN10 On 03-August-06	7.25	Put	Option on jNote	63	140	63	140	0.00
31/05/2006	JN10 On 02-November-06	7.25	Call	Option on jNote	50509	45576	50509	45576	0.00
31/05/2006	JN10 On 02-November-06	7.25	Put	Option on jNote	802	1201	802	1201	0.00
31/05/2006	JROD On 31-May-06			jRod	6.7900	6.7890	0.0000	0.0000	0.00
31/05/2006	JROD On 30-June-06			jRod	6.8200	6.8240	0.0027	0.0027	0.00
31/05/2006	JROD On 31-July-06			jRod	6.9200	6.9250	0.0026	0.0026	0.00
31/05/2006	JROD On 31-August-06			jRod	7.0800	6.9350	0.0021	0.0051	0.00
31/05/2006	R153 On 01-February-07			Bond Future	7.5700	7.4870	122.3720	122.6535	0.00
31/05/2006	R153 On 03-August-06			Bond Future	7.5700	7.4950	124.3831	124.6521	754.00
31/05/2006	R153 On 02-November-06			Bond Future	7.5500	7.4730	120.1726	120.4588	0.00
31/05/2006	R153 On 01-February-07	7.50	Call	Option on Bond Future	9526	10927	9526	10927	0.00
31/05/2006	R153 On 01-February-07	7.50	Put	Option on Bond Future	11900	10486	11900	10486	0.00
31/05/2006	R153 On 03-August-06	7.50	Call	Option on Bond Future	4281	5584	4281	5584	0.00
31/05/2006	R153 On 03-August-06	7.50	Put	Option on Bond Future	6779	5392	6779	5392	100.00
31/05/2006	R153 On 02-November-06	7.50	Call	Option on Bond Future	7534	8978	7534	8978	0.00
31/05/2006	R153 On 02-November-06	7.50	Put	Option on Bond Future	9417	7998	9417	7998	0.00
31/05/2006	R153 On 01-February-07	7.25	Call	Option on Bond Future	5539	6564	5539	6564	0.00
31/05/2006	R153 On 01-February-07	7.25	Put	Option on Bond Future	16440	14650	16440	14650	0.00
31/05/2006	R153 On 03-August-06	7.25	Call	Option on Bond Future	1177	1749	1177	1749	0.00
31/05/2006	R153 On 03-August-06	7.25	Put	Option on Bond Future	13342	11224	13342	11224	0.00
31/05/2006	R153 On 02-November-06	7.25	Call	Option on Bond Future	3546	4475	3546	4475	0.00
31/05/2006	R153 On 02-November-06	7.25	Put	Option on Bond Future	14534	12601	14534	12601	0.00
31/05/2006	R153 On 01-February-07	7.00	Call	Option on Bond Future	2619	3257	2619	3257	0.00
31/05/2006	R153 On 01-February-07	7.00	Put	Option on Bond Future	22126	19949	22126	19949	0.00
31/05/2006	R153 On 03-August-06	7.00	Call	Option on Bond Future	150	274	150	274	0.00
31/05/2006	R153 On 03-August-06	7.00	Put	Option on Bond Future	22084	19518	22084	19518	0.00
31/05/2006	R153 On 02-November-06	7.00	Call	Option on Bond Future	1219	1672	1219	1672	0.00
31/05/2006	R153 On 02-November-06	7.00	Put	Option on Bond Future	21402	18993	21402	18993	0.00
31/05/2006	R153 On 02-November-06	8.25	Call	Option on Bond Future	27147	29601	27147	29601	0.00
31/05/2006	R153 On 02-November-06	8.25	Put	Option on Bond Future	2238	1829	2238	1829	100.00
31/05/2006	R153 On 02-November-06	8.50	Call	Option on Bond Future	34929	37546	34929	37546	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
31/05/2006	R153 On 02-November-06	8.50	Put	Option on Bond Future	1260	1016	1260	1016	0.00
31/05/2006	R153 On 03-August-06	7.75	Call	Option on Bond Future	9973	11950	9973	11950	0.00
31/05/2006	R153 On 03-August-06	7.75	Put	Option on Bond Future	2901	2188	2901	2188	0.00
31/05/2006	R153 On 03-August-06	8.00	Call	Option on Bond Future	17613	20005	17613	20005	0.00
31/05/2006	R153 On 03-August-06	8.00	Put	Option on Bond Future	1069	771	1069	771	0.00
31/05/2006	R153 On 03-August-06	8.25	Call	Option on Bond Future	26272	28855	26272	28855	0.00
31/05/2006	R153 On 03-August-06	8.25	Put	Option on Bond Future	352	245	352	245	0.00
31/05/2006	R153 On 03-August-06	8.50	Call	Option on Bond Future	35308	37963	35308	37963	0.00
31/05/2006	R153 On 03-August-06	8.50	Put	Option on Bond Future	107	73	107	73	0.00
31/05/2006	R153 On 03-August-06	8.75	Call	Option on Bond Future	44418	47098	44418	47098	0.00
31/05/2006	R153 On 03-August-06	8.75	Put	Option on Bond Future	31	21	31	21	0.00
31/05/2006	R153 On 03-August-06	9.00	Call	Option on Bond Future	53489	56176	53489	56176	0.00
31/05/2006	R153 On 03-August-06	9.00	Put	Option on Bond Future	9	6	9	6	0.00
31/05/2006	R153 On 01-February-07	6.50	Call	Option on Bond Future	210	309	210	309	0.00
31/05/2006	R153 On 01-February-07	6.50	Put	Option on Bond Future	37170	34454	37170	34454	0.00
31/05/2006	R153 On 01-February-07	6.75	Call	Option on Bond Future	929	1237	929	1237	0.00
31/05/2006	R153 On 01-February-07	6.75	Put	Option on Bond Future	29122	26615	29122	26615	0.00
31/05/2006	R153 On 01-February-07	7.75	Call	Option on Bond Future	14571	16307	14571	16307	0.00
31/05/2006	R153 On 01-February-07	7.75	Put	Option on Bond Future	8496	7416	8496	7416	0.00
31/05/2006	R153 On 01-February-07	8.00	Call	Option on Bond Future	20451	22462	20451	22462	0.00
31/05/2006	R153 On 01-February-07	8.00	Put	Option on Bond Future	6003	5200	6003	5200	0.00
31/05/2006	R153 On 01-February-07	8.25	Call	Option on Bond Future	26971	29197	26971	29197	0.00
31/05/2006	R153 On 01-February-07	8.25	Put	Option on Bond Future	4228	3640	4228	3640	0.00
31/05/2006	R153 On 01-February-07	8.50	Call	Option on Bond Future	33956	36343	33956	36343	0.00
31/05/2006	R153 On 01-February-07	8.50	Put	Option on Bond Future	2994	2566	2994	2566	0.00
31/05/2006	R153 On 01-February-07	8.75	Call	Option on Bond Future	41238	43743	41238	43743	0.00
31/05/2006	R153 On 01-February-07	8.75	Put	Option on Bond Future	2132	1821	2132	1821	0.00
31/05/2006	R153 On 01-February-07	9.00	Call	Option on Bond Future	48707	51297	48707	51297	0.00
31/05/2006	R153 On 01-February-07	9.00	Put	Option on Bond Future	1530	1304	1530	1304	0.00
31/05/2006	R153 On 01-February-07	9.25	Call	Option on Bond Future	56283	58934	56283	58934	0.00
31/05/2006	R153 On 01-February-07	9.25	Put	Option on Bond Future	1108	944	1108	944	0.00
31/05/2006	R153 On 02-November-06	6.75	Call	Option on Bond Future	256	397	256	397	0.00
31/05/2006	R153 On 02-November-06	6.75	Put	Option on Bond Future	29724	27003	29724	27003	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
31/05/2006	R153 On 02-November-06	7.75	Call	Option on Bond Future	13045	14934	13045	14934	0.00
31/05/2006	R153 On 02-November-06	7.75	Put	Option on Bond Future	5910	4937	5910	4937	0.00
31/05/2006	R153 On 02-November-06	8.00	Call	Option on Bond Future	19712	21935	19712	21935	0.00
31/05/2006	R153 On 02-November-06	8.00	Put	Option on Bond Future	3647	3008	3647	3008	0.00
31/05/2006	R153 On 02-November-06	6.50	Call	Option on Bond Future	24	45	24	45	0.00
31/05/2006	R153 On 02-November-06	6.50	Put	Option on Bond Future	38868	36027	38868	36027	0.00
31/05/2006	R153 On 02-November-06	8.75	Call	Option on Bond Future	43037	45758	43037	45758	0.00
31/05/2006	R153 On 02-November-06	8.75	Put	Option on Bond Future	694	553	694	553	0.00
31/05/2006	R153 On 02-November-06	9.00	Call	Option on Bond Future	51337	54116	51337	54116	0.00
31/05/2006	R153 On 02-November-06	9.00	Put	Option on Bond Future	403	319	403	319	0.00
31/05/2006	R153 On 02-November-06	9.25	Call	Option on Bond Future	59679	62491	59679	62491	0.00
31/05/2006	R153 On 02-November-06	9.25	Put	Option on Bond Future	235	186	235	186	0.00
31/05/2006	R157 On 01-February-07			Bond Future	7.8000	7.7130	140.5812	141.2495	0.00
31/05/2006	R157 On 03-August-06			Bond Future	7.7700	7.3800	142.2124	145.3900	122.00
31/05/2006	R157 On 02-November-06			Bond Future	7.7800	7.6960	138.0579	138.7206	0.00
31/05/2006	R157 On 01-February-07	7.75	Call	Option on Bond Future	20088	23501	20088	23501	0.00
31/05/2006	R157 On 01-February-07	7.75	Put	Option on Bond Future	23956	20686	23956	20686	0.00
31/05/2006	R157 On 03-August-06	7.50	Call	Option on Bond Future	2998	16342	2998	16342	0.00
31/05/2006	R157 On 03-August-06	7.50	Put	Option on Bond Future	24968	6535	24968	6535	0.00
31/05/2006	R157 On 02-November-06	7.75	Call	Option on Bond Future	16063	19528	16063	19528	0.00
31/05/2006	R157 On 02-November-06	7.75	Put	Option on Bond Future	18475	15313	18475	15313	158.00
31/05/2006	R157 On 03-August-06	7.75	Call	Option on Bond Future	10245	32085	10245	32085	0.00
31/05/2006	R157 On 03-August-06	7.75	Put	Option on Bond Future	12078	2142	12078	2142	100.00
31/05/2006	R157 On 02-November-06	7.50	Call	Option on Bond Future	7568	9794	7568	9794	0.00
31/05/2006	R157 On 02-November-06	7.50	Put	Option on Bond Future	29642	25241	29642	25241	0.00
31/05/2006	R157 On 01-February-07	7.50	Call	Option on Bond Future	11356	13806	11356	13806	0.00
31/05/2006	R157 On 01-February-07	7.50	Put	Option on Bond Future	34400	30167	34400	30167	0.00
31/05/2006	R157 On 03-August-06	7.25	Call	Option on Bond Future	479	5772	479	5772	0.00
31/05/2006	R157 On 03-August-06	7.25	Put	Option on Bond Future	42984	16501	42984	16501	0.00
31/05/2006	R157 On 02-November-06	7.25	Call	Option on Bond Future	2743	3854	2743	3854	0.00
31/05/2006	R157 On 02-November-06	7.25	Put	Option on Bond Future	44860	39344	44860	39344	0.00
31/05/2006	R157 On 01-February-07	7.25	Call	Option on Bond Future	5374	6876	5374	6876	0.00
31/05/2006	R157 On 01-February-07	7.25	Put	Option on Bond Future	47958	42776	47958	42776	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
31/05/2006	R157 On 02-November-06	8.50	Call	Option on Bond Future	57672	63556	57672	63556	0.00
31/05/2006	R157 On 02-November-06	8.50	Put	Option on Bond Future	3305	2562	3305	2562	117.00
31/05/2006	R157 On 03-August-06	8.00	Call	Option on Bond Future	22801	50296	22801	50296	0.00
31/05/2006	R157 On 03-August-06	8.00	Put	Option on Bond Future	4888	607	4888	607	0.00
31/05/2006	R157 On 03-August-06	8.25	Call	Option on Bond Future	38922	69198	38922	69198	0.00
31/05/2006	R157 On 03-August-06	8.25	Put	Option on Bond Future	1646	145	1646	145	0.00
31/05/2006	R157 On 03-August-06	7.00	Call	Option on Bond Future	31	1132	31	1132	0.00
31/05/2006	R157 On 03-August-06	7.00	Put	Option on Bond Future	63480	32805	63480	32805	0.00
31/05/2006	R157 On 03-August-06	8.50	Call	Option on Bond Future	56748	88075	56748	88075	0.00
31/05/2006	R157 On 03-August-06	8.50	Put	Option on Bond Future	481	31	481	31	0.00
31/05/2006	R157 On 03-August-06	8.75	Call	Option on Bond Future	75019	106675	75019	106675	0.00
31/05/2006	R157 On 03-August-06	8.75	Put	Option on Bond Future	127	6	127	6	0.00
31/05/2006	R157 On 03-August-06	9.00	Call	Option on Bond Future	93191	124937	93191	124937	0.00
31/05/2006	R157 On 03-August-06	9.00	Put	Option on Bond Future	31	1	31	1	0.00
31/05/2006	R157 On 03-August-06	9.25	Call	Option on Bond Future	111085	142854	111085	142854	0.00
31/05/2006	R157 On 03-August-06	9.25	Put	Option on Bond Future	7	0	7	0	0.00
31/05/2006	R157 On 02-November-06	6.75	Call	Option on Bond Future	90	166	90	166	0.00
31/05/2006	R157 On 02-November-06	6.75	Put	Option on Bond Future	83471	76920	83471	76920	0.00
31/05/2006	R157 On 02-November-06	7.00	Call	Option on Bond Future	673	1057	673	1057	0.00
31/05/2006	R157 On 02-November-06	7.00	Put	Option on Bond Future	63223	56979	63223	56979	0.00
31/05/2006	R157 On 02-November-06	8.00	Call	Option on Bond Future	27862	32398	27862	32398	0.00
31/05/2006	R157 On 02-November-06	8.00	Put	Option on Bond Future	10985	8894	10985	8894	0.00
31/05/2006	R157 On 02-November-06	8.25	Call	Option on Bond Future	41939	47282	41939	47282	0.00
31/05/2006	R157 On 02-November-06	8.25	Put	Option on Bond Future	6138	4855	6138	4855	0.00
31/05/2006	R157 On 02-November-06	8.75	Call	Option on Bond Future	74324	80537	74324	80537	0.00
31/05/2006	R157 On 02-November-06	8.75	Put	Option on Bond Future	1740	1327	1740	1327	0.00
31/05/2006	R157 On 02-November-06	9.00	Call	Option on Bond Future	91361	97764	91361	97764	0.00
31/05/2006	R157 On 02-November-06	9.00	Put	Option on Bond Future	903	679	903	679	0.00
31/05/2006	R157 On 02-November-06	9.25	Call	Option on Bond Future	108442	114954	108442	114954	0.00
31/05/2006	R157 On 02-November-06	9.25	Put	Option on Bond Future	444	330	444	330	0.00
31/05/2006	R157 On 02-November-06	9.50	Call	Option on Bond Future	125426	131995	125426	131995	0.00
31/05/2006	R157 On 02-November-06	9.50	Put	Option on Bond Future	216	158	216	158	0.00
31/05/2006	R157 On 02-November-06	9.75	Call	Option on Bond Future	142181	148785	142181	148785	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
31/05/2006	R157 On 02-November-06	9.75	Put	Option on Bond Future	80	57	80	57	0.00
31/05/2006	R157 On 01-February-07	7.00	Call	Option on Bond Future	1980	2712	1980	2712	0.00
31/05/2006	R157 On 01-February-07	7.00	Put	Option on Bond Future	64474	58522	64474	58522	0.00
31/05/2006	R157 On 01-February-07	8.00	Call	Option on Bond Future	31278	35545	31278	35545	0.00
31/05/2006	R157 On 01-February-07	8.00	Put	Option on Bond Future	16326	13910	16326	13910	0.00
31/05/2006	R157 On 01-February-07	8.25	Call	Option on Bond Future	44242	49206	44242	49206	0.00
31/05/2006	R157 On 01-February-07	8.25	Put	Option on Bond Future	10818	9099	10818	9099	0.00
31/05/2006	R157 On 01-February-07	8.50	Call	Option on Bond Future	58623	64118	58623	64118	0.00
31/05/2006	R157 On 01-February-07	8.50	Put	Option on Bond Future	7068	5880	7068	5880	0.00
31/05/2006	R157 On 01-February-07	8.75	Call	Option on Bond Future	73932	79810	73932	79810	0.00
31/05/2006	R157 On 01-February-07	8.75	Put	Option on Bond Future	4580	3775	4580	3775	0.00
31/05/2006	R157 On 01-February-07	9.00	Call	Option on Bond Future	89779	95925	89779	95925	0.00
31/05/2006	R157 On 01-February-07	9.00	Put	Option on Bond Future	2957	2419	2957	2419	0.00
31/05/2006	R157 On 01-February-07	9.25	Call	Option on Bond Future	105807	112143	105807	112143	0.00
31/05/2006	R157 On 01-February-07	9.25	Put	Option on Bond Future	1835	1488	1835	1488	0.00
31/05/2006	R157 On 01-February-07	9.50	Call	Option on Bond Future	121940	128402	121940	128402	0.00
31/05/2006	R157 On 01-February-07	9.50	Put	Option on Bond Future	1131	910	1131	910	0.00
31/05/2006	R157 On 01-February-07	9.75	Call	Option on Bond Future	137927	144487	137927	144487	0.00
31/05/2006	R157 On 01-February-07	9.75	Put	Option on Bond Future	588	465	588	465	0.00
31/05/2006	R186 On 01-February-07			Bond Future	7.5400	7.4560	131.5747	132.6312	0.00
31/05/2006	R186 On 03-August-06			Bond Future	7.5300	7.4510	132.0236	133.0577	34.00
31/05/2006	R186 On 02-November-06			Bond Future	7.5400	7.4540	134.4101	135.4618	0.00
31/05/2006	R186 On 01-February-07	7.50	Call	Option on Bond Future	34066	39581	34066	39581	0.00
31/05/2006	R186 On 01-February-07	7.50	Put	Option on Bond Future	39081	34031	39081	34031	0.00
31/05/2006	R186 On 03-August-06	7.50	Call	Option on Bond Future	14610	20081	14610	20081	0.00
31/05/2006	R186 On 03-August-06	7.50	Put	Option on Bond Future	18681	13811	18681	13811	0.00
31/05/2006	R186 On 02-November-06	7.50	Call	Option on Bond Future	23980	29462	23980	29462	0.00
31/05/2006	R186 On 02-November-06	7.50	Put	Option on Bond Future	28653	23618	28653	23618	0.00
31/05/2006	R186 On 03-August-06	7.25	Call	Option on Bond Future	4011	6430	4011	6430	0.00
31/05/2006	R186 On 03-August-06	7.25	Put	Option on Bond Future	40552	32630	40552	32630	0.00
31/05/2006	R186 On 01-February-07	7.25	Call	Option on Bond Future	18836	22790	18836	22790	0.00
31/05/2006	R186 On 01-February-07	7.25	Put	Option on Bond Future	55862	49251	55862	49251	0.00
31/05/2006	R186 On 02-November-06	7.25	Call	Option on Bond Future	11181	14613	11181	14613	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
31/05/2006	R186 On 02-November-06	7.25	Put	Option on Bond Future	48096	41011	48096	41011	0.00
31/05/2006	R186 On 01-February-07	7.00	Call	Option on Bond Future	8317	10661	8317	10661	0.00
31/05/2006	R186 On 01-February-07	7.00	Put	Option on Bond Future	78542	70321	78542	70321	0.00
31/05/2006	R186 On 03-August-06	7.00	Call	Option on Bond Future	614	1203	614	1203	0.00
31/05/2006	R186 On 03-August-06	7.00	Put	Option on Bond Future	70852	61101	70852	61101	0.00
31/05/2006	R186 On 02-November-06	7.00	Call	Option on Bond Future	4159	5856	4159	5856	0.00
31/05/2006	R186 On 02-November-06	7.00	Put	Option on Bond Future	74524	65704	74524	65704	0.00
31/05/2006	R186 On 01-February-07	6.75	Call	Option on Bond Future	2894	3981	2894	3981	0.00
31/05/2006	R186 On 01-February-07	6.75	Put	Option on Bond Future	107558	98081	107558	98081	0.00
31/05/2006	R186 On 03-August-06	6.75	Call	Option on Bond Future	39	101	39	101	0.00
31/05/2006	R186 On 03-August-06	6.75	Put	Option on Bond Future	105256	94977	105256	94977	0.00
31/05/2006	R186 On 02-November-06	6.75	Call	Option on Bond Future	1092	1695	1092	1695	0.00
31/05/2006	R186 On 02-November-06	6.75	Put	Option on Bond Future	106168	96254	106168	96254	0.00
31/05/2006	R186 On 03-August-06	7.75	Call	Option on Bond Future	33900	42070	33900	42070	0.00
31/05/2006	R186 On 03-August-06	7.75	Put	Option on Bond Future	6674	4503	6674	4503	0.00
31/05/2006	R186 On 03-August-06	8.00	Call	Option on Bond Future	59258	68888	59258	68888	0.00
31/05/2006	R186 On 03-August-06	8.00	Put	Option on Bond Future	1859	1149	1859	1149	0.00
31/05/2006	R186 On 03-August-06	8.25	Call	Option on Bond Future	86909	97071	86909	97071	0.00
31/05/2006	R186 On 03-August-06	8.25	Put	Option on Bond Future	415	237	415	237	0.00
31/05/2006	R186 On 03-August-06	8.50	Call	Option on Bond Future	114616	124928	114616	124928	0.00
31/05/2006	R186 On 03-August-06	8.50	Put	Option on Bond Future	58	30	58	30	0.00
31/05/2006	R186 On 03-August-06	8.75	Call	Option on Bond Future	141639	151976	141639	151976	0.00
31/05/2006	R186 On 03-August-06	8.75	Put	Option on Bond Future	6	3	6	3	0.00
31/05/2006	R186 On 03-August-06	9.00	Call	Option on Bond Future	167762	178102	167762	178102	0.00
31/05/2006	R186 On 03-August-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
31/05/2006	R186 On 03-August-06	9.25	Call	Option on Bond Future	192982	203322	192982	203322	0.00
31/05/2006	R186 On 03-August-06	9.25	Put	Option on Bond Future	0	0	0	0	0.00
31/05/2006	R186 On 02-November-06	7.75	Call	Option on Bond Future	42062	49391	42062	49391	0.00
31/05/2006	R186 On 02-November-06	7.75	Put	Option on Bond Future	15649	12460	15649	12460	0.00
31/05/2006	R186 On 02-November-06	8.00	Call	Option on Bond Future	64318	73016	64318	73016	0.00
31/05/2006	R186 On 02-November-06	8.00	Put	Option on Bond Future	7926	6107	7926	6107	0.00
31/05/2006	R186 On 02-November-06	8.25	Call	Option on Bond Future	89075	98642	89075	98642	0.00
31/05/2006	R186 On 02-November-06	8.25	Put	Option on Bond Future	3767	2816	3767	2816	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
31/05/2006	R186 On 02-November-06	8.50	Call	Option on Bond Future	114681	124781	114681	124781	0.00
31/05/2006	R186 On 02-November-06	8.50	Put	Option on Bond Future	1473	1056	1473	1056	0.00
31/05/2006	R186 On 02-November-06	8.75	Call	Option on Bond Future	140642	150999	140642	150999	0.00
31/05/2006	R186 On 02-November-06	8.75	Put	Option on Bond Future	510	350	510	350	0.00
31/05/2006	R186 On 02-November-06	9.00	Call	Option on Bond Future	166278	176742	166278	176742	0.00
31/05/2006	R186 On 02-November-06	9.00	Put	Option on Bond Future	156	103	156	103	0.00
31/05/2006	R186 On 02-November-06	6.50	Call	Option on Bond Future	185	324	185	324	0.00
31/05/2006	R186 On 02-November-06	6.50	Put	Option on Bond Future	141288	130910	141288	130910	0.00
31/05/2006	R186 On 01-February-07	6.50	Call	Option on Bond Future	689	1041	689	1041	0.00
31/05/2006	R186 On 01-February-07	6.50	Put	Option on Bond Future	141088	130875	141088	130875	0.00
31/05/2006	R186 On 01-February-07	7.75	Call	Option on Bond Future	53028	59857	53028	59857	0.00
31/05/2006	R186 On 01-February-07	7.75	Put	Option on Bond Future	27170	23435	27170	23435	0.00
31/05/2006	R186 On 01-February-07	8.00	Call	Option on Bond Future	74525	82377	74525	82377	0.00
31/05/2006	R186 On 01-February-07	8.00	Put	Option on Bond Future	18887	16174	18887	16174	0.00
31/05/2006	R186 On 01-February-07	8.25	Call	Option on Bond Future	95816	104556	95816	104556	0.00
31/05/2006	R186 On 01-February-07	8.25	Put	Option on Bond Future	11443	9617	11443	9617	0.00
31/05/2006	R186 On 01-February-07	8.50	Call	Option on Bond Future	118690	128099	118690	128099	0.00
31/05/2006	R186 On 01-February-07	8.50	Put	Option on Bond Future	6584	5428	6584	5428	0.00
31/05/2006	R186 On 01-February-07	8.75	Call	Option on Bond Future	142472	152347	142472	152347	0.00
31/05/2006	R186 On 01-February-07	8.75	Put	Option on Bond Future	3595	2906	3595	2906	0.00
31/05/2006	R186 On 01-February-07	9.00	Call	Option on Bond Future	166588	176766	166588	176766	0.00
31/05/2006	R186 On 01-February-07	9.00	Put	Option on Bond Future	1862	1475	1862	1475	0.00
31/05/2006	R194 On 01-February-07			Bond Future	7.4700	7.3630	106.9164	107.0269	0.00
31/05/2006	R194 On 03-August-06			Bond Future	7.4200	7.3460	108.1033	108.2165	55.00
31/05/2006	R194 On 02-November-06			Bond Future	7.4500	7.3530	104.9945	105.1117	0.00
31/05/2006	R194 On 01-February-07	7.25	Call	Option on Bond Future	2490	2966	2490	2966	0.00
31/05/2006	R194 On 01-February-07	7.25	Put	Option on Bond Future	4752	4124	4752	4124	0.00
31/05/2006	R194 On 03-August-06	7.25	Call	Option on Bond Future	917	1318	917	1318	0.00
31/05/2006	R194 On 03-August-06	7.25	Put	Option on Bond Future	3481	2750	3481	2750	0.00
31/05/2006	R194 On 02-November-06	7.25	Call	Option on Bond Future	1725	2196	1725	2196	0.00
31/05/2006	R194 On 02-November-06	7.25	Put	Option on Bond Future	4195	3496	4195	3496	0.00
31/05/2006	R194 On 01-February-07	7.50	Call	Option on Bond Future	3896	4498	3896	4498	0.00
31/05/2006	R194 On 01-February-07	7.50	Put	Option on Bond Future	3600	3097	3600	3097	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
31/05/2006	R194 On 02-November-06	7.50	Call	Option on Bond Future	3353	4028	3353	4028	0.00
31/05/2006	R194 On 02-November-06	7.50	Put	Option on Bond Future	2674	2178	2674	2178	0.00
31/05/2006	R194 On 03-August-06	7.50	Call	Option on Bond Future	2777	3502	2777	3502	0.00
31/05/2006	R194 On 03-August-06	7.50	Put	Option on Bond Future	1618	1210	1618	1210	0.00
31/05/2006	R194 On 01-February-07	7.00	Call	Option on Bond Future	1460	1805	1460	1805	0.00
31/05/2006	R194 On 01-February-07	7.00	Put	Option on Bond Future	6292	5531	6292	5531	0.00
31/05/2006	R194 On 02-November-06	7.00	Call	Option on Bond Future	698	963	698	963	0.00
31/05/2006	R194 On 02-November-06	7.00	Put	Option on Bond Future	6332	5426	6332	5426	0.00
31/05/2006	R194 On 03-August-06	7.00	Call	Option on Bond Future	171	296	171	296	0.00
31/05/2006	R194 On 03-August-06	7.00	Put	Option on Bond Future	6476	5470	6476	5470	0.00
31/05/2006	R194 On 01-February-07	6.75	Call	Option on Bond Future	636	840	636	840	0.00
31/05/2006	R194 On 01-February-07	6.75	Put	Option on Bond Future	8046	7145	8046	7145	0.00
31/05/2006	R194 On 02-November-06	6.75	Call	Option on Bond Future	168	265	168	265	0.00
31/05/2006	R194 On 02-November-06	6.75	Put	Option on Bond Future	8979	7905	8979	7905	0.00
31/05/2006	R194 On 03-August-06	6.75	Call	Option on Bond Future	11	26	11	26	0.00
31/05/2006	R194 On 03-August-06	6.75	Put	Option on Bond Future	10077	8960	10077	8960	0.00
31/05/2006	R194 On 03-August-06	7.75	Call	Option on Bond Future	5536	6478	5536	6478	0.00
31/05/2006	R194 On 03-August-06	7.75	Put	Option on Bond Future	671	481	671	481	0.00
31/05/2006	R194 On 03-August-06	8.00	Call	Option on Bond Future	8794	9851	8794	9851	0.00
31/05/2006	R194 On 03-August-06	8.00	Put	Option on Bond Future	241	166	241	166	0.00
31/05/2006	R194 On 03-August-06	8.25	Call	Option on Bond Future	12280	13391	12280	13391	0.00
31/05/2006	R194 On 03-August-06	8.25	Put	Option on Bond Future	57	37	57	37	0.00
31/05/2006	R194 On 03-August-06	8.50	Call	Option on Bond Future	15885	17012	15885	17012	0.00
31/05/2006	R194 On 03-August-06	8.50	Put	Option on Bond Future	10	6	10	6	0.00
31/05/2006	R194 On 03-August-06	8.75	Call	Option on Bond Future	19510	20641	19510	20641	0.00
31/05/2006	R194 On 03-August-06	8.75	Put	Option on Bond Future	1	1	1	1	0.00
31/05/2006	R194 On 03-August-06	9.00	Call	Option on Bond Future	23125	24257	23125	24257	0.00
31/05/2006	R194 On 03-August-06	9.00	Put	Option on Bond Future	0	0	0	0	0.00
31/05/2006	R194 On 02-November-06	6.00	Call	Option on Bond Future	0	0	0	0	0.00
31/05/2006	R194 On 02-November-06	6.00	Put	Option on Bond Future	18426	17254	18426	17254	0.00
31/05/2006	R194 On 02-November-06	6.25	Call	Option on Bond Future	1	2	1	2	0.00
31/05/2006	R194 On 02-November-06	6.25	Put	Option on Bond Future	15208	14038	15208	14038	0.00
31/05/2006	R194 On 02-November-06	6.50	Call	Option on Bond Future	24	44	24	44	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
31/05/2006	R194 On 02-November-06	6.50	Put	Option on Bond Future	12026	10875	12026	10875	0.00
31/05/2006	R194 On 02-November-06	7.75	Call	Option on Bond Future	5452	6293	5452	6293	0.00
31/05/2006	R194 On 02-November-06	7.75	Put	Option on Bond Future	1637	1306	1637	1306	0.00
31/05/2006	R194 On 02-November-06	8.00	Call	Option on Bond Future	7938	8896	7938	8896	0.00
31/05/2006	R194 On 02-November-06	8.00	Put	Option on Bond Future	1000	787	1000	787	0.00
31/05/2006	R194 On 02-November-06	8.25	Call	Option on Bond Future	10545	11598	10545	11598	0.00
31/05/2006	R194 On 02-November-06	8.25	Put	Option on Bond Future	497	378	497	378	0.00
31/05/2006	R194 On 02-November-06	8.50	Call	Option on Bond Future	13368	14480	13368	14480	0.00
31/05/2006	R194 On 02-November-06	8.50	Put	Option on Bond Future	224	165	224	165	0.00
31/05/2006	R194 On 01-February-07	6.00	Call	Option on Bond Future	5	10	5	10	0.00
31/05/2006	R194 On 01-February-07	6.00	Put	Option on Bond Future	15208	14108	15208	14108	0.00
31/05/2006	R194 On 01-February-07	6.25	Call	Option on Bond Future	47	77	47	77	0.00
31/05/2006	R194 On 01-February-07	6.25	Put	Option on Bond Future	12643	11568	12643	11568	0.00
31/05/2006	R194 On 01-February-07	6.50	Call	Option on Bond Future	212	306	212	306	0.00
31/05/2006	R194 On 01-February-07	6.50	Put	Option on Bond Future	10210	9199	10210	9199	0.00
31/05/2006	R194 On 01-February-07	7.75	Call	Option on Bond Future	5604	6311	5604	6311	0.00
31/05/2006	R194 On 01-February-07	7.75	Put	Option on Bond Future	2758	2361	2758	2361	0.00
31/05/2006	R194 On 01-February-07	8.00	Call	Option on Bond Future	7485	8279	7485	8279	0.00
31/05/2006	R194 On 01-February-07	8.00	Put	Option on Bond Future	2099	1788	2099	1788	0.00
31/05/2006	R194 On 01-February-07	8.25	Call	Option on Bond Future	9335	10212	9335	10212	0.00
31/05/2006	R194 On 01-February-07	8.25	Put	Option on Bond Future	1419	1190	1419	1190	0.00
31/05/2006	R194 On 01-February-07	8.50	Call	Option on Bond Future	11361	12305	11361	12305	0.00
31/05/2006	R194 On 01-February-07	8.50	Put	Option on Bond Future	923	762	923	762	0.00
31/05/2006	R194 On 01-February-07	8.75	Call	Option on Bond Future	13527	14523	13527	14523	0.00
31/05/2006	R194 On 01-February-07	8.75	Put	Option on Bond Future	577	468	577	468	0.00
31/05/2006	R201 On 01-February-07			Bond Future	7.7900	7.6980	106.6782	107.2388	0.00
31/05/2006	R201 On 03-August-06			Bond Future	7.7600	7.6720	107.1555	107.6996	26.00
31/05/2006	R201 On 02-November-06			Bond Future	7.7800	7.6850	109.0979	109.6540	0.00
31/05/2006	R201 On 01-February-07	7.75	Call	Option on Bond Future	16597	19499	16597	19499	0.00
31/05/2006	R201 On 01-February-07	7.75	Put	Option on Bond Future	19064	16360	19064	16360	0.00
31/05/2006	R201 On 03-August-06	7.75	Call	Option on Bond Future	8323	11352	8323	11352	0.00
31/05/2006	R201 On 03-August-06	7.75	Put	Option on Bond Future	8827	6416	8827	6416	0.00
31/05/2006	R201 On 02-November-06	7.75	Call	Option on Bond Future	14001	16940	14001	16940	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
31/05/2006	R201 On 02-November-06	7.75	Put	Option on Bond Future	15541	12920	15541	12920	0.00
31/05/2006	R201 On 03-August-06	7.50	Call	Option on Bond Future	2322	3740	2322	3740	0.00
31/05/2006	R201 On 03-August-06	7.50	Put	Option on Bond Future	18754	14730	18754	14730	0.00
31/05/2006	R201 On 02-November-06	7.50	Call	Option on Bond Future	6578	8516	6578	8516	0.00
31/05/2006	R201 On 02-November-06	7.50	Put	Option on Bond Future	23685	20063	23685	20063	0.00
31/05/2006	R201 On 01-February-07	7.50	Call	Option on Bond Future	9200	11293	9200	11293	0.00
31/05/2006	R201 On 01-February-07	7.50	Put	Option on Bond Future	26868	23355	26868	23355	0.00
31/05/2006	R201 On 02-November-06	7.25	Call	Option on Bond Future	2542	3561	2542	3561	0.00
31/05/2006	R201 On 02-November-06	7.25	Put	Option on Bond Future	35509	30967	35509	30967	0.00
31/05/2006	R201 On 01-February-07	7.25	Call	Option on Bond Future	4202	5472	4202	5472	0.00
31/05/2006	R201 On 01-February-07	7.25	Put	Option on Bond Future	37348	33012	37348	33012	0.00
31/05/2006	R201 On 01-February-07	7.00	Call	Option on Bond Future	1503	2112	1503	2112	0.00
31/05/2006	R201 On 01-February-07	7.00	Put	Option on Bond Future	50413	45416	50413	45416	0.00
31/05/2006	R201 On 02-November-06	7.00	Call	Option on Bond Future	595	945	595	945	0.00
31/05/2006	R201 On 02-November-06	7.00	Put	Option on Bond Future	49720	44510	49720	44510	0.00
31/05/2006	R201 On 03-August-06	8.00	Call	Option on Bond Future	18693	22998	18693	22998	0.00
31/05/2006	R201 On 03-August-06	8.00	Put	Option on Bond Future	3572	2435	3572	2435	0.00
31/05/2006	R201 On 03-August-06	8.25	Call	Option on Bond Future	31730	36721	31730	36721	0.00
31/05/2006	R201 On 03-August-06	8.25	Put	Option on Bond Future	1276	826	1276	826	0.00
31/05/2006	R201 On 03-August-06	8.50	Call	Option on Bond Future	45928	51208	45928	51208	0.00
31/05/2006	R201 On 03-August-06	8.50	Put	Option on Bond Future	430	269	430	269	0.00
31/05/2006	R201 On 03-August-06	8.75	Call	Option on Bond Future	60402	65788	60402	65788	0.00
31/05/2006	R201 On 03-August-06	8.75	Put	Option on Bond Future	142	87	142	87	0.00
31/05/2006	R201 On 03-August-06	9.00	Call	Option on Bond Future	74776	80205	74776	80205	0.00
31/05/2006	R201 On 03-August-06	9.00	Put	Option on Bond Future	30	17	30	17	0.00
31/05/2006	R201 On 03-August-06	9.25	Call	Option on Bond Future	88967	94406	88967	94406	0.00
31/05/2006	R201 On 03-August-06	9.25	Put	Option on Bond Future	4	2	4	2	0.00
31/05/2006	R201 On 02-November-06	6.75	Call	Option on Bond Future	66	127	66	127	0.00
31/05/2006	R201 On 02-November-06	6.75	Put	Option on Bond Future	65654	60154	65654	60154	0.00
31/05/2006	R201 On 02-November-06	8.00	Call	Option on Bond Future	23647	27405	23647	27405	0.00
31/05/2006	R201 On 02-November-06	8.00	Put	Option on Bond Future	9908	8105	9908	8105	0.00
31/05/2006	R201 On 02-November-06	8.25	Call	Option on Bond Future	34930	39297	34930	39297	0.00
31/05/2006	R201 On 02-November-06	8.25	Put	Option on Bond Future	6191	4998	6191	4998	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
31/05/2006	R201 On 02-November-06	8.50	Call	Option on Bond Future	47360	52143	47360	52143	0.00
31/05/2006	R201 On 02-November-06	8.50	Put	Option on Bond Future	3896	3118	3896	3118	0.00
31/05/2006	R201 On 02-November-06	8.75	Call	Option on Bond Future	59901	65024	59901	65024	0.00
31/05/2006	R201 On 02-November-06	8.75	Put	Option on Bond Future	1982	1544	1982	1544	0.00
31/05/2006	R201 On 02-November-06	9.00	Call	Option on Bond Future	73042	78377	73042	78377	0.00
31/05/2006	R201 On 02-November-06	9.00	Put	Option on Bond Future	930	705	930	705	0.00
31/05/2006	R201 On 02-November-06	9.25	Call	Option on Bond Future	86447	91902	86447	91902	0.00
31/05/2006	R201 On 02-November-06	9.25	Put	Option on Bond Future	402	296	402	296	0.00
31/05/2006	R201 On 01-February-07	6.75	Call	Option on Bond Future	361	563	361	563	0.00
31/05/2006	R201 On 01-February-07	6.75	Put	Option on Bond Future	65323	59919	65323	59919	0.00
31/05/2006	R201 On 01-February-07	8.00	Call	Option on Bond Future	26413	29986	26413	29986	0.00
31/05/2006	R201 On 01-February-07	8.00	Put	Option on Bond Future	13952	11919	13952	11919	0.00
31/05/2006	R201 On 01-February-07	8.25	Call	Option on Bond Future	36631	40756	36631	40756	0.00
31/05/2006	R201 On 01-February-07	8.25	Put	Option on Bond Future	9509	8028	9509	8028	0.00
31/05/2006	R201 On 01-February-07	8.50	Call	Option on Bond Future	48325	52849	48325	52849	0.00
31/05/2006	R201 On 01-February-07	8.50	Put	Option on Bond Future	6804	5722	6804	5722	0.00
31/05/2006	R201 On 01-February-07	8.75	Call	Option on Bond Future	59778	64667	59778	64667	0.00
31/05/2006	R201 On 01-February-07	8.75	Put	Option on Bond Future	4115	3398	4115	3398	0.00
31/05/2006	R201 On 01-February-07	9.00	Call	Option on Bond Future	71920	77077	71920	77077	0.00
31/05/2006	R201 On 01-February-07	9.00	Put	Option on Bond Future	2367	1918	2367	1918	0.00
31/05/2006	R201 On 01-February-07	9.25	Call	Option on Bond Future	84489	89830	84489	89830	0.00
31/05/2006	R201 On 01-February-07	9.25	Put	Option on Bond Future	1292	1027	1292	1027	0.00
31/05/2006	R203 On 01-February-07			Bond Future	7.8200	7.7360	106.3149	106.9418	0.00
31/05/2006	R203 On 03-August-06			Bond Future	7.7900	7.7080	106.6450	107.2556	0.00
31/05/2006	R203 On 02-November-06			Bond Future	7.8100	7.7210	104.4094	105.0323	0.00
31/05/2006	R203 On 01-February-07	7.75	Call	Option on Bond Future	22085	25257	22085	25257	0.00
31/05/2006	R203 On 01-February-07	7.75	Put	Option on Bond Future	27330	24233	27330	24233	0.00
31/05/2006	R203 On 03-August-06	7.75	Call	Option on Bond Future	11324	14521	11324	14521	0.00
31/05/2006	R203 On 03-August-06	7.75	Put	Option on Bond Future	14258	11349	14258	11349	0.00
31/05/2006	R203 On 02-November-06	7.75	Call	Option on Bond Future	17448	20634	17448	20634	0.00
31/05/2006	R203 On 02-November-06	7.75	Put	Option on Bond Future	21521	18478	21521	18478	0.00
31/05/2006	R203 On 03-August-06	7.50	Call	Option on Bond Future	4736	6557	4736	6557	0.00
31/05/2006	R203 On 03-August-06	7.50	Put	Option on Bond Future	26739	22455	26739	22455	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
31/05/2006	R203 On 01-February-07	7.50	Call	Option on Bond Future	14749	17190	14749	17190	0.00
31/05/2006	R203 On 01-February-07	7.50	Put	Option on Bond Future	38481	34653	38481	34653	0.00
31/05/2006	R203 On 02-November-06	7.50	Call	Option on Bond Future	10247	12504	10247	12504	0.00
31/05/2006	R203 On 02-November-06	7.50	Put	Option on Bond Future	33102	29130	33102	29130	0.00
31/05/2006	R203 On 01-February-07	7.25	Call	Option on Bond Future	9289	11053	9289	11053	0.00
31/05/2006	R203 On 01-February-07	7.25	Put	Option on Bond Future	51943	47438	51943	47438	0.00
31/05/2006	R203 On 03-August-06	7.25	Call	Option on Bond Future	1550	2350	1550	2350	0.00
31/05/2006	R203 On 03-August-06	7.25	Put	Option on Bond Future	43088	37783	43088	37783	0.00
31/05/2006	R203 On 02-November-06	7.25	Call	Option on Bond Future	5454	6894	5454	6894	0.00
31/05/2006	R203 On 02-November-06	7.25	Put	Option on Bond Future	47543	42753	47543	42753	0.00
31/05/2006	R203 On 03-August-06	7.00	Call	Option on Bond Future	385	647	385	647	0.00
31/05/2006	R203 On 03-August-06	7.00	Put	Option on Bond Future	61937	56094	61937	56094	0.00
31/05/2006	R203 On 02-November-06	7.00	Call	Option on Bond Future	2606	3423	2606	3423	0.00
31/05/2006	R203 On 02-November-06	7.00	Put	Option on Bond Future	64390	58978	64390	58978	0.00
31/05/2006	R203 On 03-August-06	8.00	Call	Option on Bond Future	21986	26505	21986	26505	0.00
31/05/2006	R203 On 03-August-06	8.00	Put	Option on Bond Future	6304	4718	6304	4718	0.00
31/05/2006	R203 On 03-August-06	8.25	Call	Option on Bond Future	36100	41532	36100	41532	0.00
31/05/2006	R203 On 03-August-06	8.25	Put	Option on Bond Future	2243	1570	2243	1570	0.00
31/05/2006	R203 On 03-August-06	8.50	Call	Option on Bond Future	52230	58117	52230	58117	0.00
31/05/2006	R203 On 03-August-06	8.50	Put	Option on Bond Future	628	410	628	410	0.00
31/05/2006	R203 On 03-August-06	8.75	Call	Option on Bond Future	69064	75116	69064	75116	0.00
31/05/2006	R203 On 03-August-06	8.75	Put	Option on Bond Future	136	83	136	83	0.00
31/05/2006	R203 On 03-August-06	9.00	Call	Option on Bond Future	85869	91965	85869	91965	0.00
31/05/2006	R203 On 03-August-06	9.00	Put	Option on Bond Future	23	13	23	13	0.00
31/05/2006	R203 On 02-November-06	6.50	Call	Option on Bond Future	415	595	415	595	0.00
31/05/2006	R203 On 02-November-06	6.50	Put	Option on Bond Future	103029	96979	103029	96979	0.00
31/05/2006	R203 On 02-November-06	6.75	Call	Option on Bond Future	1107	1517	1107	1517	0.00
31/05/2006	R203 On 02-November-06	6.75	Put	Option on Bond Future	83062	77243	83062	77243	0.00
31/05/2006	R203 On 02-November-06	8.00	Call	Option on Bond Future	27218	31317	27218	31317	0.00
31/05/2006	R203 On 02-November-06	8.00	Put	Option on Bond Future	12947	10817	12947	10817	0.00
31/05/2006	R203 On 02-November-06	8.25	Call	Option on Bond Future	39338	44218	39338	44218	0.00
31/05/2006	R203 On 02-November-06	8.25	Put	Option on Bond Future	7150	5801	7150	5801	0.00
31/05/2006	R203 On 02-November-06	8.50	Call	Option on Bond Future	53290	58750	53290	58750	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
31/05/2006	R203 On 02-November-06	8.50	Put	Option on Bond Future	3602	2833	3602	2833	0.00
31/05/2006	R203 On 02-November-06	8.75	Call	Option on Bond Future	68430	74266	68430	74266	0.00
31/05/2006	R203 On 02-November-06	8.75	Put	Option on Bond Future	1646	1254	1646	1254	0.00
31/05/2006	R203 On 01-February-07	6.50	Call	Option on Bond Future	1555	1988	1555	1988	0.00
31/05/2006	R203 On 01-February-07	6.50	Put	Option on Bond Future	103701	97865	103701	97865	0.00
31/05/2006	R203 On 01-February-07	6.75	Call	Option on Bond Future	3029	3776	3029	3776	0.00
31/05/2006	R203 On 01-February-07	6.75	Put	Option on Bond Future	84878	79356	84878	79356	0.00
31/05/2006	R203 On 01-February-07	7.00	Call	Option on Bond Future	5489	6680	5489	6680	0.00
31/05/2006	R203 On 01-February-07	7.00	Put	Option on Bond Future	67511	62433	67511	62433	0.00
31/05/2006	R203 On 01-February-07	8.00	Call	Option on Bond Future	31353	35248	31353	35248	0.00
31/05/2006	R203 On 01-February-07	8.00	Put	Option on Bond Future	18535	16161	18535	16161	0.00
31/05/2006	R203 On 01-February-07	8.25	Call	Option on Bond Future	42428	46980	42428	46980	0.00
31/05/2006	R203 On 01-February-07	8.25	Put	Option on Bond Future	11960	10243	11960	10243	0.00
31/05/2006	R203 On 01-February-07	8.50	Call	Option on Bond Future	55037	60138	55037	60138	0.00
31/05/2006	R203 On 01-February-07	8.50	Put	Option on Bond Future	7321	6154	7321	6154	0.00
31/05/2006	R203 On 01-February-07	8.75	Call	Option on Bond Future	68812	74336	68812	74336	0.00
31/05/2006	R203 On 01-February-07	8.75	Put	Option on Bond Future	4241	3496	4241	3496	0.00
31/05/2006	R203 On 01-February-07	9.00	Call	Option on Bond Future	83364	89187	83364	89187	0.00
31/05/2006	R203 On 01-February-07	9.00	Put	Option on Bond Future	2320	1874	2320	1874	0.00
31/05/2006	R204 On 01-February-07			Bond Future	7.8100	7.7200	102.5100	103.1696	0.00
31/05/2006	R204 On 03-August-06			Bond Future	7.7800	7.6980	102.7700	103.4165	83.00
31/05/2006	R204 On 02-November-06			Bond Future	7.7900	7.7090	104.6289	105.2900	0.00
31/05/2006	R204 On 01-February-07	7.75	Call	Option on Bond Future	24373	27772	24373	27772	0.00
31/05/2006	R204 On 01-February-07	7.75	Put	Option on Bond Future	28635	25437	28635	25437	0.00
31/05/2006	R204 On 03-August-06	8.00	Call	Option on Bond Future	23939	28761	23939	28761	0.00
31/05/2006	R204 On 03-August-06	8.00	Put	Option on Bond Future	6579	4937	6579	4937	0.00
31/05/2006	R204 On 02-November-06	7.75	Call	Option on Bond Future	19997	23437	19997	23437	0.00
31/05/2006	R204 On 02-November-06	7.75	Put	Option on Bond Future	23374	20203	23374	20203	0.00
31/05/2006	R204 On 01-February-07	7.50	Call	Option on Bond Future	16422	19057	16422	19057	0.00
31/05/2006	R204 On 01-February-07	7.50	Put	Option on Bond Future	40360	36399	40360	36399	0.00
31/05/2006	R204 On 02-November-06	7.50	Call	Option on Bond Future	12142	14639	12142	14639	0.00
31/05/2006	R204 On 02-November-06	7.50	Put	Option on Bond Future	35456	31341	35456	31341	0.00
31/05/2006	R204 On 02-November-06	7.25	Call	Option on Bond Future	6744	8391	6744	8391	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
31/05/2006	R204 On 02-November-06	7.25	Put	Option on Bond Future	50518	45554	50518	45554	0.00
31/05/2006	R204 On 01-February-07	7.25	Call	Option on Bond Future	10448	12369	10448	12369	0.00
31/05/2006	R204 On 01-February-07	7.25	Put	Option on Bond Future	54571	49896	54571	49896	0.00
31/05/2006	R204 On 02-November-06	7.00	Call	Option on Bond Future	3395	4374	3395	4374	0.00
31/05/2006	R204 On 02-November-06	7.00	Put	Option on Bond Future	68170	62537	68170	62537	0.00
31/05/2006	R204 On 01-February-07	7.00	Call	Option on Bond Future	6245	7555	6245	7555	0.00
31/05/2006	R204 On 01-February-07	7.00	Put	Option on Bond Future	71077	65791	71077	65791	0.00
31/05/2006	R204 On 02-November-06	6.50	Call	Option on Bond Future	621	864	621	864	0.00
31/05/2006	R204 On 02-November-06	6.50	Put	Option on Bond Future	109081	102713	109081	102713	0.00
31/05/2006	R204 On 02-November-06	6.75	Call	Option on Bond Future	1537	2056	1537	2056	0.00
31/05/2006	R204 On 02-November-06	6.75	Put	Option on Bond Future	87868	81775	87868	81775	0.00
31/05/2006	R204 On 02-November-06	8.00	Call	Option on Bond Future	30416	34777	30416	34777	0.00
31/05/2006	R204 On 02-November-06	8.00	Put	Option on Bond Future	14366	12115	14366	12115	0.00
31/05/2006	R204 On 02-November-06	8.25	Call	Option on Bond Future	43162	48313	43162	48313	0.00
31/05/2006	R204 On 02-November-06	8.25	Put	Option on Bond Future	8180	6719	8180	6719	0.00
31/05/2006	R204 On 02-November-06	8.50	Call	Option on Bond Future	57727	63475	57727	63475	0.00
31/05/2006	R204 On 02-November-06	8.50	Put	Option on Bond Future	4292	3429	4292	3429	0.00
31/05/2006	R204 On 02-November-06	8.75	Call	Option on Bond Future	73487	79636	73487	79636	0.00
31/05/2006	R204 On 02-November-06	8.75	Put	Option on Bond Future	2067	1605	2067	1605	0.00
31/05/2006	R204 On 02-November-06	9.00	Call	Option on Bond Future	89862	96250	89862	96250	0.00
31/05/2006	R204 On 02-November-06	9.00	Put	Option on Bond Future	911	687	911	687	0.00
31/05/2006	R204 On 01-February-07	6.50	Call	Option on Bond Future	1816	2305	1816	2305	0.00
31/05/2006	R204 On 01-February-07	6.50	Put	Option on Bond Future	109698	103591	109698	103591	0.00
31/05/2006	R204 On 01-February-07	6.75	Call	Option on Bond Future	3490	4322	3490	4322	0.00
31/05/2006	R204 On 01-February-07	6.75	Put	Option on Bond Future	89570	83805	89570	83805	0.00
31/05/2006	R204 On 01-February-07	8.00	Call	Option on Bond Future	34335	38484	34335	38484	0.00
31/05/2006	R204 On 01-February-07	8.00	Put	Option on Bond Future	19415	16968	19415	16968	0.00
31/05/2006	R204 On 01-February-07	8.25	Call	Option on Bond Future	46160	50987	46160	50987	0.00
31/05/2006	R204 On 01-February-07	8.25	Put	Option on Bond Future	12539	10770	12539	10770	0.00
31/05/2006	R204 On 01-February-07	8.50	Call	Option on Bond Future	59547	64939	59547	64939	0.00
31/05/2006	R204 On 01-February-07	8.50	Put	Option on Bond Future	7692	6487	7692	6487	0.00
31/05/2006	R204 On 01-February-07	8.75	Call	Option on Bond Future	74107	79932	74107	79932	0.00
31/05/2006	R204 On 01-February-07	8.75	Put	Option on Bond Future	4472	3701	4472	3701	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
31/05/2006	R204 On 01-February-07	9.00	Call	Option on Bond Future	89433	95567	89433	95567	0.00
31/05/2006	R204 On 01-February-07	9.00	Put	Option on Bond Future	2459	1996	2459	1996	0.00
31/05/2006	R207 On 01-February-07			Bond Future	7.7800	7.6920	96.1818	96.8510	0.00
31/05/2006	R207 On 03-August-06			Bond Future	7.7600	7.6760	96.2882	96.9327	0.00
31/05/2006	R207 On 02-November-06			Bond Future	7.7700	7.6840	98.0299	98.6911	0.00
31/05/2006	R207 On 01-February-07	7.75	Call	Option on Bond Future	25918	29460	25918	29460	0.00
31/05/2006	R207 On 01-February-07	7.75	Put	Option on Bond Future	28037	24887	28037	24887	0.00
31/05/2006	R207 On 03-August-06	8.00	Call	Option on Bond Future	25464	30374	25464	30374	0.00
31/05/2006	R207 On 03-August-06	8.00	Put	Option on Bond Future	6162	4625	6162	4625	0.00
31/05/2006	R207 On 02-November-06	7.75	Call	Option on Bond Future	12088	15638	12088	15638	0.00
31/05/2006	R207 On 02-November-06	7.75	Put	Option on Bond Future	13437	10375	13437	10375	0.00
31/05/2006	R207 On 01-February-07	7.50	Call	Option on Bond Future	17628	20399	17628	20399	0.00
31/05/2006	R207 On 01-February-07	7.50	Put	Option on Bond Future	39668	35747	39668	35747	0.00
31/05/2006	R207 On 02-November-06	7.50	Call	Option on Bond Future	4888	6862	4888	6862	0.00
31/05/2006	R207 On 02-November-06	7.50	Put	Option on Bond Future	26380	21741	26380	21741	0.00
31/05/2006	R207 On 02-November-06	7.25	Call	Option on Bond Future	1505	2326	1505	2326	0.00
31/05/2006	R207 On 02-November-06	7.25	Put	Option on Bond Future	43711	37919	43711	37919	0.00
31/05/2006	R207 On 01-February-07	7.25	Call	Option on Bond Future	11333	13373	11333	13373	0.00
31/05/2006	R207 On 01-February-07	7.25	Put	Option on Bond Future	53852	49201	53852	49201	0.00
31/05/2006	R207 On 01-February-07	7.00	Call	Option on Bond Future	6852	8259	6852	8259	0.00
31/05/2006	R207 On 01-February-07	7.00	Put	Option on Bond Future	70425	65140	70425	65140	0.00
31/05/2006	R207 On 02-November-06	7.00	Call	Option on Bond Future	340	585	340	585	0.00
31/05/2006	R207 On 02-November-06	7.00	Put	Option on Bond Future	63851	57484	63851	57484	0.00
31/05/2006	R207 On 02-November-06	6.75	Call	Option on Bond Future	55	106	55	106	0.00
31/05/2006	R207 On 02-November-06	6.75	Put	Option on Bond Future	85481	78920	85481	78920	0.00
31/05/2006	R207 On 02-November-06	8.00	Call	Option on Bond Future	23783	28815	23783	28815	0.00
31/05/2006	R207 On 02-November-06	8.00	Put	Option on Bond Future	5545	3964	5545	3964	0.00
31/05/2006	R207 On 02-November-06	8.25	Call	Option on Bond Future	39081	45077	39081	45077	0.00
31/05/2006	R207 On 02-November-06	8.25	Put	Option on Bond Future	1793	1177	1793	1177	0.00
31/05/2006	R207 On 02-November-06	8.50	Call	Option on Bond Future	56261	62695	56261	62695	0.00
31/05/2006	R207 On 02-November-06	8.50	Put	Option on Bond Future	444	266	444	266	0.00
31/05/2006	R207 On 02-November-06	8.75	Call	Option on Bond Future	73924	80499	73924	80499	0.00
31/05/2006	R207 On 02-November-06	8.75	Put	Option on Bond Future	83	45	83	45	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
31/05/2006	R207 On 02-November-06	9.00	Call	Option on Bond Future	91387	97994	91387	97994	0.00
31/05/2006	R207 On 02-November-06	9.00	Put	Option on Bond Future	11	6	11	6	0.00
31/05/2006	R207 On 01-February-07	6.75	Call	Option on Bond Future	3877	4781	3877	4781	0.00
31/05/2006	R207 On 01-February-07	6.75	Put	Option on Bond Future	89098	83310	89098	83310	0.00
31/05/2006	R207 On 01-February-07	8.00	Call	Option on Bond Future	36206	40499	36206	40499	0.00
31/05/2006	R207 On 01-February-07	8.00	Put	Option on Bond Future	18944	16546	18944	16546	0.00
31/05/2006	R207 On 01-February-07	8.25	Call	Option on Bond Future	48318	53284	48318	53284	0.00
31/05/2006	R207 On 01-February-07	8.25	Put	Option on Bond Future	12200	10474	12200	10474	0.00
31/05/2006	R207 On 01-February-07	8.50	Call	Option on Bond Future	61935	67455	61935	67455	0.00
31/05/2006	R207 On 01-February-07	8.50	Put	Option on Bond Future	7469	6297	7469	6297	0.00
31/05/2006	R207 On 01-February-07	8.75	Call	Option on Bond Future	76659	82602	76659	82602	0.00
31/05/2006	R207 On 01-February-07	8.75	Put	Option on Bond Future	4338	3590	4338	3590	0.00
31/05/2006	R207 On 01-February-07	9.00	Call	Option on Bond Future	92084	98327	92084	98327	0.00
31/05/2006	R207 On 01-February-07	9.00	Put	Option on Bond Future	2386	1937	2386	1937	0.00
31/05/2006	R207 On 01-February-07	6.50	Call	Option on Bond Future	2044	2583	2044	2583	0.00
31/05/2006	R207 On 01-February-07	6.50	Put	Option on Bond Future	109524	103371	109524	103371	0.00